LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 92622 Employer's ID Number 31-1000236

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 12/01/1980 Commenced Business 03/05/1981

Statutory Home Office 400 Broadway (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO: John Finn Barrett

Secretary and Counsel: Donald Joseph Wuebbling

OTHER

James Howard Acton Jr., VP	Gregory Scott Allhands, VP	Michael Anthony Bacon #, VP
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	Peter James Brown, VP
John Henry Bultema III, Sr VP	James Joseph DeLuca, VP	Brian Richard Doran, VP
Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off	Benjamin Edward Fotsch #, VP
Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off	Valerie Ann Holmes, VP
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., Sr VP
Mark Daniel Hutchinson, VP	Jay Vincent Johnson, VP, Treasurer	Linda Marie Lake, Sr VP
Todd Anthony Lee, VP	Matthew William Loveless, VP	Joseph Hanlon Lynch Jr., VP
Bruce William Maisel, VP, CCO	Jill Tripp McGruder, Sr VP, Enterprise CMO	Jeffrey David Meek, VP
Edward Blake Moore Jr., Sr VP	Paul Brian Moore, Sr VP, Chief Customer Officer	David Edward Nevers, VP
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Thomas Joseph O'Connell, MD #, VP, Medical Director	Maribeth Semba Rahe, Sr VP
Michelle Ison Rice, VP	Ryan Keith Richey, VP	Paul Charles Silva, Sr VP
Rodrick Landon Snyder, VP, Chief Audit Officer	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Roy Stanek, VP	Jacob Cole Steuber, VP
Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Terrie Ann Wiedenheft, Sr VP	Scott Joseph Wittman #, VP	Aaron Jason Wolf, VP, Chief Underwriter

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Phillip Ralph Cox
Jo Ann Davidson	James Columbus Hale	Robert Lloyd Lawrence
James Kirby Risk III	Robert Blair Truitt	Thomas Luke Williams
John Peter Zanotti		

State of Ohio
County of Hamilton SS

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

John Finn Barrett	Donald Joseph Wuebbling	Wade Matthew Fugate
Chairman of Board, President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this
10th day of February, 2023

NICOLE E. NEIDLINGER
Notary Public, State of Ohio
My Commission Expires 09-10-2023

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

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		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	127,871,657	0.538	127,871,657	0	127,871,657	0.543
	1.02 All other governments	170,772,092	0.719	170,772,092	0	170,772,092	0.725
	1.03 U.S. states, territories and possessions, etc. guaranteed	2,985,000	0.013	2,985,000	0	2,985,000	0.013
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	40,216,755	0.169	40,216,755	0	40,216,755	0.171
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	662,387,152	2.788	662,387,152	0	662,387,152	2.814
	1.06 Industrial and miscellaneous	16,330,653,026	68.747	16,330,653,026	0	16,330,653,026	69.366
	1.07 Hybrid securities	196,295,282	0.826	196,295,282	0	196,295,282	0.834
	1.08 Parent, subsidiaries and affiliates		0.000		0	0	0.000
	1.09 SVO identified funds	6,721,650	0.028	6,721,650	0	6,721,650	0.029
	1.10 Unaffiliated bank loans	239,230,148	1.007	239,230,148	0	239,230,148	1.016
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	17,777,132,762	74.836	17,777,132,762	0	17,777,132,762	75.510
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	26,221,436	0.110	26,221,436	0	26,221,436	0.111
	2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	2.03 Total preferred stocks	26,221,436	0.110	26,221,436	0	26,221,436	0.111
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	759,508,776	3.197	759,508,776	0	759,508,776	3.226
	3.02 Industrial and miscellaneous Other (Unaffiliated)	92,949,000	0.391	92,949,000	0	92,949,000	0.395
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	209,925,532	0.884	2,809,130	0	2,809,130	0.012
	3.05 Mutual funds	59,914,348	0.252	59,914,348	0	59,914,348	0.254
	3.06 Unit investment trusts		0.000	0	0	0	0.000
	3.07 Closed-end funds		0.000	0	0	0	0.000
	3.08 Exchange traded funds		0.000	0	0	0	0.000
	3.09 Total common stocks	1,122,297,656	4.724	915,181,254	0	915,181,254	3.887
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	166,335,928	0.700	166,335,928	0	166,335,928	0.707
	4.03 Commercial mortgages	3,594,223,297	15.130	3,594,223,297	0	3,594,223,297	15.267
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance		0.000	0	0	0	0.000
	4.06 Total mortgage loans	3,760,559,225	15.831	3,760,559,225	0	3,760,559,225	15.973
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000	0	0	0	0.000
	5.02 Properties held for production of income		0.000	0	0	0	0.000
	5.03 Properties held for sale		0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(25,467,061)	(0.107)	(25,467,061)	0	(25,467,061)	(0.108)
	6.02 Cash equivalents (Schedule E, Part 2)	520,047,116	2.189	520,047,114	0	520,047,114	2.209
	6.03 Short-term investments (Schedule DA)	28,750,000	0.121	28,750,000	45,424,182	74,174,182	0.315
	6.04 Total cash, cash equivalents and short-term investments	523,330,055	2.203	523,330,053	45,424,182	568,754,235	2.416
7.	Contract loans	23,349,895	0.098	23,349,895	0	23,349,895	0.099
8.	Derivatives (Schedule DB)	794,138	0.003	794,138	0	794,138	0.003
9.	Other invested assets (Schedule BA)	468,656,612	1.973	463,656,612	0	463,656,612	1.969
10.	Receivables for securities	7,092,531	0.030	7,092,531	0	7,092,531	0.030
11.	Securities Lending (Schedule DL, Part 1)	45,424,182	0.191	45,424,182	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	23,754,858,492	100.000	23,542,742,088	45,424,182	23,542,742,088	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,782,941,629
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,198,345,442	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	118,380,475	1,316,725,917
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		579,618
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		(53,898)
7.	Deduct amounts received on disposals, Part 3, Column 15		339,534,654
8.	Deduct amortization of premium and mortgage interest points and commitment fees		99,384
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)		3,760,559,228
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,760,559,228
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,760,559,228

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		433,042,698
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	10,226,454	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	45,675,573	55,902,027
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		617
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(2,041,675)	
	5.2 Totals, Part 3, Column 9	(297)	(2,041,972)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		17,368,093
8.	Deduct amortization of premium and depreciation		96,068
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	782,597	
	10.2 Totals, Part 3, Column 11	0	782,597
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		468,656,612
12.	Deduct total nonadmitted amounts		5,000,000
13.	Statement value at end of current period (Line 11 minus Line 12)		463,656,612

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,239,486,864
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,162,092,552
3.	Accrual of discount		32,369,281
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,691,541)	
	4.2. Part 2, Section 1, Column 15	(9,134,199)	
	4.3. Part 2, Section 2, Column 13	(34,661,312)	
	4.4. Part 4, Column 11	(31,326,015)	(77,813,067)
5.	Total gain (loss) on disposals, Part 4, Column 19		(5,302,146)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,322,961,059
7.	Deduct amortization of premium		92,377,985
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	8,470,103	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	4,124,802	
	9.4. Part 4, Column 13	367,947	12,962,852
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		3,120,310
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,925,651,898
12.	Deduct total nonadmitted amounts		207,116,402
13.	Statement value at end of current period (Line 11 minus Line 12)		18,718,535,496

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	127,871,657	124,679,823	132,100,077	114,957,647
Governments	2.	Canada	1,178,362	1,173,764	1,350,000	1,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	169,593,729	143,191,625	169,684,869	169,429,000
	4.	Totals	298,643,748	269,045,212	303,134,946	285,386,647
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,985,000	3,025,791	2,985,000	2,985,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	40,216,755	37,006,515	40,241,501	40,205,000
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	662,387,152	604,045,954	706,285,210	526,547,201
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	13,218,023,989	12,085,193,658	13,298,157,775	13,356,428,493
	9.	Canada	349,854,306	320,676,895	350,598,368	357,817,247
	10.	Other Countries	3,205,021,803	2,988,785,575	3,210,943,796	3,215,623,530
	11.	Totals	16,772,900,098	15,394,656,128	16,859,699,939	16,929,869,270
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	17,777,132,753	16,307,779,600	17,912,346,596	17,784,993,118
PREFERRED STOCKS	14.	United States	26,221,436	26,221,436	33,898,718	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	26,221,436	26,221,436	33,898,718	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	26,221,436	26,221,436	33,898,718	
COMMON STOCKS	20.	United States	888,337,677	888,337,677	665,455,057	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	24,034,452	24,034,452	19,545,034	
	23.	Totals	912,372,129	912,372,129	685,000,091	
Parent, Subsidiaries and Affiliates	24.	Totals	209,925,532	209,925,532	162,193,143	
	25.	Total Common Stocks	1,122,297,661	1,122,297,661	847,193,234	
	26.	Total Stocks	1,148,519,097	1,148,519,097	881,091,952	
	27.	Total Bonds and Stocks	18,925,651,850	17,456,298,697	18,793,438,548	

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	16,101,813	47,220,197	39,177,140	23,499,595	1,872,906	XXX	127,871,651	0.7	104,316,998	0.7	127,871,651	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	16,101,813	47,220,197	39,177,140	23,499,595	1,872,906	XXX	127,871,651	0.7	104,316,998	0.7	127,871,651	0
2. All Other Governments												
2.1 NAIC 1	0	4,103,420	28,947,871	14,274,384	4,267,754	XXX	51,593,429	0.3	72,764,851	0.5	28,316,881	23,276,548
2.2 NAIC 2	0	0	35,033,173	14,192,752	40,096,531	XXX	89,322,456	0.5	113,144,800	0.8	89,322,456	0
2.3 NAIC 3	0	0	1,595,995	3,344,609	11,970,236	XXX	16,910,840	0.1	27,463,755	0.2	12,626,321	4,284,519
2.4 NAIC 4	0	0	11,342,148	345,354	660,679	XXX	12,348,181	0.1	14,041,204	0.1	525,086	11,823,095
2.5 NAIC 5	0	0	350,688	0	0	XXX	350,688	0.0	350,303	0.0	0	350,688
2.6 NAIC 6	0	0	0	0	246,496	XXX	246,496	0.0	0	0.0	0	246,496
2.7 Totals	0	4,103,420	77,269,875	32,157,099	57,241,696	XXX	170,772,090	0.9	227,764,913	1.6	130,790,744	39,981,346
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	2,985,000	0	0	XXX	2,985,000	0.0	4,985,000	0.0	2,985,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	5,272,581	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	2,985,000	0	0	XXX	2,985,000	0.0	10,257,581	0.1	2,985,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	3,461,755	15,755,000	11,000,000	10,000,000	XXX	40,216,755	0.2	40,219,407	0.3	40,216,755	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	3,461,755	15,755,000	11,000,000	10,000,000	XXX	40,216,755	0.2	40,219,407	0.3	40,216,755	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	44,009,748	174,704,974	204,165,223	118,483,392	50,122,161	XXX	591,485,498	3.2	635,660,686	4.5	574,400,498	17,085,000
5.2 NAIC 2	0	0	0	57,960,000	12,941,649	XXX	70,901,649	0.4	72,607,749	0.5	17,711,649	53,190,000
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	44,009,748	174,704,974	204,165,223	176,443,392	63,063,810	XXX	662,387,147	3.6	708,268,435	5.0	592,112,147	70,275,000

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	733,972,641	4,565,983,572	2,792,680,651	799,040,680	420,322,731	XXX	9,312,000,275	50.9	7,108,764,024	50.1	2,847,871,787	6,464,128,488
6.2 NAIC 2	688,654,049	1,499,543,705	2,219,425,405	839,569,075	475,813,555	XXX	5,723,005,789	31.3	4,246,452,309	29.9	2,729,249,595	2,993,756,194
6.3 NAIC 3	39,169,882	430,766,612	824,051,848	59,191,019	5,512,936	XXX	1,358,692,297	7.4	950,338,258	6.7	381,965,169	976,727,128
6.4 NAIC 4	4,064,816	174,465,305	189,606,646	3,206,392	944,149	XXX	372,287,308	2.0	322,792,999	2.3	48,202,892	324,084,416
6.5 NAIC 5	15,595,100	33,581,969	1,769,145	143,601	33,751,964	XXX	84,841,779	0.5	28,650,720	0.2	10,532,879	74,308,900
6.6 NAIC 6	0	23,019	454,119	0	88,703	XXX	565,841	0.0	8,748,780	0.1	542,822	23,019
6.7 Totals	1,481,456,488	6,704,364,182	6,027,987,814	1,701,150,767	936,434,038	XXX	16,851,393,289	92.1	12,665,747,090	89.3	6,018,365,144	10,833,028,145
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	10,006,439	26,206,969	23,757,929	5,085,000	82,138,549	XXX	147,194,886	0.8	126,031,044	0.9	136,689,274	10,505,612
7.3 NAIC 3	0	0	9,715,738	4,000,000	32,400,460	XXX	46,116,198	0.3	9,150,952	0.1	45,704,787	411,411
7.4 NAIC 4	0	0	0	0	2,984,198	XXX	2,984,198	0.0	2,984,167	0.0	2,984,198	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	10,006,439	26,206,969	33,473,667	9,085,000	117,523,207	XXX	196,295,282	1.1	138,166,163	1.0	185,378,259	10,917,023
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	6,721,650	6,721,650	0.0	58,100,687	0.4	6,721,650	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	6,721,650	6,721,650	0.0	58,100,687	0.4	6,721,650	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	2,058,763	8,275,122	11,952,000	0	0	XXX	22,285,885	0.1	21,285,527	0.2	22,285,885	0
10.3 NAIC 3	880,348	43,392,980	38,406,928	0	0	XXX	82,680,256	0.5	74,796,522	0.5	82,680,256	0
10.4 NAIC 4	1,363,310	70,903,949	48,668,217	0	0	XXX	120,935,476	0.7	121,744,974	0.9	120,935,476	0
10.5 NAIC 5	208,220	9,854,625	3,265,687	0	0	XXX	13,328,532	0.1	8,259,517	0.1	13,328,532	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	1,250,601	0.0	0	0
10.7 Totals	4,510,641	132,426,676	102,292,832	0	0	XXX	239,230,149	1.3	227,337,141	1.6	239,230,149	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX	0	0.0	XXX	XXX		0
11.2 NAIC 2						XXX	0	0.0	XXX	XXX		0
11.3 NAIC 3						XXX	0	0.0	XXX	XXX		0
11.4 NAIC 4						XXX	0	0.0	XXX	XXX		0
11.5 NAIC 5						XXX	0	0.0	XXX	XXX		0
11.6 NAIC 6						XXX	0	0.0	XXX	XXX		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) 794,084,202	4,795,473,918	3,083,710,885	966,298,051	486,585,552	0	10,126,152,608	55.3	XXX	XXX	3,621,662,572	6,504,490,036
12.2 NAIC 2	(d) 700,719,251	1,534,025,796	2,290,168,507	916,806,827	610,990,284	6,721,650	6,059,432,315	33.1	XXX	XXX	3,001,980,509	3,057,451,806
12.3 NAIC 3	(d) 40,050,230	474,159,592	873,770,509	66,535,628	49,883,632	0	1,504,399,591	8.2	XXX	XXX	522,976,533	981,423,058
12.4 NAIC 4	(d) 5,428,126	245,369,254	249,617,011	3,551,746	4,589,026	0	508,555,163	2.8	XXX	XXX	172,647,652	335,907,511
12.5 NAIC 5	(d) 15,803,320	43,436,594	5,385,520	143,601	33,751,964	0	(c) 98,520,999	0.5	XXX	XXX	23,861,411	74,659,588
12.6 NAIC 6	(d) 0	23,019	454,119	0	335,199	0	(c) 812,337	0.0	XXX	XXX	542,822	269,515
12.7 Totals	1,556,085,129	7,092,488,173	6,503,106,551	1,953,335,853	1,186,135,657	6,721,650	(b) 18,297,873,013	100.0	XXX	XXX	7,343,671,499	10,954,201,514
12.8 Line 12.7 as a % of Col. 7	8.5	38.8	35.5	10.7	6.5	0.0	100.0	XXX	XXX	XXX	40.1	59.9
13. Total Bonds Prior Year												
13.1 NAIC 1	1,431,534,559	3,364,443,049	2,146,885,281	626,906,591	396,941,486	0	XXX	XXX	7,966,710,966	56.2	3,177,119,353	4,789,591,613
13.2 NAIC 2	349,529,772	1,476,720,359	1,433,648,023	780,328,364	544,567,492	58,100,687	XXX	XXX	4,642,894,697	32.7	2,740,031,275	1,902,863,422
13.3 NAIC 3	62,702,210	412,221,654	495,682,457	65,956,380	25,186,786	0	XXX	XXX	1,061,749,487	7.5	418,568,861	643,180,626
13.4 NAIC 4	26,182,356	239,919,265	190,389,095	841,738	4,230,890	0	XXX	XXX	461,563,344	3.3	150,538,092	311,025,252
13.5 NAIC 5	49,199	15,194,767	22,000,932	15,562	80	0	XXX	XXX	(c) 37,260,540	0.3	9,111,075	28,149,465
13.6 NAIC 6	13,827	1,756,208	8,226,254	3,091	1	0	XXX	XXX	(c) 9,999,381	0.1	1,877,348	8,122,033
13.7 Totals	1,870,011,923	5,510,255,302	4,296,832,042	1,474,051,726	970,926,735	58,100,687	XXX	XXX	(b) 14,180,178,415	100.0	6,497,246,004	7,682,932,411
13.8 Line 13.7 as a % of Col. 9	13.2	38.9	30.3	10.4	6.8	0.4	XXX	XXX	100.0	XXX	45.8	54.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	270,744,768	1,370,279,456	1,013,678,018	606,134,116	360,826,215	0	3,621,662,573	19.8	3,177,119,353	22.4	3,621,662,573	XXX
14.2 NAIC 2	88,206,968	743,346,476	1,082,984,318	564,539,426	516,181,672	6,721,650	3,001,980,510	16.4	2,740,031,275	19.3	3,001,980,510	XXX
14.3 NAIC 3	3,173,479	182,600,694	277,031,333	11,260,779	48,910,248	0	522,976,533	2.9	418,568,861	3.0	522,976,533	XXX
14.4 NAIC 4	3,938,558	82,931,999	78,297,002	3,551,746	3,928,347	0	172,647,652	0.9	150,538,092	1.1	172,647,652	XXX
14.5 NAIC 5	10,082,107	10,151,278	3,476,753	143,601	7,673	0	23,861,412	0.1	9,111,075	0.1	23,861,412	XXX
14.6 NAIC 6	0	0	454,119	0	88,702	0	542,821	0.0	1,877,348	0.0	542,821	XXX
14.7 Totals	376,145,880	2,389,309,903	2,455,921,543	1,185,629,668	929,942,857	6,721,650	7,343,671,501	40.1	6,497,246,004	45.8	7,343,671,501	XXX
14.8 Line 14.7 as a % of Col. 7	5.1	32.5	33.4	16.1	12.7	0.1	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.1	13.1	13.4	6.5	5.1	0.0	40.1	XXX	XXX	XXX	40.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	523,339,434	3,425,194,462	2,070,032,867	360,163,935	125,759,337	0	6,504,490,035	35.5	4,789,591,613	33.8	XXX	6,504,490,035
15.2 NAIC 2	612,512,283	790,679,320	1,207,184,189	352,267,401	94,808,612	0	3,057,451,805	16.7	1,902,863,422	13.4	XXX	3,057,451,805
15.3 NAIC 3	36,876,751	291,558,898	596,739,176	55,274,849	973,384	0	981,423,058	5.4	643,180,626	4.5	XXX	981,423,058
15.4 NAIC 4	1,489,568	162,437,255	171,320,009	0	660,679	0	335,907,511	1.8	311,025,252	2.2	XXX	335,907,511
15.5 NAIC 5	5,721,213	33,285,316	1,908,767	0	33,744,291	0	74,659,587	0.4	28,149,465	0.2	XXX	74,659,587
15.6 NAIC 6	0	23,019	0	0	246,497	0	269,516	0.0	8,122,033	0.1	XXX	269,516
15.7 Totals	1,179,939,249	4,703,178,270	4,047,185,008	767,706,185	256,192,800	0	10,954,201,512	59.9	7,682,932,411	54.2	XXX	10,954,201,512
15.8 Line 15.7 as a % of Col. 7	10.8	42.9	36.9	7.0	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	6.4	25.7	22.1	4.2	1.4	0.0	59.9	XXX	XXX	XXX	XXX	59.9

(a) Includes $ 10,062,131,644 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 $ 0 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 $ 33,744,291 current year, $ 19,718,336 prior year of bonds with 5GI designations and $ 88,703 current year, $ 7,440,667 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 $ 34,646,435 ; NAIC 2 $ 486,093,837 ; 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	12,367,870	34,976,342	30,031,570	20,259,295	1,040,362	XXX	98,675,439	0.5	68,485,091	0.5	98,675,439	0
1.02 Residential Mortgage-Backed Securities	2,747,781	8,972,207	5,912,725	741,296	78,264	XXX	18,452,273	0.1	20,880,642	0.1	18,452,273	0
1.03 Commercial Mortgage-Backed Securities	986,162	3,271,648	3,232,845	2,499,004	754,281	XXX	10,743,940	0.1	14,951,267	0.1	10,743,940	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	16,101,813	47,220,197	39,177,140	23,499,595	1,872,907	XXX	127,871,652	0.7	104,317,000	0.7	127,871,652	0
2. All Other Governments												
2.01 Issuer Obligations	0	4,103,420	77,269,875	32,157,100	57,241,697	XXX	170,772,092	0.9	227,764,914	1.6	130,790,746	39,981,346
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	4,103,420	77,269,875	32,157,100	57,241,697	XXX	170,772,092	0.9	227,764,914	1.6	130,790,746	39,981,346
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	2,985,000	0	0	XXX	2,985,000	0.0	10,257,581	0.1	2,985,000	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	2,985,000	0	0	XXX	2,985,000	0.0	10,257,581	0.1	2,985,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	3,461,755	15,755,000	11,000,000	10,000,000	XXX	40,216,755	0.2	40,219,407	0.3	40,216,755	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	3,461,755	15,755,000	11,000,000	10,000,000	XXX	40,216,755	0.2	40,219,407	0.3	40,216,755	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	211,692	59,224,157	419,362	XXX	59,855,211	0.3	61,495,996	0.4	6,665,211	53,190,000
5.02 Residential Mortgage-Backed Securities	33,334,549	79,221,780	57,247,476	25,160,224	6,047,368	XXX	201,011,397	1.1	257,022,775	1.8	201,011,397	0
5.03 Commercial Mortgage-Backed Securities	6,371,674	72,778,538	87,742,676	8,684,213	0	XXX	175,577,101	1.0	117,218,642	0.8	175,577,101	0
5.04 Other Loan-Backed and Structured Securities	4,303,524	22,704,655	58,963,379	83,374,798	56,597,081	XXX	225,943,437	1.2	272,531,023	1.9	208,858,437	17,085,000
5.05 Totals	44,009,747	174,704,973	204,165,223	176,443,392	63,063,811	XXX	662,387,146	3.6	708,268,436	5.0	592,112,146	70,275,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	791,590,897	2,174,377,645	3,509,571,964	1,489,883,606	861,182,232	XXX	8,826,606,344	48.2	7,385,567,341	52.1	4,607,136,510	4,219,469,834
6.02 Residential Mortgage-Backed Securities	188,563,715	794,269,405	343,312,571	93,726,860	25,548,465	XXX	1,445,421,016	7.9	882,423,993	6.2	113,028,046	1,332,392,970
6.03 Commercial Mortgage-Backed Securities	318,795,637	1,892,237,194	568,575,740	29,838,533	19,343,281	XXX	2,828,790,385	15.5	1,954,978,610	13.8	1,185,841,169	1,642,949,216
6.04 Other Loan-Backed and Structured Securities	182,506,239	1,843,479,938	1,606,527,539	87,701,769	30,360,060	XXX	3,750,575,545	20.5	2,442,777,144	17.2	112,359,421	3,638,216,124
6.05 Totals	1,481,456,488	6,704,364,182	6,027,987,814	1,701,150,768	936,434,038	XXX	16,851,393,290	92.1	12,665,747,088	89.3	6,018,365,146	10,833,028,144
7. Hybrid Securities												
7.01 Issuer Obligations	10,006,439	0	33,473,668	4,000,000	110,539,299	XXX	158,019,406	0.9	99,905,047	0.7	157,607,995	411,411
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	26,206,969	0	5,085,000	6,983,908	XXX	38,275,877	0.2	38,261,116	0.3	27,770,265	10,505,612
7.05 Totals	10,006,439	26,206,969	33,473,668	9,085,000	117,523,207	XXX	196,295,283	1.1	138,166,163	1.0	185,378,260	10,917,023
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	6,721,650	6,721,650	0.0	58,100,687	0.4	6,721,650	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	4,510,642	132,426,676	102,292,831	0	0	XXX	239,230,149	1.3	227,337,142	1.6	239,230,149	0
10.03 Totals	4,510,642	132,426,676	102,292,831	0	0	XXX	239,230,149	1.3	227,337,142	1.6	239,230,149	0
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	813,965,206	2,216,919,162	3,669,298,769	1,616,524,158	1,040,422,952	XXX	9,357,130,247	51.1	XXX	XXX	5,044,077,656	4,313,052,591
12.02 Residential Mortgage-Backed Securities	224,646,045	882,463,392	406,472,772	119,628,380	31,674,097	XXX	1,664,884,686	9.1	XXX	XXX	332,491,716	1,332,392,970
12.03 Commercial Mortgage-Backed Securities	326,153,473	1,968,287,380	659,551,261	41,021,750	20,097,562	XXX	3,015,111,426	16.5	XXX	XXX	1,372,162,210	1,642,949,216
12.04 Other Loan-Backed and Structured Securities	186,809,763	1,892,391,562	1,665,490,918	176,161,567	93,941,049	XXX	4,014,794,859	21.9	XXX	XXX	348,988,123	3,665,806,736
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	6,721,650	6,721,650	0.0	XXX	XXX	6,721,650	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	4,510,642	132,426,676	102,292,831	0	0	XXX	239,230,149	1.3	XXX	XXX	239,230,149	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	1,556,085,129	7,092,488,172	6,503,106,551	1,953,335,855	1,186,135,660	6,721,650	18,297,873,017	100.0	XXX	XXX	7,343,671,504	10,954,201,513
12.10 Line 12.09 as a % of Col. 7	8.5	38.8	35.5	10.7	6.5	0.0	100.0	XXX	XXX	XXX	40.1	59.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	758,210,846	2,363,303,566	2,655,822,912	1,283,808,628	832,549,425	XXX	XXX	XXX	7,893,695,377	55.7	4,721,787,803	3,171,907,574
13.02 Residential Mortgage-Backed Securities	237,661,972	597,358,014	256,136,795	49,230,844	19,939,785	XXX	XXX	XXX	1,160,327,410	8.2	404,022,392	756,305,018
13.03 Commercial Mortgage-Backed Securities	365,816,918	1,173,732,698	510,181,903	36,353,377	1,063,623	XXX	XXX	XXX	2,087,148,519	14.7	739,800,777	1,347,347,742
13.04 Other Loan-Backed and Structured Securities	505,776,036	1,255,026,151	770,734,315	104,658,879	117,373,902	XXX	XXX	XXX	2,753,569,283	19.4	346,197,206	2,407,372,077
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	58,100,687	XXX	XXX	58,100,687	0.4	58,100,687	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	2,546,150	120,834,872	103,956,120	0	0	XXX	XXX	XXX	227,337,142	1.6	227,337,142	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	1,870,011,922	5,510,255,301	4,296,832,045	1,474,051,728	970,926,735	58,100,687	XXX	XXX	14,180,178,418	100.0	6,497,246,007	7,682,932,411
13.10 Line 13.09 as a % of Col. 9	13.2	38.9	30.3	10.4	6.8	0.4	XXX	XXX	100.0	XXX	45.8	54.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	152,450,007	1,210,021,916	1,825,174,162	1,011,548,984	844,882,587	XXX	5,044,077,656	27.6	4,721,787,803	33.3	5,044,077,656	XXX
14.02 Residential Mortgage-Backed Securities	61,131,151	131,294,833	78,879,913	40,800,775	20,385,044	XXX	332,491,716	1.8	404,022,392	2.8	332,491,716	XXX
14.03 Commercial Mortgage-Backed Securities	140,327,262	831,871,576	385,229,021	11,820,113	2,914,238	XXX	1,372,162,210	7.5	739,800,777	5.2	1,372,162,210	XXX
14.04 Other Loan-Backed and Structured Securities	17,726,819	83,694,901	64,345,616	121,459,798	61,760,989	XXX	348,988,123	1.9	346,197,206	2.4	348,988,123	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	6,721,650	6,721,650	0.0	58,100,687	0.4	6,721,650	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	4,510,642	132,426,676	102,292,831	0	0	XXX	239,230,149	1.3	227,337,142	1.6	239,230,149	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	376,145,881	2,389,309,902	2,455,921,543	1,185,629,670	929,942,858	6,721,650	7,343,671,504	40.1	6,497,246,007	45.8	7,343,671,504	XXX
14.10 Line 14.09 as a % of Col. 7	5.1	32.5	33.4	16.1	12.7	0.1	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.1	13.1	13.4	6.5	5.1	0.0	40.1	XXX	XXX	XXX	40.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	661,515,199	1,006,897,246	1,844,124,607	604,975,174	195,540,365	XXX	4,313,052,591	23.6	3,171,907,574	22.4	XXX	4,313,052,591
15.02 Residential Mortgage-Backed Securities	163,514,894	751,168,559	327,592,859	78,827,605	11,289,053	XXX	1,332,392,970	7.3	756,305,018	5.3	XXX	1,332,392,970
15.03 Commercial Mortgage-Backed Securities	185,826,211	1,136,415,804	274,322,240	29,201,637	17,183,324	XXX	1,642,949,216	9.0	1,347,347,742	9.5	XXX	1,642,949,216
15.04 Other Loan-Backed and Structured Securities	169,082,944	1,808,696,661	1,601,145,302	54,701,769	32,180,060	XXX	3,665,806,736	20.0	2,407,372,077	17.0	XXX	3,665,806,736
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	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	1,179,939,248	4,703,178,270	4,047,185,008	767,706,185	256,192,802	0	10,954,201,513	59.9	7,682,932,411	54.2	XXX	10,954,201,513
15.10 Line 15.09 as a % of Col. 7	10.8	42.9	36.9	7.0	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	6.4	25.7	22.1	4.2	1.4	0.0	59.9	XXX	XXX	XXX	XXX	59.9

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	25,235,298	25,235,298	0	0	0
2. Cost of short-term investments acquired	53,448,368	53,448,368			
3. Accrual of discount	0	0			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	0	0			
6. Deduct consideration received on disposals	49,933,668	49,933,668			
7. Deduct amortization of premium	0	0			
8. Total foreign exchange change in book/adjusted carrying value	0	0			
9. Deduct current year's other than temporary impairment recognized	0	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	28,749,998	28,749,998	0	0	0
11. Deduct total nonadmitted amounts	0	0			
12. Statement value at end of current period (Line 10 minus Line 11)	28,749,998	28,749,998	0	0	0

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

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)			34,425
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	0
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(39,847)		
	3.2 Section 2, Column 19	(9,492)	(49,339)	
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			2,678,148
6.	Considerations received/(paid) on terminations, Section 2, Column 15			2,703,076
7.	Amortization:			
	7.1 Section 1, Column 19	0		
	7.2 Section 2, Column 21	0	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	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	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			(39,842)
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			(39,842)

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	(39,847)	
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)		(39,847)
4.	Part D, Section 1, Column 6	794,138	
5.	Part D, Section 1, Column 7	(833,985)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(39,847)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(39,847)
10.	Part D, Section 1, Column 9	794,138	
11.	Part D, Section 1, Column 10	(833,985)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	210,048	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	210,048	
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	295,943,807	71,450,360	224,493,447	0
2. Cost of cash equivalents acquired	20,275,376,001	17,038,499,989	3,236,876,012	
3. Accrual of discount	0	0	0	
4. Unrealized valuation increase (decrease)	0	0	0	
5. Total gain (loss) on disposals	29,996	29,996	0	
6. Deduct consideration received on disposals	20,051,302,690	16,617,990,073	3,433,312,617	
7. Deduct amortization of premium	0	0	0	
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	
9. Deduct current year's other than temporary impairment recognized	0	0	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	520,047,114	491,990,272	28,056,842	0
11. Deduct total nonadmitted amounts	0	0	0	
12. Statement value at end of current period (Line 10 minus Line 11)	520,047,114	491,990,272	28,056,842	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325301		SAN PIERRE	IN		05/02/2022	4.574	72,976	0	0	0	0	0	228,719	04/20/2022
000325308		SEMMES	AL		05/02/2022	3.938	132,541	0	0	0	0	0	200,072	04/20/2022
000325310		DALTON	GA		05/02/2022	4.438	98,581	0	0	0	0	0	241,684	04/20/2022
000325311		SAPULPA	OK		05/02/2022	4.315	92,553	0	0	0	0	0	176,430	04/20/2022
000325313		HOUSTON	TX		05/02/2022	3.967	86,284	0	0	0	0	0	253,573	04/20/2022
000325314		MADISON	IN		05/02/2022	4.318	58,766	0	0	0	0	0	192,170	04/20/2022
000325315		CAMDEN	NJ		05/02/2022	7.451	83,608	0	0	0	0	0	80,000	05/11/2022
000325318		READING	PA		05/02/2022	4.202	93,316	0	0	0	0	0	130,000	05/11/2022
000325319		WAKE FOREST	NC		05/02/2022	4.069	145,566	0	0	0	0	0	226,807	03/23/2022
000325321		PRINCETON	WV		05/02/2022	6.681	27,851	0	0	0	0	0	80,431	04/20/2022
000325323		LA GRANGE	NC		05/02/2022	4.053	165,123	0	0	0	0	0	190,000	03/23/2022
000325324		PORT BARRINGTON	IL		05/02/2022	4.182	148,499	0	0	0	0	0	228,274	04/20/2022
000325325		LEXINGTON	KY		05/02/2022	4.315	72,948	0	0	0	0	0	183,664	04/20/2022
000325326		MONTPELIER	ID		05/02/2022	4.446	112,614	0	0	0	0	0	301,449	04/20/2022
000325329		WILLINGBORO	NJ		05/02/2022	6.169	159,622	0	0	0	0	0	276,005	04/20/2022
000325332		DURHAM	NC		05/02/2022	3.962	122,948	0	0	0	0	0	370,000	05/06/2022
000325333		HOUSTON	TX		05/02/2022	4.697	121,298	0	0	0	0	0	265,000	05/09/2022
000325334		WEST SPRINGFIELD	MA		05/02/2022	4.202	163,155	0	0	0	0	0	265,114	04/20/2022
000325335		UDALL	KS		05/02/2022	7.186	58,133	0	0	0	0	0	120,714	04/20/2022
000325338		INTERLACHEN	FL		05/02/2022	7.057	70,085	0	0	0	0	0	150,000	05/08/2022
000325340		GRAIN VALLEY	MO		05/02/2022	6.548	84,215	0	0	0	0	0	264,000	05/09/2022
000325341		PARISH	NY		05/02/2022	3.957	44,154	0	0	0	0	0	141,900	05/07/2022
000325345		LAFAYETTE	IN		05/02/2022	4.315	70,994	0	0	0	0	0	232,905	04/20/2022
000325351		MAYBELL	CO		05/02/2022	6.378	34,821	0	0	0	0	0	155,000	07/16/2022
000325352		SOUTH HOLLAND	IL		05/02/2022	4.591	65,770	0	0	0	0	0	161,449	04/20/2022
000325359		SELMA	NC		05/02/2022	4.200	76,051	0	0	0	0	0	94,330	04/20/2022
000325365		JANESVILLE	WI		05/02/2022	5.093	147,359	0	0	0	0	0	290,000	05/12/2022
000325366		COLUMBIA	SC		05/02/2022	4.716	99,523	0	0	0	0	0	134,138	04/20/2022
000325367		HERMITAGE	TN		05/02/2022	4.458	67,586	0	0	0	0	0	339,805	03/23/2022
000325375		CAHOKIA	IL		05/02/2022	6.836	67,517	0	0	0	0	0	62,387	04/20/2022
000325376		INDIANAPOLIS	IN		05/02/2022	4.825	81,001	0	0	0	0	0	223,011	04/20/2022
000325380		ALBANY	IN		05/02/2022	6.835	39,752	0	0	0	0	0	73,339	04/20/2022
000325382		PELL CITY	AL		05/02/2022	4.716	60,189	0	0	0	0	0	122,000	05/12/2022
000325384		TEXAS CITY	TX		05/02/2022	6.705	104,795	0	0	0	0	0	314,835	04/20/2022
000325385		COLONIAL BEACH	VA		05/02/2022	3.560	102,410	0	0	0	0	0	166,000	05/10/2022
000325386		PELL CITY	AL		05/02/2022	6.704	58,371	0	0	0	0	0	141,700	05/12/2022
000325387		SHELL ROCK	IA		05/02/2022	3.969	118,651	0	0	0	0	0	248,381	04/20/2022
000325391		FLORENCE	CO		05/02/2022	4.961	137,173	0	0	0	0	0	604,000	05/06/2022
000325394		WENDELL	NC		05/02/2022	4.067	103,155	0	0	0	0	0	385,000	05/06/2022
000325402		PORT BYRON	IL		05/02/2022	4.316	61,361	0	0	0	0	0	165,828	04/20/2022
000325403		WOODSBORO	TX		05/02/2022	6.844	34,496	0	0	0	0	0	154,033	04/20/2022
000325405		OZARK	MO		05/02/2022	3.926	96,123	0	0	0	0	0	109,095	01/19/2022
000325406		PITTSFIELD	MA		05/02/2022	4.324	147,234	0	0	0	0	0	230,000	05/09/2022
000325409		WALDORF	MD		05/02/2022	4.996	275,804	0	0	0	0	0	388,599	04/20/2022
000325416		MANSFIELD	TX		05/02/2022	3.925	121,983	0	0	0	0	0	377,811	04/20/2022
000325419		KIRKWOOD	PA		05/02/2022	4.316	89,432	0	0	0	0	0	305,696	04/20/2022
000325421		LOGAN	NM		05/02/2022	6.800	120,139	0	0	0	0	0	215,000	07/15/2022
000325428		ANNISTON	AL		05/02/2022	3.960	77,432	0	0	0	0	0	120,738	04/20/2022
000325429		LAS VEGAS	NV		05/02/2022	7.310	121,837	0	0	0	0	0	342,953	04/20/2022
000325430		DAYTON	TX		05/02/2022	4.951	151,836	0	0	0	0	0	248,000	03/23/2022
000325433		ALLENTON	MI		05/02/2022	3.940	176,888	0	0	0	0	0	273,418	04/20/2022
000325436		PHILADELPHIA	PA		05/02/2022	5.775	121,839	0	0	0	0	0	208,000	03/23/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325437		DORCHESTER	MA		05/02/2022	5.776	291,709	0	0	0	0	0	1,015,720	04/20/2022
000325438		CLEMENTON	NJ		05/02/2022	4.197	88,638	0	0	0	0	0	126,645	04/20/2022
000325441		HUTCHINSON	MN		05/02/2022	6.286	62,117	0	0	0	0	0	183,200	04/20/2022
000325442		NORTH LAS VEGAS	NV		05/02/2022	3.964	120,647	0	0	0	0	0	499,590	04/20/2022
000325446		EAST ORANGE	NJ		05/02/2022	4.054	399,095	0	0	0	0	0	379,000	05/11/2022
000325453		LOUISVILLE	KY		05/02/2022	4.693	94,299	0	0	0	0	0	187,262	04/20/2022
000325455		JERSEY CITY	NJ		05/02/2022	5.770	223,302	0	0	0	0	0	802,311	03/23/2022
000325459		ATLANTA	GA		05/02/2022	3.859	158,607	0	0	0	0	0	450,992	04/20/2022
000325464		RALEIGH	NC		05/02/2022	4.588	159,781	0	0	0	0	0	488,915	04/20/2022
000325473		PHILADELPHIA	PA		05/02/2022	5.255	98,229	0	0	0	0	0	168,000	05/10/2022
000325474		PATERSON	NJ		05/02/2022	5.766	170,558	0	0	0	0	0	235,000	03/26/2010
000325481		METHUEN	MA		05/02/2022	4.074	203,947	0	0	0	0	0	445,000	05/09/2022
000325488		BRUNSWICK	OH		05/02/2022	4.607	156,117	0	0	0	0	0	337,068	04/20/2022
000325493		GERMANTOWN	OH		05/02/2022	4.606	95,637	0	0	0	0	0	226,413	04/20/2022
000325496		PHILADELPHIA	PA		05/02/2022	4.951	97,189	0	0	0	0	0	193,813	03/23/2022
000325500		STURGEON BAY	WI		05/02/2022	4.733	63,454	0	0	0	0	0	205,128	04/20/2022
000325502		CONCORD	GA		05/02/2022	4.330	277,558	0	0	0	0	0	395,000	05/10/2022
000325507		MADISON	WI		05/02/2022	4.570	176,165	0	0	0	0	0	343,494	04/20/2022
000325509		WEST POINT	NE		05/02/2022	5.075	93,505	0	0	0	0	0	161,000	07/06/2022
000325510		WEST HAVEN	CT		05/02/2022	3.541	245,570	0	0	0	0	0	382,171	04/20/2022
000325511		ELK MOUND	WI		05/02/2022	4.310	129,815	0	0	0	0	0	208,771	03/23/2022
000325515		EDISON	NJ		05/02/2022	3.671	269,325	0	0	0	0	0	360,000	05/07/2022
000325517		AURORA	CO		05/02/2022	3.670	368,883	0	0	0	0	0	525,000	05/06/2022
000325526		NORTH LAS VEGAS	NV		05/02/2022	3.411	363,354	0	0	0	0	0	483,371	04/20/2022
000325527		BLOOMFIELD HILLS	MI		05/02/2022	3.666	273,930	0	0	0	0	0	310,000	05/07/2022
000325529		MISSOURI CITY	TX		05/02/2022	3.666	268,018	0	0	0	0	0	500,000	05/06/2022
000325535		TOLEDO	OH		05/02/2022	4.323	84,633	0	0	0	0	0	140,000	05/10/2022
000325539		SIOUX CITY	IA		05/02/2022	6.285	55,122	0	0	0	0	0	188,498	04/20/2022
000325540		MAYS LANDING	NJ		05/02/2022	4.753	148,638	0	0	0	0	0	349,949	04/20/2022
000325542		BEAVER FALLS	PA		05/02/2022	7.820	50,679	0	0	0	0	0	76,299	04/20/2022
000325543		PAWCATUCK	CT		05/02/2022	4.459	138,214	0	0	0	0	0	284,448	04/20/2022
000325546		LUCAMA	NC		05/02/2022	4.443	88,649	0	0	0	0	0	190,401	04/20/2022
000325547		GREAT FALLS	MT		05/02/2022	3.812	105,048	0	0	0	0	0	248,669	04/20/2022
000325548		PITTSBURGH	PA		05/02/2022	4.825	70,693	0	0	0	0	0	146,394	04/20/2022
000325558		FREDERICKSBURG	VA		05/02/2022	4.945	88,969	0	0	0	0	0	266,933	04/20/2022
000325559		E GREENBUSH	NY		05/02/2022	3.814	171,376	0	0	0	0	0	275,000	05/07/2022
000325560		MAGNOLIA	TX		05/02/2022	4.569	55,446	0	0	0	0	0	231,397	04/20/2022
000325561		MIDLOTHIAN	TX		05/02/2022	3.939	154,710	0	0	0	0	0	319,108	04/20/2022
000325562		HOLDEN	LA		05/02/2022	4.652	213,345	0	0	0	0	0	301,258	04/20/2022
000325563		LUBBOCK	TX		05/02/2022	3.666	134,121	0	0	0	0	0	280,000	05/05/2022
000325570		Philadelphia	PA		05/02/2022	4.189	129,379	0	0	0	0	0	278,909	03/23/2022
000325571		PALM BEACH GARDENS	FL		05/02/2022	3.807	303,005	0	0	0	0	0	492,000	05/11/2022
000325572		Sicklerville	NJ		05/02/2022	3.668	112,448	0	0	0	0	0	210,208	04/20/2022
000325576		FAYETTEVILLE	NC		05/02/2022	4.825	108,979	0	0	0	0	0	180,993	04/20/2022
000325579		NORTH BRANFORD	CT		05/02/2022	4.052	253,056	0	0	0	0	0	435,843	04/20/2022
000325585		CHICAGO	IL		05/02/2022	3.924	149,034	0	0	0	0	0	291,030	04/20/2022
000325587		FLORISSANT	MO		05/02/2022	5.080	131,677	0	0	0	0	0	237,634	04/20/2022
000325588		MADERA	CA		05/02/2022	5.081	181,422	0	0	0	0	0	300,000	05/11/2022
000325590		MAYS LANDING	NJ		05/02/2022	5.207	129,142	0	0	0	0	0	237,026	04/20/2022
000325592		SAINT LOUIS	MO		05/02/2022	5.081	96,292	0	0	0	0	0	138,000	05/10/2022
000325595		NEW ALBANY	IN		05/02/2022	4.953	89,101	0	0	0	0	0	149,005	04/20/2022
000325601		SYRACUSE	NY		05/02/2022	5.463	52,026	0	0	0	0	0	85,697	04/20/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325612		CHANDLER	AZ		05/02/2022	4.437	168,432	0	0	0	0	0	455,000	05/06/2022
000325625		REDFORD	MI		05/02/2022	5.847	64,991	0	0	0	0	0	135,286	04/20/2022
000325628		BAKERSFIELD	CA		05/02/2022	5.208	175,010	0	0	0	0	0	300,274	04/20/2022
000325631		WICHITA FALLS	TX		05/02/2022	5.209	129,114	0	0	0	0	0	273,741	04/20/2022
000325632		COLUMBUS	IN		05/02/2022	5.209	116,074	0	0	0	0	0	234,954	04/20/2022
000325635		IOWA COLONY	TX		05/02/2022	5.719	180,354	0	0	0	0	0	281,447	04/20/2022
000325637		MESA	AZ		05/02/2022	5.464	211,627	0	0	0	0	0	526,698	04/20/2022
000325638		CHICAGO	IL		05/02/2022	5.463	171,976	0	0	0	0	0	150,000	05/06/2022
000325649		KILLEEN	TX		05/02/2022	5.335	116,957	0	0	0	0	0	239,684	04/20/2022
000325650		BALTIMORE	MD		05/02/2022	5.464	144,038	0	0	0	0	0	160,000	05/06/2022
000325654		GALION	OH		05/02/2022	3.925	42,793	0	0	0	0	0	85,000	05/11/2022
000325659		KISSIMMEE	FL		05/02/2022	3.797	160,871	0	0	0	0	0	315,799	04/20/2022
000325661		KOKOMO	IN		05/02/2022	5.208	106,618	0	0	0	0	0	158,703	04/20/2022
000325664		SAINT PETERSBURG	FL		05/02/2022	5.207	157,191	0	0	0	0	0	300,000	05/11/2022
000325666		LOUISVILLE	KY		05/02/2022	4.696	104,205	0	0	0	0	0	168,119	04/20/2022
000325667		WATERFORD	NY		05/02/2022	4.696	199,209	0	0	0	0	0	256,900	05/08/2022
000325668		SARATOGA SPRINGS	NY		05/02/2022	4.569	160,382	0	0	0	0	0	263,001	04/20/2022
000325675		SOMERSET	PA		05/02/2022	4.953	135,043	0	0	0	0	0	197,465	04/20/2022
000325681		TUCSON	AZ		05/02/2022	5.208	110,238	0	0	0	0	0	255,804	04/20/2022
000325682		DELANO	CA		05/02/2022	4.436	232,784	0	0	0	0	0	350,000	05/09/2022
000325683		LEOMINSTER	MA		05/02/2022	4.953	250,817	0	0	0	0	0	407,732	04/20/2022
000325684		WINSTON SALEM	NC		05/02/2022	5.719	160,064	0	0	0	0	0	276,051	04/20/2022
000325689		LEHIGH ACRES	FL		05/02/2022	5.846	223,439	0	0	0	0	0	395,992	04/20/2022
000325693		WICHITA	KS		05/02/2022	4.696	105,012	0	0	0	0	0	174,332	04/20/2022
000325694		DELMONT	NJ		05/02/2022	5.080	141,190	0	0	0	0	0	212,101	04/20/2022
000325695		DEER PARK	NY		05/02/2022	5.080	410,121	0	0	0	0	0	645,421	04/20/2022
000325700		BAYTOWN	TX		05/02/2022	5.080	180,650	0	0	0	0	0	200,000	05/12/2022
000325703		MILLVILLE	NJ		05/02/2022	5.080	101,903	0	0	0	0	0	167,758	04/20/2022
000325712		ANTIOCH	CA		05/02/2022	4.201	142,011	0	0	0	0	0	504,577	04/20/2022
000325714		BENSALEM	PA		05/02/2022	4.182	210,882	0	0	0	0	0	373,114	04/20/2022
000325717		ROCHESTER	NY		05/02/2022	6.040	61,538	0	0	0	0	0	165,000	05/10/2022
000325721		RAEFORD	NC		05/02/2022	4.462	146,911	0	0	0	0	0	265,000	05/10/2022
000325723		PLAQUEMINE	LA		05/02/2022	4.500	184,923	0	0	0	0	0	223,527	04/20/2022
000325724		LANSDOWNE	PA		05/02/2022	4.500	48,382	0	0	0	0	0	225,000	05/12/2022
000325726		HANOVER	PA		05/02/2022	4.508	77,194	0	0	0	0	0	197,812	04/20/2022
000325731		HARRISBURG	PA		05/02/2022	4.459	72,993	0	0	0	0	0	125,000	05/10/2022
000325735		FRANKLIN	IN		05/02/2022	4.459	100,771	0	0	0	0	0	248,110	04/20/2022
000325742		INDIANAPOLIS	IN		05/02/2022	3.981	64,056	0	0	0	0	0	202,314	04/20/2022
000325743		TROY	OH		05/02/2022	3.991	109,645	0	0	0	0	0	235,000	05/10/2022
000325745		NEWARK	DE		05/02/2022	4.074	235,391	0	0	0	0	0	431,553	04/20/2022
000325746		OSAWATOMIE	KS		05/02/2022	3.946	95,332	0	0	0	0	0	257,248	04/20/2022
000325747		MARDELA SPRINGS	MD		05/02/2022	3.946	129,770	0	0	0	0	0	230,395	04/20/2022
000325748		PORTLAND	OR		05/02/2022	3.946	132,960	0	0	0	0	0	215,000	05/07/2015
000325750		SILVIS	IL		05/02/2022	3.946	66,109	0	0	0	0	0	98,000	05/09/2022
000325752		STRATHAM	NH		05/02/2022	3.413	122,854	0	0	0	0	0	287,000	05/10/2022
000325758		STOCKTON	CA		05/02/2022	4.182	130,576	0	0	0	0	0	426,976	04/20/2022
000325763		UPPER DARBY	PA		05/02/2022	3.945	74,905	0	0	0	0	0	141,843	04/20/2022
000325777		ELKINS PARK	PA		05/02/2022	4.708	154,491	0	0	0	0	0	344,491	04/20/2022
000325778		PLYMOUTH MEETING	PA		05/02/2022	4.070	154,244	0	0	0	0	0	301,214	04/20/2022
000325782		RICHTON PARK	IL		05/02/2022	4.069	107,708	0	0	0	0	0	257,061	04/20/2022
000325786		BARNEGAT	NJ		05/02/2022	3.941	199,856	0	0	0	0	0	444,161	04/20/2022
000325788		WOODBRIDGE	NJ		05/02/2022	4.825	134,116	0	0	0	0	0	314,879	04/20/2022

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000325794		NEW EGYPT	NJ		05/02/2022	3.685	319,723	0	0	0	0	0	601,000	05/07/2022
000325796		MONTGOMERY	AL		05/02/2022	3.557	106,556	0	0	0	0	0	170,000	05/10/2022
000325798		BALCH SPRINGS	TX		05/02/2022	3.557	113,162	0	0	0	0	0	311,398	04/20/2022
000325801		BROOKLYN	MD		05/02/2022	4.710	104,100	0	0	0	0	0	156,829	04/20/2022
000325804		UPTON	MA		05/02/2022	3.695	192,546	0	0	0	0	0	430,000	05/09/2022
000325805		ANDOVER	MA		05/02/2022	4.075	267,399	0	0	0	0	0	529,397	04/20/2022
000325807		HAMPSTEAD	NH		05/02/2022	4.182	231,432	0	0	0	0	0	485,966	04/20/2022
000325809		BRIMFIELD	MA		05/02/2022	4.073	175,048	0	0	0	0	0	350,000	05/10/2022
000325815		PETERSBURG	VA		05/02/2022	5.597	101,131	0	0	0	0	0	305,000	05/07/2022
000325819		PINSON	AL		05/02/2022	4.459	154,949	0	0	0	0	0	295,000	05/07/2022
000325820		HESPERIA	CA		05/02/2022	4.349	76,777	0	0	0	0	0	406,433	04/20/2022
000325823		GROVELAND	FL		05/02/2022	3.965	103,207	0	0	0	0	0	369,000	05/12/2022
000325824		LANDOVER	MD		05/02/2022	4.240	102,421	0	0	0	0	0	335,000	05/09/2022
000325825		ATLANTA	GA		05/02/2022	5.352	68,914	0	0	0	0	0	228,000	05/07/2022
000325826		NEDERLAND	TX		05/02/2022	4.084	54,873	0	0	0	0	0	200,712	04/20/2022
000325827		SOUTHFIELD	MI		05/02/2022	4.182	105,218	0	0	0	0	0	221,875	04/20/2022
000325834		VIRGINIA BEACH	VA		05/02/2022	5.590	45,794	0	0	0	0	0	210,000	05/11/2022
000325836		LUBBOCK	TX		05/02/2022	5.122	41,194	0	0	0	0	0	153,734	04/20/2022
000325837		LANCASTER	PA		05/02/2022	6.604	71,072	0	0	0	0	0	238,272	04/20/2022
000325838		CONCORD	NC		05/02/2022	6.088	47,779	0	0	0	0	0	228,000	05/09/2022
000325841		SOUTH SALT LAKE	UT		05/02/2022	5.831	59,846	0	0	0	0	0	309,974	04/20/2022
000325846		MONTGOMERY	AL		05/02/2022	5.972	23,984	0	0	0	0	0	39,000	05/07/2022
000325847		GLASSBORO	NJ		05/02/2022	3.963	83,641	0	0	0	0	0	255,224	04/20/2022
000325848		HOLLY HILL	FL		05/02/2022	3.940	104,946	0	0	0	0	0	169,760	04/20/2022
000325852		DALLAS	TX		05/02/2022	4.950	80,004	0	0	0	0	0	261,800	04/20/2022
000325853		ANDREWS	TX		05/02/2022	6.333	20,010	0	0	0	0	0	33,200	06/23/2005
000325857		FLORISSANT	MO		05/02/2022	4.485	68,314	0	0	0	0	0	175,000	05/09/2022
000325858		BALTIMORE	MD		05/02/2022	6.323	120,316	0	0	0	0	0	165,000	05/11/2022
000325862		AUSTIN	TX		05/02/2022	3.926	168,224	0	0	0	0	0	447,132	04/20/2022
000325864		WHITING	IN		05/02/2022	4.074	129,184	0	0	0	0	0	228,850	05/05/2022
000325868		CIRCLEVILLE	OH		05/02/2022	4.200	80,529	0	0	0	0	0	203,646	04/20/2022
000325870		SOMERTON	AZ		05/02/2022	4.576	214,072	0	0	0	0	0	272,500	05/09/2022
000325871		CEDAR RAPIDS	IA		05/02/2022	4.483	99,633	0	0	0	0	0	155,000	06/24/2022
000325874		COOS BAY	OR		05/02/2022	7.337	98,982	0	0	0	0	0	245,993	04/20/2022
000325881		HURST	TX		05/02/2022	4.200	86,337	0	0	0	0	0	254,347	04/20/2022
000325885		JASPER	TX		05/02/2022	4.952	59,736	0	0	0	0	0	178,000	07/06/2022
000325891		SEABECK	WA		05/02/2022	3.964	156,064	0	0	0	0	0	460,864	04/20/2022
000325892		INDIANAPOLIS	IN		05/02/2022	6.685	71,954	0	0	0	0	0	158,761	04/20/2022
000325899		SINTON	TX		05/02/2022	4.325	57,460	0	0	0	0	0	132,720	04/20/2022
000325903		SEAFORD	DE		05/02/2022	4.575	116,278	0	0	0	0	0	299,527	04/20/2022
000325905		WALDORF	MD		05/02/2022	4.053	333,457	0	0	0	0	0	345,000	05/08/2022
000325906		DESOTO	TX		05/02/2022	4.481	74,684	0	0	0	0	0	306,193	04/20/2022
000325907		LEBEC	CA		05/02/2022	4.591	163,378	0	0	0	0	0	327,035	04/20/2022
000325909		SAN ANTONIO	TX		05/02/2022	4.198	72,413	0	0	0	0	0	247,072	04/20/2022
000325911		WOODBRIDGE	VA		05/02/2022	5.788	146,176	0	0	0	0	0	417,210	04/20/2022
000325914		SIDNEY	OH		05/02/2022	3.811	99,548	0	0	0	0	0	205,000	05/11/2022
000325917		MOUNT MORRIS	MI		05/02/2022	4.072	57,374	0	0	0	0	0	45,304	04/20/2022
000325920		BROOKLYN	NY		05/02/2022	4.072	239,337	0	0	0	0	0	595,000	05/12/2022
000325921		CANTON	OH		05/02/2022	4.974	118,184	0	0	0	0	0	232,018	04/20/2022
000325924		SICKLERVILLE	NJ		05/02/2022	6.296	213,679	0	0	0	0	0	335,000	05/11/2022
000325925		MANASSAS	VA		05/02/2022	4.454	96,398	0	0	0	0	0	312,000	05/08/2022
000325926		SIX MILE	SC		05/02/2022	4.067	138,787	0	0	0	0	0	208,942	04/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325931		BELTSVILLE	MD		05/02/2022	3.811	478,334	0	0	0	0	0	375,000	07/07/2022
000325933		BAY CITY	MI		05/02/2022	6.295	58,457	0	0	0	0	0	70,583	04/20/2022
000325940		BELOIT	WI		05/02/2022	6.167	79,562	0	0	0	0	0	117,109	03/23/2022
000325944		INDIANAPOLIS	IN		05/02/2022	4.324	158,454	0	0	0	0	0	226,929	04/20/2022
000325951		TUCSON	AZ		05/02/2022	4.202	126,403	0	0	0	0	0	256,000	05/10/2022
000325953		PATASKALA	OH		05/02/2022	3.941	144,230	0	0	0	0	0	309,000	05/10/2022
000325957		MIDLAND	TX		05/02/2022	4.575	151,480	0	0	0	0	0	304,413	03/23/2022
000325959		EPHRATA	PA		05/02/2022	3.926	163,340	0	0	0	0	0	316,922	04/20/2022
000325964		BLUE ISLAND	IL		05/02/2022	4.198	94,366	0	0	0	0	0	159,998	04/20/2022
000325965		CHICAGO	IL		05/02/2022	4.458	196,527	0	0	0	0	0	290,123	04/20/2022
000325967		BINGHAMTON	NY		05/02/2022	4.437	43,293	0	0	0	0	0	122,236	04/20/2022
000325970		SNYDER	TX		05/02/2022	7.312	56,746	0	0	0	0	0	97,413	04/20/2022
000325973		CARY	IL		05/02/2022	4.466	284,040	0	0	0	0	0	355,000	05/10/2022
000325978		WILMERDING	PA		05/02/2022	4.574	47,808	0	0	0	0	0	75,000	05/09/2022
000325982		WHEATON	IL		05/02/2022	3.961	298,091	0	0	0	0	0	436,889	04/20/2022
000325984		YPSILANTI	MI		05/02/2022	4.069	120,291	0	0	0	0	0	335,220	04/20/2022
000325987		CRAIG	CO		05/02/2022	5.763	34,484	0	0	0	0	0	280,000	06/26/2022
000325991		PEARSALL	TX		05/02/2022	7.821	43,562	0	0	0	0	0	102,759	04/20/2022
000325993		TEMPLE HILLS	MD		05/02/2022	3.810	174,738	0	0	0	0	0	320,850	04/20/2022
000325994		LOGANSPORT	IN		05/02/2022	6.802	39,659	0	0	0	0	0	106,226	04/20/2022
000325995		TACOMA	WA		05/02/2022	6.802	111,863	0	0	0	0	0	388,701	04/20/2022
000325999		NORMAN PARK	GA		05/02/2022	4.324	113,785	0	0	0	0	0	299,492	04/20/2022
000326002		GREENSBORO	NC		05/02/2022	6.289	66,795	0	0	0	0	0	145,000	05/05/2022
000326004		ENGLEWOOD	FL		05/02/2022	4.488	120,838	0	0	0	0	0	305,575	04/20/2022
000326006		LEVITTOWN	PA		05/02/2022	6.289	96,957	0	0	0	0	0	345,000	05/10/2022
000326008		LEDYARD	CT		05/02/2022	3.945	99,344	0	0	0	0	0	260,000	05/10/2022
000326010		TOPEKA	KS		05/02/2022	4.586	62,018	0	0	0	0	0	125,000	05/12/2022
000326015		TUCSON	AZ		05/02/2022	4.182	153,495	0	0	0	0	0	441,118	04/20/2022
000326016		ANNA	TX		05/02/2022	4.330	117,642	0	0	0	0	0	381,112	04/20/2022
000326019		MONMOUTH JCT	NJ		05/02/2022	3.957	160,931	0	0	0	0	0	277,450	04/20/2022
000326021		DAYTONA BEACH	FL		05/02/2022	5.205	81,832	0	0	0	0	0	193,208	04/20/2022
000326023		LEBANON	ME		05/02/2022	4.570	192,977	0	0	0	0	0	190,000	05/09/2022
000326027		BOWIE	MD		05/02/2022	4.317	223,455	0	0	0	0	0	442,000	05/08/2022
000326030		BUNKER HILL	WV		05/02/2022	5.267	177,313	0	0	0	0	0	354,744	04/20/2022
000326031		LUBBOCK	TX		05/02/2022	5.777	55,135	0	0	0	0	0	152,936	04/20/2022
000326035		UNION	NJ		05/02/2022	3.960	203,752	0	0	0	0	0	300,000	05/09/2022
000326036		LEES SUMMIT	MO		05/02/2022	5.078	184,310	0	0	0	0	0	320,000	05/06/2022
000326038		EDGEWOOD	MD		05/02/2022	4.185	151,546	0	0	0	0	0	240,000	05/05/2022
000326040		DIXON	MO		05/02/2022	4.200	97,402	0	0	0	0	0	136,792	03/23/2022
000326041		MARSHALL	VA		05/02/2022	3.956	336,888	0	0	0	0	0	693,718	04/20/2022
000326042		CAROL STREAM	IL		05/02/2022	4.197	161,613	0	0	0	0	0	225,000	05/06/2022
000326044		LILBURN	GA		05/02/2022	4.317	207,518	0	0	0	0	0	394,000	05/10/2022
000326048		SPRINGDALE	MD		05/02/2022	4.447	324,206	0	0	0	0	0	640,000	05/09/2022
000326051		ANTELOPE	CA		05/02/2022	4.716	111,804	0	0	0	0	0	491,000	05/07/2022
000326054		ORLANDO	FL		05/02/2022	3.669	82,624	0	0	0	0	0	350,000	05/06/2022
000326055		PATTERSON	CA		05/02/2022	4.844	150,848	0	0	0	0	0	555,343	04/20/2022
000326056		MIRAMAR	FL		05/02/2022	4.067	169,848	0	0	0	0	0	392,685	04/20/2022
000326057		FARGO	ND		05/02/2022	4.074	376,505	0	0	0	0	0	619,000	05/10/2022
000326058		STRATFORD	CT		05/02/2022	4.446	131,651	0	0	0	0	0	309,793	04/20/2022
000326061		PLAINFIELD	IL		05/02/2022	4.950	225,547	0	0	0	0	0	325,894	04/20/2022
000326062		WHITE ROCK	SC		05/02/2022	5.775	197,949	0	0	0	0	0	630,000	05/11/2022
000326067		WASHINGTON	DC		05/02/2022	5.266	244,320	0	0	0	0	0	410,286	04/20/2022

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000326073		FAIRBURN	GA		05/02/2022	4.587	112,790	0	0	0	0	0	368,000	05/06/2022
000326074		BRIDGETON	NJ		05/02/2022	5.266	106,096	0	0	0	0	0	118,446	04/20/2022
000326075		FRESNO	CA		05/02/2022	4.324	148,248	0	0	0	0	0	401,362	04/20/2022
000326076		MANY	LA		05/02/2022	5.138	133,084	0	0	0	0	0	197,575	04/20/2022
000326080		GONZALES	LA		05/02/2022	4.068	183,023	0	0	0	0	0	337,113	04/20/2022
000326081		POWHATAN	VA		05/02/2022	4.824	82,173	0	0	0	0	0	211,060	04/20/2022
000326083		LAKE JACKSON	TX		05/02/2022	5.775	82,229	0	0	0	0	0	229,624	04/20/2022
000326084		ASTON	PA		05/02/2022	4.565	387,621	0	0	0	0	0	418,807	04/20/2022
000326091		OAK LAWN	IL		05/02/2022	4.445	179,038	0	0	0	0	0	225,654	04/20/2022
000326097		SOUTHBRIDGE	MA		05/02/2022	4.844	50,852	0	0	0	0	0	314,403	03/23/2022
000326098		BRONX	NY		05/02/2022	4.588	318,064	0	0	0	0	0	790,361	04/20/2022
000326099		DOVER	OH		05/02/2022	3.797	77,303	0	0	0	0	0	140,000	05/09/2022
000326100		THORNTON	CO		05/02/2022	5.010	130,460	0	0	0	0	0	476,485	04/20/2022
000326101		MILTON	FL		05/02/2022	4.073	105,982	0	0	0	0	0	194,617	03/23/2022
000326102		EL CAMPO	TX		05/02/2022	5.775	52,297	0	0	0	0	0	66,095	04/20/2022
000326103		LAUREL	MD		05/02/2022	4.318	225,666	0	0	0	0	0	418,114	04/20/2022
000326109		HOMESTEAD	FL		05/02/2022	3.961	115,706	0	0	0	0	0	365,263	04/20/2022
000326112		RAEFORD	NC		05/02/2022	3.966	190,530	0	0	0	0	0	295,000	05/10/2022
000326116		ROANOKE	VA		05/02/2022	3.963	106,779	0	0	0	0	0	199,728	04/20/2022
000326127		BAKERSFIELD	CA		05/02/2022	4.437	135,572	0	0	0	0	0	332,168	04/20/2022
000326128		LAS VEGAS	NV		05/02/2022	4.069	75,248	0	0	0	0	0	289,656	04/20/2022
000326129		PARMA HEIGHTS	OH		05/02/2022	5.646	90,878	0	0	0	0	0	214,931	04/20/2022
000326130		ELMONT	NY		05/02/2022	4.052	294,499	0	0	0	0	0	670,000	05/09/2022
000326136		EMERY	UT		05/02/2022	5.774	93,023	0	0	0	0	0	175,000	07/14/2022
000326137		COLONIA	NJ		05/02/2022	3.989	251,104	0	0	0	0	0	476,457	04/20/2022
000326139		SUFFOLK	VA		05/02/2022	4.318	144,962	0	0	0	0	0	310,000	07/06/2022
000326143		ALLENTOWN	PA		05/02/2022	4.053	81,769	0	0	0	0	0	190,000	05/10/2022
000326146		ALTOONA	PA		05/02/2022	5.646	30,207	0	0	0	0	0	96,091	04/20/2022
000326150		SAINT LOUIS	MO		05/02/2022	4.053	62,222	0	0	0	0	0	73,493	04/20/2022
000326153		UNION CITY	GA		05/02/2022	4.197	110,286	0	0	0	0	0	180,000	05/07/2022
000326155		SUPERIOR	WI		05/02/2022	4.951	293,596	0	0	0	0	0	350,000	07/31/2009
000326156		TAYLOR	MI		05/02/2022	5.774	64,169	0	0	0	0	0	199,106	04/20/2022
000326159		FRANKSVILLE	WI		05/02/2022	5.900	92,062	0	0	0	0	0	246,024	03/23/2022
000326166		RUSKIN	FL		05/02/2022	3.811	113,342	0	0	0	0	0	353,636	04/20/2022
000326169		FARMINGTON	NM		05/02/2022	6.155	101,382	0	0	0	0	0	175,543	04/20/2022
000326171		MADISON	IL		05/02/2022	4.052	63,841	0	0	0	0	0	56,995	04/20/2022
000326173		TULSA	OK		05/02/2022	5.646	101,421	0	0	0	0	0	204,564	04/20/2022
000326178		WAUWATOSA	WI		05/02/2022	4.202	125,327	0	0	0	0	0	304,436	04/20/2022
000326179		WATERLOO	NE		05/02/2022	5.263	194,639	0	0	0	0	0	600,574	04/20/2022
000326184		HENDERSON	NV		05/02/2022	3.962	280,001	0	0	0	0	0	730,789	04/20/2022
000326186		BALTIMORE	MD		05/02/2022	5.206	103,060	0	0	0	0	0	191,670	04/20/2022
000326190		BAXTER SPRINGS	KS		05/02/2022	5.205	57,393	0	0	0	0	0	242,000	07/06/2022
000326210		HOUSTON	TX		05/02/2022	4.181	65,165	0	0	0	0	0	179,155	04/20/2022
000326211		LAREDO	TX		05/02/2022	6.027	95,713	0	0	0	0	0	179,439	04/20/2022
000326219		SANTA CLARITA	CA		05/02/2022	5.771	77,026	0	0	0	0	0	715,000	05/09/2022
000326221		ORLANDO	FL		05/02/2022	4.588	111,052	0	0	0	0	0	291,792	04/20/2022
000326233		NORTH CHESTERFIELD	VA		05/02/2022	3.940	271,595	0	0	0	0	0	410,000	05/09/2022
000326237		ARDMORE	OK		05/02/2022	5.898	121,432	0	0	0	0	0	155,433	04/20/2022
000326240		NORTON	OH		05/02/2022	4.445	122,588	0	0	0	0	0	164,900	05/09/2022
000326243		ALEXANDER	AR		05/02/2022	4.591	81,282	0	0	0	0	0	156,032	04/20/2022
000326247		NEWARK	DE		05/02/2022	3.957	136,415	0	0	0	0	0	271,531	04/20/2022
000326252		BATON ROUGE	LA		05/02/2022	5.260	122,234	0	0	0	0	0	219,138	04/20/2022

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000326256		TUCSON	AZ		05/02/2022	4.190	176,742	0	0	0	0	0	235,000	05/11/2022
000326259		MOUNT PLEASANT	MI		05/02/2022	5.005	83,338	0	0	0	0	0	142,995	04/20/2022
000326260		CHARLOTTE HALL	MD		05/02/2022	3.940	212,071	0	0	0	0	0	325,000	05/11/2022
000326264		LAKE STEVENS	WA		05/02/2022	3.960	157,488	0	0	0	0	0	526,809	04/20/2022
000326266		SHELBY TOWNSHIP	MI		05/02/2022	4.975	121,175	0	0	0	0	0	245,900	05/06/2022
000326267		LEVITTOWN	PA		05/02/2022	4.718	150,442	0	0	0	0	0	365,000	04/20/2022
000326269		LAKE STEVENS	WA		05/02/2022	5.260	151,366	0	0	0	0	0	641,986	03/23/2022
000326271		SOCORRO	TX		05/02/2022	2.968	114,831	0	0	0	0	0	160,290	05/10/2022
000326272		JENISON	MI		05/02/2022	5.770	88,890	0	0	0	0	0	233,962	04/20/2022
000326274		SOUTH RIVER	NJ		05/02/2022	4.315	195,036	0	0	0	0	0	338,471	04/20/2022
000326275		JERSEY SHORE	PA		05/02/2022	6.034	40,075	0	0	0	0	0	210,886	04/20/2022
000326278		BELFAIR	WA		05/02/2022	5.258	198,498	0	0	0	0	0	600,000	05/12/2022
000326279		MEMPHIS	TN		05/02/2022	3.939	119,461	0	0	0	0	0	330,583	04/20/2022
000326281		STOUGHTON	MA		05/02/2022	4.459	136,746	0	0	0	0	0	400,000	05/09/2022
000326284		DECATUR	IL		05/02/2022	4.437	61,297	0	0	0	0	0	102,042	04/20/2022
000326286		HYATTSVILLE	MD		05/02/2022	3.938	177,118	0	0	0	0	0	295,000	05/09/2022
000326291		HAMDEN	CT		05/02/2022	5.780	40,883	0	0	0	0	0	325,000	05/09/2022
000326292		MARIETTA	GA		05/02/2022	3.960	155,705	0	0	0	0	0	351,000	05/08/2022
000326294		SAINT ROSE	LA		05/02/2022	5.259	156,815	0	0	0	0	0	247,000	05/09/2022
000326299		STEGER	IL		05/02/2022	4.466	76,327	0	0	0	0	0	141,041	04/20/2022
000326308		OPELOUSAS	LA		05/02/2022	6.789	92,801	0	0	0	0	0	112,000	05/12/2022
000326311		PALATKA	FL		05/02/2022	4.565	130,446	0	0	0	0	0	238,292	04/20/2022
000326315		EDEN	NC		05/02/2022	4.074	113,067	0	0	0	0	0	231,000	05/11/2022
000326316		PHILADELPHIA	PA		05/02/2022	4.459	81,965	0	0	0	0	0	223,000	05/10/2022
000326317		ROSEDALE	MD		05/02/2022	3.924	191,661	0	0	0	0	0	326,900	05/12/2022
000326322		MOORHEAD	MN		05/02/2022	5.511	54,661	0	0	0	0	0	108,000	05/10/2022
000326325		BARDSTOWN	KY		05/02/2022	5.805	28,350	0	0	0	0	0	160,560	04/20/2022
000326326		ROMEOVILLE	IL		05/02/2022	3.962	157,028	0	0	0	0	0	313,194	04/20/2022
000326333		CINCINNATI	OH		05/02/2022	5.510	47,001	0	0	0	0	0	130,000	05/08/2022
000326334		READFIELD	ME		05/02/2022	4.591	87,575	0	0	0	0	0	218,345	04/20/2022
000326336		PORTAGE	MI		05/02/2022	4.067	101,235	0	0	0	0	0	294,790	04/20/2022
000326337		BALL GROUND	GA		05/02/2022	5.510	106,938	0	0	0	0	0	501,346	04/20/2022
000326338		BALTIMORE	MD		05/02/2022	3.960	103,131	0	0	0	0	0	65,000	05/11/2022
000326343		PHILADELPHIA	MS		05/02/2022	4.825	189,267	0	0	0	0	0	67,894	03/23/2022
000326346		MARYSVILLE	WA		05/02/2022	3.959	122,006	0	0	0	0	0	552,135	04/20/2022
000326348		CORAL SPRINGS	FL		05/02/2022	5.508	208,400	0	0	0	0	0	651,168	04/20/2022
000326352		FREMONT	MI		05/02/2022	4.330	41,436	0	0	0	0	0	46,800	04/20/2022
000326353		PROSPECT	CT		05/02/2022	5.510	130,785	0	0	0	0	0	255,884	04/20/2022
000326354		HOUSTON	TX		05/02/2022	4.998	60,512	0	0	0	0	0	200,000	05/05/2022
000326355		WICHITA	KS		05/02/2022	4.069	54,081	0	0	0	0	0	135,014	04/20/2022
000326356		LAFAYETTE	LA		05/02/2022	4.315	75,887	0	0	0	0	0	98,000	05/12/2022
000326357		FOXBORO	MA		05/02/2022	4.310	252,755	0	0	0	0	0	461,923	04/20/2022
000326359		PASCO	WA		05/02/2022	5.254	117,441	0	0	0	0	0	401,430	04/20/2022
000326365		VINELAND	NJ		05/02/2022	3.963	140,538	0	0	0	0	0	457,855	04/20/2022
000326366		CORAL SPRINGS	FL		05/02/2022	4.053	364,081	0	0	0	0	0	587,086	04/20/2022
000326367		BEL AIR	MD		05/02/2022	4.199	153,898	0	0	0	0	0	347,823	04/20/2022
000326369		OROFINO	ID		05/02/2022	5.126	133,831	0	0	0	0	0	420,000	05/11/2022
000326374		BLACKWOOD	NJ		05/02/2022	4.316	135,269	0	0	0	0	0	274,269	04/20/2022
000326378		AUSTIN	IN		05/02/2022	4.180	65,330	0	0	0	0	0	142,169	04/20/2022
000326379		SOUTH WEBER	UT		05/02/2022	4.950	237,515	0	0	0	0	0	685,000	04/20/2022
000326380		SHERIDAN	IN		05/02/2022	4.742	64,431	0	0	0	0	0	213,544	04/20/2022
000326381		GRANTS PASS	OR		05/02/2022	4.743	95,916	0	0	0	0	0	288,000	05/11/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000326385		IDALOU	TX		05/02/2022	3.966	54,177	0	0	0	0	0	137,000	04/20/2022
000326386		SOUTH BEND	IN		05/02/2022	4.975	28,665	0	0	0	0	0	107,872	04/20/2022
000326387		LAKEWOOD	CO		05/02/2022	4.590	116,313	0	0	0	0	0	553,629	04/20/2022
000326388		ROCHESTER	NY		05/02/2022	4.741	81,957	0	0	0	0	0	172,973	04/20/2022
000326391		ROUND LAKE	IL		05/02/2022	4.613	114,749	0	0	0	0	0	244,348	04/20/2022
000326395		OAK FOREST	IL		05/02/2022	4.074	85,002	0	0	0	0	0	280,000	05/06/2022
000326397		MERRILLVILLE	IN		05/02/2022	4.742	52,027	0	0	0	0	0	138,800	05/06/2022
000326399		EPSOM	NH		05/02/2022	3.810	97,189	0	0	0	0	0	352,727	04/20/2022
000326405		MILLVILLE	NJ		05/02/2022	4.198	146,244	0	0	0	0	0	220,159	04/20/2022
000326408		SILVER SPRING	MD		05/02/2022	3.720	202,813	0	0	0	0	0	524,196	04/20/2022
000326415		STICKNEY	IL		05/02/2022	5.502	111,630	0	0	0	0	0	248,501	04/20/2022
000326418		TUCSON	AZ		05/02/2022	5.501	57,621	0	0	0	0	0	210,000	05/06/2022
000326420		JACKSON	MS		05/02/2022	4.845	70,279	0	0	0	0	0	133,000	05/10/2022
000326426		YUMA	AZ		05/02/2022	4.845	69,984	0	0	0	0	0	218,148	03/23/2022
000326427		GOOSE CREEK	SC		05/02/2022	5.117	109,918	0	0	0	0	0	330,000	05/10/2022
000326428		ATCO	NJ		05/02/2022	4.480	107,097	0	0	0	0	0	221,887	04/20/2022
000326434		WINTHROP	ME		05/02/2022	4.223	86,927	0	0	0	0	0	253,382	04/20/2022
000326436		NATCHEZ	MS		05/02/2022	4.214	42,857	0	0	0	0	0	106,313	04/20/2022
000326438		LAUREL SPRINGS	NJ		05/02/2022	4.480	48,584	0	0	0	0	0	245,657	04/20/2022
000326441		CORTLANDT MANOR	NY		05/02/2022	4.733	221,337	0	0	0	0	0	525,000	05/09/2022
000326442		POWERS	MI		05/02/2022	4.595	33,557	0	0	0	0	0	105,000	07/01/2022
000326447		GOOSE CREEK	SC		05/02/2022	5.779	118,430	0	0	0	0	0	315,290	04/20/2022
000326448		CROSS LANES	WV		05/02/2022	3.811	120,057	0	0	0	0	0	82,000	07/01/2022
000326450		MINEOLA	TX		05/02/2022	5.777	75,687	0	0	0	0	0	258,919	04/20/2022
000326451		CALLAO	VA		05/02/2022	5.894	35,150	0	0	0	0	0	130,000	07/05/2022
000326452		QUEENS VILLAGE	NY		05/02/2022	4.974	255,592	0	0	0	0	0	650,991	03/23/2022
000326458		GEORGETOWN	PA		05/02/2022	4.587	84,424	0	0	0	0	0	223,000	03/23/2022
000326459		MILLHEIM	PA		05/02/2022	3.957	102,257	0	0	0	0	0	274,244	04/20/2022
000326464		ROMULUS	MI		05/02/2022	6.286	52,296	0	0	0	0	0	201,320	04/20/2022
000326465		TALLADEGA	AL		05/02/2022	4.324	53,886	0	0	0	0	0	81,000	05/10/2022
000326469		CHICAGO	IL		05/02/2022	4.316	280,854	0	0	0	0	0	335,000	05/06/2022
000326471		WESTAMPTON	NJ		05/02/2022	5.646	122,214	0	0	0	0	0	232,345	04/20/2022
000326472		ALLENTOWN	PA		05/02/2022	4.183	65,434	0	0	0	0	0	225,000	05/11/2022
000326473		EDMOND	OK		05/02/2022	5.263	203,016	0	0	0	0	0	400,000	05/08/2022
000326476		TAMPA	FL		05/02/2022	4.198	66,855	0	0	0	0	0	320,785	04/20/2022
000326479		SICKLERVILLE	NJ		05/02/2022	4.479	159,534	0	0	0	0	0	362,128	04/20/2022
000326480		VALLEJO	CA		05/02/2022	5.508	122,603	0	0	0	0	0	604,698	04/20/2022
000326488		ORCHARD PARK	NY		05/02/2022	4.988	118,532	0	0	0	0	0	269,094	04/20/2022
000326498		MANCHESTER	NJ		05/02/2022	4.575	129,272	0	0	0	0	0	315,000	05/10/2022
000326505		WARNER ROBINS	GA		05/02/2022	5.649	62,385	0	0	0	0	0	184,086	04/20/2022
000326513		TACOMA	WA		05/02/2022	4.624	124,354	0	0	0	0	0	365,000	05/09/2022
000326514		BONO	AR		05/02/2022	5.645	14,383	0	0	0	0	0	150,737	03/23/2022
000326517		ELKTON	MD		05/02/2022	5.007	112,324	0	0	0	0	0	220,000	05/11/2022
000326531		MCDONOUGH	GA		05/02/2022	4.319	208,565	0	0	0	0	0	400,000	05/06/2022
000326534		JACKSONVILLE	AR		05/02/2022	5.510	102,179	0	0	0	0	0	168,000	05/12/2022
000326542		NORTH POLE	AK		05/02/2022	4.992	170,311	0	0	0	0	0	390,633	04/20/2022
000326543		MANHATTAN	KS		05/02/2022	3.966	95,468	0	0	0	0	0	210,063	04/20/2022
000326547		GALLOWAY	NJ		05/02/2022	3.964	115,308	0	0	0	0	0	120,000	05/09/2022
000326550		HOUSTON	TX		05/02/2022	3.964	106,416	0	0	0	0	0	290,000	05/06/2022
000326551		NOBLESVILLE	IN		05/02/2022	5.229	112,970	0	0	0	0	0	278,226	04/20/2022
000326553		BARTLETT	IL		05/02/2022	4.822	190,562	0	0	0	0	0	326,475	04/20/2022
000326555		TORRINGTON	CT		05/02/2022	4.950	153,555	0	0	0	0	0	275,000	05/09/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000326556		COOPER CITY	FL		05/02/2022	4.195	251,962	0	0	0	0	0	488,603	04/20/2022
000326557		THORNTON	CO		05/02/2022	3.556	214,960	0	0	0	0	0	451,809	04/20/2022
000326559		WEST WARWICK	RI		05/02/2022	4.193	167,303	0	0	0	0	0	378,972	04/20/2022
000326563		JOLIET	IL		05/02/2022	4.951	106,966	0	0	0	0	0	172,000	05/09/2022
000326565		GLEN BURNIE	MD		05/02/2022	3.811	171,885	0	0	0	0	0	258,627	04/20/2022
000326566		MENTOR	OH		05/02/2022	5.005	83,445	0	0	0	0	0	230,472	04/20/2022
000326567		LINDEN	NJ		05/02/2022	4.592	146,387	0	0	0	0	0	424,875	04/20/2022
000326568		CORPUS CHRISTI	TX		05/02/2022	4.952	173,018	0	0	0	0	0	367,683	04/20/2022
000326573		BELLINGHAM	MA		05/02/2022	3.942	347,118	0	0	0	0	0	679,761	04/20/2022
000326581		TERRYVILLE	CT		05/02/2022	4.054	126,787	0	0	0	0	0	217,659	04/20/2022
000326584		MARENGO	IL		05/02/2022	3.799	239,867	0	0	0	0	0	346,699	04/20/2022
000326585		GLEN BURNIE	MD		05/02/2022	3.556	169,777	0	0	0	0	0	297,452	04/20/2022
000326586		CROWN POINT	IN		05/02/2022	3.924	151,647	0	0	0	0	0	281,448	04/20/2022
000326587		WINTERS	CA		05/02/2022	4.053	230,587	0	0	0	0	0	543,685	04/20/2022
000326588		CHICAGO	IL		05/02/2022	4.065	235,238	0	0	0	0	0	515,000	05/06/2022
000326590		WARWICK	RI		05/02/2022	3.817	200,330	0	0	0	0	0	430,000	05/10/2022
000326592		MIAMI	FL		05/02/2022	4.195	209,199	0	0	0	0	0	486,450	04/20/2022
000326594		BEDFORD HEIGHTS	OH		05/02/2022	4.069	97,452	0	0	0	0	0	202,488	04/20/2022
000326596		HIALEAH	FL		05/02/2022	4.196	213,206	0	0	0	0	0	505,000	05/06/2022
000326597		LEICESTER	MA		05/02/2022	3.431	178,694	0	0	0	0	0	395,000	05/09/2022
000326598		TAMARAC	FL		05/02/2022	4.198	136,285	0	0	0	0	0	270,000	05/09/2022
000326599		PUEBLO	CO		05/02/2022	4.574	204,946	0	0	0	0	0	439,551	04/20/2022
000326602		DES PLAINES	IL		05/02/2022	3.936	272,246	0	0	0	0	0	400,707	04/20/2022
000326609		HUDSON	MA		05/02/2022	3.942	210,669	0	0	0	0	0	437,575	04/20/2022
000326610		ERIE	PA		05/02/2022	4.190	70,587	0	0	0	0	0	113,176	04/20/2022
000326611		TEMPE	AZ		05/02/2022	3.935	156,322	0	0	0	0	0	390,000	05/11/2022
000326613		WINCHESTER	VA		05/02/2022	4.069	138,425	0	0	0	0	0	260,000	07/01/2022
000326614		VIRGINIA	MN		05/02/2022	4.327	41,166	0	0	0	0	0	98,641	04/20/2022
000326615		ALBUQUERQUE	NM		05/02/2022	4.334	166,956	0	0	0	0	0	340,000	05/09/2022
000326625		GREAT MILLS	MD		05/02/2022	4.070	137,636	0	0	0	0	0	266,593	04/20/2022
000326629		KEARNEY	MO		05/02/2022	3.942	218,431	0	0	0	0	0	298,000	05/09/2022
000326632		NAUGATUCK	CT		05/02/2022	3.412	120,839	0	0	0	0	0	235,000	05/09/2022
000326634		SPARTANBURG	SC		05/02/2022	4.186	80,631	0	0	0	0	0	116,047	04/20/2022
000326645		RICHMOND	VA		05/02/2022	3.941	168,042	0	0	0	0	0	347,045	04/20/2022
000326651		CARMEL	NY		05/02/2022	3.940	195,016	0	0	0	0	0	429,130	04/20/2022
000326655		LOGANVILLE	GA		05/02/2022	4.450	143,756	0	0	0	0	0	320,000	05/10/2022
000326657		LINCOLN	NE		05/02/2022	3.430	142,985	0	0	0	0	0	242,494	04/20/2022
000326658		BEAVERCREEK	OH		05/02/2022	3.685	136,741	0	0	0	0	0	268,038	04/20/2022
000326663		DAYTON	OH		05/02/2022	3.430	72,834	0	0	0	0	0	153,491	04/20/2022
000326667		GONZALES	LA		05/02/2022	4.184	138,776	0	0	0	0	0	175,000	05/09/2022
000326668		BOILING SPRINGS	SC		05/02/2022	4.067	125,524	0	0	0	0	0	242,486	04/20/2022
000326669		JOHNSONVILLE	NY		05/02/2022	4.705	79,941	0	0	0	0	0	179,705	04/20/2022
000326673		WAPPINGERS FALLS	NY		05/02/2022	4.574	202,226	0	0	0	0	0	400,000	05/09/2022
000326674		SAN ANTONIO	TX		05/02/2022	5.340	73,951	0	0	0	0	0	195,000	05/11/2022
000326675		WATERBURY	CT		05/02/2022	5.340	95,920	0	0	0	0	0	200,769	04/20/2022
000326681		KRESGEVILLE	PA		05/02/2022	4.700	139,706	0	0	0	0	0	237,000	05/10/2022
000326695		BRANDYWINE	MD		05/02/2022	4.824	382,255	0	0	0	0	0	544,598	04/20/2022
000326696		HOCKLEY	TX		05/02/2022	5.198	96,258	0	0	0	0	0	175,000	05/09/2022
000326699		HAMDEN	CT		05/02/2022	4.317	133,746	0	0	0	0	0	250,000	05/10/2022
000326700		BARBOURSVILLE	WV		05/02/2022	4.700	143,018	0	0	0	0	0	204,673	04/20/2022
000326701		MILFORD	CT		05/02/2022	4.572	145,192	0	0	0	0	0	260,000	05/10/2022
000326709		HOLMES	NY		05/02/2022	5.207	172,928	0	0	0	0	0	310,994	04/20/2022

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000326713		MANHATTAN	KS		05/02/2022	4.566	135,560	0	0	0	0	0	184,000	05/11/2022
000326729		BATON ROUGE	LA		05/02/2022	3.706	142,179	0	0	0	0	0	303,000	05/09/2022
000326730		KANSAS CITY	MO		05/02/2022	4.461	202,668	0	0	0	0	0	395,830	04/20/2022
000326736		BLUE ASH	OH		05/02/2022	4.328	138,474	0	0	0	0	0	286,700	04/20/2022
000326739		NAPLES	FL		05/02/2022	4.951	217,696	0	0	0	0	0	238,731	04/20/2022
000326750		SMYRNA	DE		05/02/2022	4.179	303,450	0	0	0	0	0	380,481	04/20/2022
000326752		BENTONVILLE	AR		05/02/2022	4.190	116,109	0	0	0	0	0	220,271	04/20/2022
000326753		NOBLESVILLE	IN		05/02/2022	4.573	157,904	0	0	0	0	0	305,342	04/20/2022
000326759		FORT WORTH	TX		05/02/2022	4.950	144,323	0	0	0	0	0	197,000	05/08/2022
000326768		ROCKY POINT	NC		05/02/2022	5.464	142,772	0	0	0	0	0	311,721	04/20/2022
000326771		MIAMI	FL		05/02/2022	5.206	206,542	0	0	0	0	0	385,804	04/20/2022
000326772		GLENN HEIGHTS	TX		05/02/2022	4.694	345,087	0	0	0	0	0	501,104	04/20/2022
000326774		GRANITE FALLS	NC		05/02/2022	4.949	106,241	0	0	0	0	0	207,035	04/20/2022
000326776		SPRINGDALE	AR		05/02/2022	5.332	134,441	0	0	0	0	0	210,433	04/20/2022
000326778		FREDERICKSBURG	VA		05/02/2022	3.672	235,054	0	0	0	0	0	425,000	05/09/2022
000326782		DORAL	FL		05/02/2022	4.692	292,149	0	0	0	0	0	370,274	04/20/2022
000326784		WYLIE	TX		05/02/2022	3.672	312,115	0	0	0	0	0	435,000	05/09/2022
000326785		CLARKSVILLE	TN		05/02/2022	4.182	155,856	0	0	0	0	0	252,000	05/10/2022
000326786		CASTLE HAYNE	NC		05/02/2022	4.054	170,456	0	0	0	0	0	267,923	04/20/2022
000326788		SPRINGDALE	AR		05/02/2022	3.926	217,458	0	0	0	0	0	393,181	04/20/2022
000326789		SPRINGDALE	AR		05/02/2022	4.436	178,300	0	0	0	0	0	300,000	07/06/2022
000326791		LEHIGH ACRES	FL		05/02/2022	3.670	208,493	0	0	0	0	0	330,000	05/12/2022
000326793		PRINCETON	TX		05/02/2022	3.797	239,623	0	0	0	0	0	383,600	04/20/2022
000326794		SUNRISE	FL		05/02/2022	3.797	268,412	0	0	0	0	0	380,000	05/09/2022
000326795		SWARTZ CREEK	MI		05/02/2022	3.415	141,661	0	0	0	0	0	189,005	04/20/2022
000326797		PARK CITY	KS		05/02/2022	3.925	113,420	0	0	0	0	0	177,261	04/20/2022
000326798		OLIN	NC		05/02/2022	3.797	126,733	0	0	0	0	0	134,000	05/11/2022
000326799		WILMINGTON	NC		05/02/2022	3.924	258,987	0	0	0	0	0	454,000	05/09/2022
000326800		LAKE WORTH	FL		05/02/2022	3.542	178,842	0	0	0	0	0	275,000	05/10/2022
000326801		LEHIGH ACRES	FL		05/02/2022	3.924	273,036	0	0	0	0	0	404,191	04/20/2022
000326805		DEXTER TWP	MI		05/02/2022	3.540	275,631	0	0	0	0	0	365,832	04/20/2022
000326806		BELLMAWR	NJ		05/02/2022	3.175	123,030	0	0	0	0	0	260,142	04/20/2022
000326807		BOLTON	CT		05/02/2022	3.429	240,861	0	0	0	0	0	430,501	04/20/2022
000326808		TEANECK	NJ		05/02/2022	3.538	189,887	0	0	0	0	0	572,000	05/06/2022
000326809		MONTCLAIR	NJ		05/02/2022	3.429	118,002	0	0	0	0	0	233,065	04/20/2022
000326811		BRISTOL	PA		05/02/2022	5.085	125,317	0	0	0	0	0	255,569	04/20/2022
000326812		NEPTUNE	NJ		05/02/2022	4.192	198,797	0	0	0	0	0	380,000	05/09/2022
000326813		JACKSON	MI		05/02/2022	3.603	66,662	0	0	0	0	0	187,245	04/20/2022
000326815		JAMAICA	NY		05/02/2022	5.335	502,783	0	0	0	0	0	656,797	04/20/2022
000326818		SAN ANTONIO	TX		05/02/2022	5.079	133,874	0	0	0	0	0	273,349	04/20/2022
000326821		ILION	NY		05/02/2022	5.462	79,883	0	0	0	0	0	80,000	05/10/2022
000326826		CAPE CORAL	FL		05/02/2022	5.462	182,694	0	0	0	0	0	562,000	05/10/2022
000326838		MILLVILLE	NJ		05/02/2022	5.590	134,569	0	0	0	0	0	186,273	04/20/2022
000326844		KANSAS CITY	KS		05/02/2022	5.079	114,078	0	0	0	0	0	223,518	03/23/2022
000326846		TURLOCK	CA		05/02/2022	4.053	201,409	0	0	0	0	0	418,917	04/20/2022
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							71,223,611	0	0	0	0	0	147,187,525	XXX
000325594		MOUNT AUBURN	IL		05/02/2022	4.953	86,411	0	0	0	0	0	125,737	04/20/2022
000325604		COVINGTON	LA		05/02/2022	4.953	184,143	0	0	0	0	0	256,482	04/20/2022
000325606		MARRERO	LA		05/02/2022	5.335	92,267	0	0	0	0	0	155,000	05/10/2022
000325609		WHITESBURG	TN		05/02/2022	5.209	136,675	0	0	0	0	0	220,000	05/10/2022
000325614		CAMBY	IN		05/02/2022	5.336	134,575	0	0	0	0	0	247,046	04/20/2022
000325616		ENGLAND	AR		05/02/2022	5.209	40,931	0	0	0	0	0	114,136	04/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325627		WEST LAFAYETTE	OH		05/02/2022	4.953	59,118	0	0	0	0	0	92,867	04/20/2022
000325644		CARTERSVILLE	GA		05/02/2022	5.208	174,724	0	0	0	0	0	299,450	04/20/2022
000325651		PESHTIGO	WI		05/02/2022	4.953	80,451	0	0	0	0	0	144,900	05/10/2022
000325687		WYOMING	NY		05/02/2022	4.952	120,194	0	0	0	0	0	142,000	05/06/2022
000325709		HAMMOND	LA		05/02/2022	4.952	181,052	0	0	0	0	0	250,000	05/06/2022
000326429		NEWBURGH	IN		05/02/2022	4.480	68,787	0	0	0	0	0	166,000	05/06/2022
000326616		AUBREY	TX		05/02/2022	4.461	127,763	0	0	0	0	0	345,000	05/06/2022
000326617		BATON ROUGE	LA		05/02/2022	4.461	169,402	0	0	0	0	0	230,000	05/09/2022
000326622		COWPENS	SC		05/02/2022	4.710	43,262	0	0	0	0	0	108,415	04/20/2022
000326646		SYRACUSE	NY		05/02/2022	3.941	102,950	0	0	0	0	0	122,900	05/10/2022
000326661		CAMDEN	SC		05/02/2022	4.067	115,194	0	0	0	0	0	160,000	05/10/2022
000326664		WELCOME	MD		05/02/2022	3.940	229,254	0	0	0	0	0	400,366	04/20/2022
000326686		RED BLUFF	CA		05/02/2022	5.336	218,836	0	0	0	0	0	350,000	05/12/2022
000326706		MIDDLEBURG	FL		05/02/2022	5.463	161,297	0	0	0	0	0	267,000	05/09/2022
000326710		PENDLETON	SC		05/02/2022	4.950	136,708	0	0	0	0	0	215,255	04/20/2022
000326719		EATON	OH		05/02/2022	4.949	106,897	0	0	0	0	0	123,000	05/11/2022
000326724		WINDBER	PA		05/02/2022	4.438	144,195	0	0	0	0	0	136,627	04/20/2022
000326738		PROVIDENCE VILLAGE	TX		05/02/2022	4.328	177,423	0	0	0	0	0	435,000	05/11/2022
000326780		GRANITE FALLS	NC		05/02/2022	4.181	153,602	0	0	0	0	0	207,500	05/11/2022
000326787		CONOVER	NC		05/02/2022	4.054	174,213	0	0	0	0	0	278,896	04/20/2022
000326796		CHERRY VALLEY	AR		05/02/2022	3.542	167,545	0	0	0	0	0	227,962	04/20/2022
000326802		PERRY	MI		05/02/2022	3.414	168,524	0	0	0	0	0	200,000	05/11/2022
000326820		LOGANSPORT	IN		05/02/2022	5.718	110,093	0	0	0	0	0	205,523	04/20/2022
000326824		MARRERO	LA		05/02/2022	5.718	137,420	0	0	0	0	0	167,000	05/11/2022
000326845		WILLIAMSTON	SC		05/02/2022	4.951	93,981	0	0	0	0	0	230,106	04/20/2022
000326849		LINCOLN	DE		05/02/2022	5.335	157,173	0	0	0	0	0	230,000	05/11/2022
0399999. Mortgages in good standing - Residential mortgages-all other							4,255,054	0	0	0	0	0	6,854,168	XXX
1151	CF	LORTON	VA		09/28/2009	7.350	8,056,693	0	0	0	0	0	38,415,000	09/01/2013
1166	CF	PUYALLUP	WA		02/24/2012	5.250	11,829,915	0	0	0	0	0	33,134,000	01/11/2012
1177	CF	SOUTH ATTLEBORO	MA		07/22/2013	4.200	40,804,882	0	0	0	0	0	69,500,000	05/14/2013
1178	CF	LORTON	VA		09/18/2013	4.625	5,760,748	0	0	0	0	0	10,835,000	09/01/2013
1183		ROSEVILLE	CA		11/20/2014	4.900	2,134,331	0	0	0	0	0	4,550,000	06/18/2014
1186	CF	ROCKY RIVER	OH		02/10/2015	4.520	24,000,000	0	0	0	0	0	39,800,000	12/18/2014
1188	CF	CINCINNATI	OH		10/02/2015	4.110	19,384,991	0	0	0	0	0	26,300,000	07/10/2015
1189	CF	CINCINNATI	OH		10/02/2015	4.410	8,969,841	0	0	0	0	0	14,000,000	07/10/2015
1190	CF	CINCINNATI	OH		10/02/2015	4.510	37,273,968	0	0	0	0	0	58,200,000	07/10/2015
1196	CF	APEX	NC		09/21/2017	4.200	12,655,269	0	0	0	0	0	20,125,000	09/01/2017
1197	CF	BEL AIR	MD		12/12/2017	4.270	46,491,701	0	0	0	0	0	68,500,000	09/30/2017
1198	CF	NEWPORT	KY		12/19/2017	4.190	8,832,747	0	0	0	0	0	21,700,000	10/20/2017
1199	CF	KENNESAW	GA		03/12/2018	4.050	11,102,978	0	0	0	0	0	18,000,000	02/13/2018
1200	CF	KENNESAW	GA		03/12/2018	4.050	7,622,283	0	0	0	0	0	11,900,000	02/13/2018
1201	CF	KENNESAW	GA		03/12/2018	4.050	11,235,157	0	0	0	0	0	17,925,000	02/13/2018
1202	CF	LONGMONT	CO		04/19/2018	4.000	49,557,438	0	0	0	0	0	81,700,000	02/20/2018
1203		CINCINNATI	OH		06/01/2018	6.922	76,465,000	0	0	0	0	0	320,000,000	10/19/2017
1204		CINCINNATI	OH		06/01/2018	6.922	55,668,178	0	0	0	0	0	320,000,000	10/19/2017
1205	CF	INDIANAPOLIS	IN		06/12/2018	4.750	35,760,269	0	0	0	0	0	50,300,000	05/03/2018
1206	CF	LONGWOOD	FL		07/12/2018	4.430	35,194,391	0	0	0	0	0	60,000,000	06/12/2018
1207	CF	CARMEL	IN		09/10/2018	4.500	32,248,984	0	0	0	0	0	45,700,000	08/23/2018
1208	CF	CARMEL	IN		09/10/2018	8.000	2,660,000	0	0	0	0	0	45,700,000	08/23/2018
1209	CF	NORTHLAKE	TX		09/18/2018	4.310	40,689,388	0	0	0	0	0	71,500,000	07/19/2018
1210	CF	COLUMBUS	OH		09/26/2018	4.780	55,404,569	0	0	0	0	0	80,000,000	07/19/2018
1212		KATY	TX		12/21/2018	5.210	52,084,026	0	0	0	0	0	75,450,000	11/14/2018

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1214	CF	CEDAR PARK	TX		04/01/2019	3.840	39,013,804	0	0	0	0	0	62,000,000	02/15/2019
1215	CF	SCOTTSDALE	AZ		05/14/2019	3.950	51,787,257	0	0	0	0	0	87,300,000	04/30/2019
1216	CF	OKLAHOMA CITY	OK		07/30/2019	3.910	26,254,224	0	0	0	0	0	40,000,000	06/17/2019
1217	CF	WASHINGTON	DC		08/08/2019	4.080	26,845,814	0	0	0	0	0	41,900,000	05/15/2019
1218	CF	LAND O LAKES	FL		08/12/2019	3.710	43,632,408	0	0	0	0	0	62,000,000	07/01/2019
1219	CF	CINCINNATI	OH		09/20/2019	3.750	25,900,326	0	0	0	0	0	39,300,000	08/02/2019
1220		WASHINGTON	DC		09/26/2019	4.750	43,225,000	0	0	0	0	0	89,300,000	08/08/2019
1222		CALIFORNIA	MD		12/20/2019	4.200	19,678,844	0	0	0	0	0	34,000,000	09/30/2019
1223		WASHINGTON	DC		02/14/2020	3.650	60,000,000	0	0	0	0	0	98,500,000	12/20/2019
1224		MURFREESBORO	TN		03/06/2020	3.750	24,656,848	0	0	0	0	0	36,200,000	01/06/2020
1225	CF	E. WICHITA	KS		04/16/2020	3.300	30,841,156	0	0	0	0	0	43,750,000	03/16/2020
1227		INDIANAPOLIS	IN		06/10/2020	3.630	60,500,000	0	0	0	0	0	96,545,569	03/26/2020
1228	CF	FISHERS	IN		06/15/2020	3.625	44,160,000	0	0	0	0	0	71,100,000	04/02/2020
1229		ORLANDO	FL		08/27/2020	3.720	44,098,145	0	0	0	0	0	66,500,000	03/19/2020
1230		HUNTSVILLE	AL		09/01/2020	3.500	47,950,000	0	0	0	0	0	59,603,626	08/12/2020
1231	CF	APACHE JUNTION	AZ		09/22/2020	3.500	50,600,000	0	0	0	0	0	88,900,000	09/04/2020
1232	CF	LISLE	IL		10/29/2020	3.120	45,500,000	0	0	0	0	0	68,400,000	10/07/2020
1233	CF	MADISON	WI		11/03/2020	3.500	40,175,000	0	0	0	0	0	63,000,000	09/09/2020
1234		BAINBRIDGE ISLAND	WA		11/04/2020	3.350	35,750,000	0	0	0	0	0	57,640,000	09/30/2020
1235	CF	AUSTIN	TX		11/10/2020	3.850	23,750,000	0	0	0	0	0	55,740,000	08/20/2020
1236	CF	AUSTIN	TX		11/10/2020	3.850	2,000,000	0	0	0	0	0	5,890,000	08/20/2020
1237	CF	AUSTIN	TX		11/10/2020	3.850	15,750,000	0	0	0	0	0	31,500,000	08/20/2020
1238		FRANKLIN	WI		12/17/2020	3.250	25,000,000	0	0	0	0	0	37,300,000	12/03/2020
1239	CF	SOUTH PORTLAND	ME		12/30/2020	4.200	29,800,000	0	0	0	0	0	45,900,000	12/21/2020
1240	CF	BRANDENTON	FL		12/30/2020	4.200	28,600,000	0	0	0	0	0	41,900,000	10/27/2020
1241		CHARLESTON	SC		12/30/2020	4.200	27,000,000	0	0	0	0	0	42,100,000	08/30/2020
1242	CF	FRISCO	TX		01/25/2021	3.000	26,000,000	0	0	0	0	0	60,800,000	12/02/2020
1243	CF	ELLETTSVILLE	IN		04/15/2021	3.400	34,000,000	0	0	0	0	0	51,200,000	12/02/2020
1244	CF	CENTERVILLE	OH		03/29/2021	3.250	42,230,000	0	0	0	0	0	72,500,000	01/13/2021
1245	CF	CLARKSVILLES	TN		04/13/2021	3.400	31,000,000	0	0	0	0	0	40,800,000	11/30/2020
1246	CF	MARYVILLE	TN		06/17/2021	3.580	41,451,000	0	0	0	0	0	57,000,000	05/12/2021
1247	CF	AUGUSTA	GA		06/24/2021	3.400	34,450,000	0	0	0	0	0	53,800,000	04/07/2021
1248		APEX	NC		07/15/2021	4.200	3,908,655	0	0	0	0	0	6,025,000	05/08/2021
1249	CF	STERLING	VA		07/21/2021	3.940	40,996,899	0	0	0	0	0	82,800,000	04/01/2021
1250	CF	TAMPA	FL		07/29/2021	3.690	72,800,000	0	0	0	0	0	115,800,000	05/11/2021
1251	CF	MINNEOLA	FL		09/22/2021	3.350	52,750,000	0	0	0	0	0	78,900,000	08/10/2021
1252	CF	HOUSTON	TX		09/20/2021	2.950	57,613,000	0	0	0	0	0	92,700,000	08/18/2021
1253	CF	HOUSTON	TX		09/20/2021	2.950	62,987,000	0	0	0	0	0	96,950,000	08/18/2021
1254	CF	DENVER	CO		11/08/2021	3.100	52,000,000	0	0	0	0	0	84,300,000	09/07/2021
1255	CF	WEST CHESTER	PA		11/23/2021	3.080	46,080,000	0	0	0	0	0	67,800,000	10/01/2021
1256		RALEIGH	NC		11/23/2021	3.180	38,000,000	0	0	0	0	0	53,500,000	11/11/2021
1257	CF	MILLBROOK	AL		10/29/2021	3.550	30,200,000	0	0	0	0	0	42,600,000	10/29/2021
1258	CF	MCKINNEY	TX		12/14/2021	4.000	37,500,000	0	0	0	0	0	68,400,000	11/06/2021
1259	CF	RAYMORE	MO		12/14/2021	3.800	44,000,000	0	0	0	0	0	70,000,000	11/03/2021
1260		LITHIA SPRINGS	GA		12/17/2021	3.150	44,500,000	0	0	0	0	0	61,800,000	11/23/2021
1261	CF	AURORA	CO		12/20/2021	3.600	57,000,000	0	0	0	0	0	80,520,000	11/04/2021
1262		PITTSBURGH	PA		02/03/2022	4.760	19,538,160	0	0	0	0	0	30,984,096	04/23/2021
1263		WEST PALM BEACH	FL		03/01/2022	4.300	39,646,416	0	0	0	0	0	84,999,050	08/10/2021
1264		BLOOMINGDALE	GA		03/02/2022	3.500	26,624,836	0	0	0	0	0	47,750,200	11/03/2021
1265	CF	ST. PETERSBURG	FL		03/18/2022	3.350	64,750,000	0	0	0	0	0	89,600,000	01/25/2022
1266	CF	CORDOVA	TN		03/18/2022	3.670	60,000,000	0	0	0	0	0	82,800,000	01/18/2022
1267		ORLANDO	FL		03/21/2022	4.100	9,713,810	0	0	0	0	0	33,076,240	01/07/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
1268		PALM HARBOR	FL		03/30/2022	3.610	52,514,000	0	0	0	0	0	75,500,000	02/15/2022
1269		DAVENPORT	FL		03/30/2022	3.750	33,000,000	0	0	0	0	0	49,590,000	02/28/2022
1270		DAVENPORT	FL		03/30/2022	3.750	13,500,000	0	0	0	0	0	20,100,000	02/28/2022
1271		SAN JOSE	CA		05/05/2022	4.250	35,228,994	0	0	0	0	0	113,900,000	12/23/2021
1272		GAINESVILLE	FL		05/09/2022	3.550	52,425,000	0	0	0	0	0	58,681,820	02/26/2022
1273		BAYTOWN	TX		05/26/2022	4.550	23,500,000	0	0	0	0	0	37,300,000	04/01/2022
1274		CANAL WINCHESTER	OH		05/27/2022	4.410	52,160,000	0	0	0	0	0	75,600,000	03/09/2022
1275		TUMWATER	WA		06/01/2022	4.800	24,300,000	0	0	0	0	0	34,100,000	04/06/2022
1276		PANAMA CITY	FL		06/28/2022	4.690	44,000,000	0	0	0	0	0	65,900,000	05/04/2022
1277		SAN DIEGO	CA		07/08/2022	4.760	30,000,000	0	0	0	0	0	57,000,000	03/22/2022
1278		BROOMFIELD	CO		07/26/2022	4.300	23,400,000	0	0	0	0	0	36,800,000	06/03/2022
1279		BROOMFIELD	CO		07/26/2022	5.100	6,152,052	0	0	0	0	0	15,571,200	06/03/2022
1280		PHOENIX	AZ		07/27/2022	4.920	49,831,570	0	0	0	0	0	91,100,000	06/24/2022
1281		MANAHAWKIN	NJ		07/28/2022	5.150	47,100,000	0	0	0	0	0	67,600,000	06/06/2022
1282		ALBUQUERQUE	NM		07/28/2022	4.900	28,500,000	0	0	0	0	0	50,200,000	06/17/2022
1283		COLUMBUS	OH		08/08/2022	4.950	67,500,000	0	0	0	0	0	97,300,000	07/07/2022
1284		RENO	NV		08/12/2022	4.800	60,272,826	0	0	0	0	0	105,000,000	07/16/2022
1285		DALLAS	TX		08/26/2022	5.150	58,000,000	0	0	0	0	0	101,100,000	06/16/2022
1286		SAVANNAH	GA		03/31/2022	4.200	7,738,676	0	0	0	0	0	29,721,400	02/25/2022
1287		BOYNTON BEACH	FL		09/12/2022	5.260	37,500,000	0	0	0	0	0	73,300,000	07/01/2022
1288		LEBANON	OH		09/16/2022	5.250	22,000,000	0	0	0	0	0	36,990,000	07/19/2022
1289		CHATTANOOGA	TN		09/22/2022	5.160	40,150,000	0	0	0	0	0	72,100,000	07/27/2022
1290		FORT MEYERS	FL		10/24/2022	5.300	82,000,000	0	0	0	0	0	126,000,000	09/08/2022
9136		MASON	OH		11/12/2021	3.250	29,353,830	0	(99,384)	0	0	0	43,762,100	09/23/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							3,594,223,297	0	(99,384)	0	0	0	6,311,124,301	XXX
0899999. Total Mortgages in good standing							3,669,701,961	0	(99,384)	0	0	0	6,465,165,994	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
000325317		BURTON	MI		05/02/2022	4.952	92,117	0	0	0	0	0	143,179	04/20/2022
000325320		REIDSVILLE	NC		05/02/2022	3.968	76,791	0	0	0	0	0	125,263	04/20/2022
000325328		SAPULPA	OK		05/02/2022	6.421	67,225	0	0	0	0	0	63,858	04/20/2022
000325330		ROCKY POINT	NC		05/02/2022	6.421	103,955	0	0	0	0	0	159,000	05/10/2022
000325336		OOLOGAH	OK		05/02/2022	3.968	189,298	0	0	0	0	0	342,112	04/20/2022
000325339		DANIELSON	CT		05/02/2022	3.976	183,448	0	0	0	0	0	320,000	05/09/2022
000325342		WOBURN	MA		05/02/2022	4.324	283,900	0	0	0	0	0	626,613	04/20/2022
000325343		BUCKSPORT	ME		05/02/2022	4.053	99,629	0	0	0	0	0	171,908	04/20/2022
000325347		MONTGOMERY	AL		05/02/2022	3.964	71,917	0	0	0	0	0	113,000	05/10/2022
000325349		ALBUQUERQUE	NM		05/02/2022	4.574	48,886	0	0	0	0	0	241,830	04/20/2022
000325354		MASON CITY	IA		05/02/2022	5.386	70,636	0	0	0	0	0	130,739	04/20/2022
000325358		TUSCALOOSA	AL		05/02/2022	4.466	53,399	0	0	0	0	0	85,000	05/06/2022
000325364		CHICAGO	IL		05/02/2022	4.198	242,247	0	0	0	0	0	260,631	04/20/2022
000325369		DALLAS	TX		05/02/2022	6.204	46,261	0	0	0	0	0	220,310	04/20/2022
000325373		KOKOMO	IN		05/02/2022	6.204	66,167	0	0	0	0	0	162,690	04/20/2022
000325377		BUFFALO	NY		05/02/2022	4.053	73,612	0	0	0	0	0	172,403	04/20/2022
000325378		GIDDINGS	TX		05/02/2022	5.821	84,038	0	0	0	0	0	133,000	08/12/2005
000325395		WINSTON SALEM	NC		05/02/2022	3.538	155,807	0	0	0	0	0	216,362	04/20/2022
000325396		NEW BRITAIN	CT		05/02/2022	4.182	234,467	0	0	0	0	0	217,720	03/23/2022
000325400		FAYETTEVILLE	PA		05/02/2022	3.669	114,042	0	0	0	0	0	224,668	04/20/2022
000325404		CHARLOTTE	TX		05/02/2022	4.489	74,445	0	0	0	0	0	110,000	04/26/2005
000325411		EAGLE BRIDGE	NY		05/02/2022	4.317	84,455	0	0	0	0	0	131,925	04/20/2022
000325412		KINGSBURY	TX		05/02/2022	6.810	63,077	0	0	0	0	0	228,013	03/23/2022
000325413		UNION	NJ		05/02/2022	7.196	260,888	0	0	0	0	0	469,000	05/09/2022
000325418		UNIONDALE	NY		05/02/2022	4.844	236,547	0	0	0	0	0	608,489	04/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325420		LITTLE ROCK	AR		05/02/2022	3.956	219,814	0	0	0	0	0	241,000	07/21/2022
000325424		WILLIAMSFIELD	OH		05/02/2022	7.312	98,484	0	0	0	0	0	321,000	05/09/2022
000325425		PONTIAC	MI		05/02/2022	7.312	75,484	0	0	0	0	0	189,028	04/20/2022
000325426		COLUMBUS	OH		05/02/2022	3.926	89,072	0	0	0	0	0	197,910	04/20/2022
000325440		PEA RIDGE	AR		05/02/2022	5.266	82,601	0	0	0	0	0	215,157	04/20/2022
000325443		INDIANAPOLIS	IN		05/02/2022	4.317	88,465	0	0	0	0	0	255,280	04/20/2022
000325444		BELTON	MO		05/02/2022	3.956	92,341	0	0	0	0	0	247,000	04/20/2022
000325449		COLORADO SPRINGS	CO		05/02/2022	5.264	95,485	0	0	0	0	0	400,828	04/20/2022
000325450		LAUREL	MS		05/02/2022	6.529	9,359	0	0	0	0	0	211,980	04/20/2022
000325454		ROUND TOP	NY		05/02/2022	4.202	156,170	0	0	0	0	0	150,000	05/10/2022
000325460		ORLANDO	FL		05/02/2022	5.643	128,105	0	0	0	0	0	310,000	05/09/2022
000325463		LANCASTER	OH		05/02/2022	4.720	66,928	0	0	0	0	0	100,000	05/11/2022
000325468		WATERTOWN	CT		05/02/2022	4.591	163,508	0	0	0	0	0	246,888	04/20/2022
000325477		FAIRBURN	GA		05/02/2022	5.381	38,672	0	0	0	0	0	235,660	04/20/2022
000325482		DOUGLAS	MA		05/02/2022	3.979	224,018	0	0	0	0	0	500,000	05/09/2022
000325483		PUEBLO WEST	CO		05/02/2022	4.998	126,524	0	0	0	0	0	395,189	04/20/2022
000325484		JACKSON	MS		05/02/2022	5.732	8,891	0	0	0	0	0	88,424	04/20/2022
000325492		YUKON	OK		05/02/2022	4.479	126,849	0	0	0	0	0	247,682	04/20/2022
000325494		ADDISON	IL		05/02/2022	4.478	167,247	0	0	0	0	0	315,000	05/06/2022
000325497		MELBOURNE	FL		05/02/2022	5.776	87,430	0	0	0	0	0	277,578	04/20/2022
000325499		WICHITA	KS		05/02/2022	5.004	77,392	0	0	0	0	0	204,351	04/20/2022
000325501		MANCHESTER	GA		05/02/2022	4.093	61,192	0	0	0	0	0	357,307	04/20/2022
000325503		GEORGETOWN	KY		05/02/2022	4.626	319,251	0	0	0	0	0	333,000	05/10/2022
000325513		MIDDLETOWN	NJ		05/02/2022	3.799	270,142	0	0	0	0	0	399,000	05/09/2022
000325514		SUMMERVILLE	SC		05/02/2022	3.799	177,252	0	0	0	0	0	232,000	05/10/2022
000325518		MIAMI	FL		05/02/2022	3.670	310,176	0	0	0	0	0	327,997	04/20/2022
000325519		HOMESTEAD	FL		05/02/2022	4.170	328,315	0	0	0	0	0	474,327	04/20/2022
000325523		LAKELAND	FL		05/02/2022	3.922	142,165	0	0	0	0	0	208,080	04/20/2022
000325524		KILLEEN	TX		05/02/2022	4.049	217,699	0	0	0	0	0	264,795	04/20/2022
000325525		MIAMI	FL		05/02/2022	3.922	540,161	0	0	0	0	0	495,000	05/06/2022
000325530		INDUSTRY	PA		05/02/2022	3.793	112,248	0	0	0	0	0	157,315	03/23/2022
000325531		NIAGARA FALLS	NY		05/02/2022	4.196	69,921	0	0	0	0	0	87,500	05/06/2022
000325532		WESTON	OH		05/02/2022	4.068	83,804	0	0	0	0	0	220,000	05/09/2022
000325533		TEMPERANCE	MI		05/02/2022	3.819	87,817	0	0	0	0	0	180,969	04/20/2022
000325545		GARY	IN		05/02/2022	6.285	44,922	0	0	0	0	0	184,500	05/06/2022
000325551		TAUNTON	MA		05/02/2022	4.224	165,014	0	0	0	0	0	446,403	04/20/2022
000325552		ROTTERDAM	NY		05/02/2022	4.062	69,934	0	0	0	0	0	172,248	04/20/2022
000325554		NESCONSET	NY		05/02/2022	4.316	471,227	0	0	0	0	0	815,000	05/05/2022
000325564		Carver	MA		05/02/2022	4.192	296,592	0	0	0	0	0	488,356	04/20/2022
000325565		Chicopee	MA		05/02/2022	4.192	178,458	0	0	0	0	0	288,997	04/20/2022
000325574		FLOWER MOUND	TX		05/02/2022	4.571	218,730	0	0	0	0	0	414,651	04/20/2022
000325584		CICERO	NY		05/02/2022	5.209	141,079	0	0	0	0	0	212,708	04/20/2022
000325591		WILLIAMSON	NY		05/02/2022	4.952	112,115	0	0	0	0	0	159,900	05/10/2022
000325596		GONZALES	LA		05/02/2022	4.952	202,729	0	0	0	0	0	271,685	04/20/2022
000325597		MUSKEGON	MI		05/02/2022	5.846	163,198	0	0	0	0	0	220,000	05/08/2022
000325611		VICTORVILLE	CA		05/02/2022	5.209	320,898	0	0	0	0	0	479,000	05/10/2022
000325615		NEDERLAND	TX		05/02/2022	5.081	244,975	0	0	0	0	0	337,279	04/20/2022
000325617		ALLIANCE	OH		05/02/2022	5.592	116,006	0	0	0	0	0	155,000	05/09/2022
000325618		SAN ANTONIO	TX		05/02/2022	4.570	139,122	0	0	0	0	0	254,253	04/20/2022
000325630		KIRKWOOD	IL		05/02/2022	5.081	58,893	0	0	0	0	0	77,948	04/20/2022
000325633		NEW ULM	MN		05/02/2022	4.953	139,955	0	0	0	0	0	175,000	05/05/2022
000325636		BURGETTSTOWN	PA		05/02/2022	4.825	82,317	0	0	0	0	0	103,692	04/20/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325642		SPRING	TX		05/02/2022	5.208	187,643	0	0	0	0	0	347,911	04/20/2022
000325653		HENRICO	VA		05/02/2022	4.952	242,483	0	0	0	0	0	385,430	04/20/2022
000325655		ROCKFORD	IL		05/02/2022	5.080	88,357	0	0	0	0	0	131,357	04/20/2022
000325660		DAMASCUS	MD		05/02/2022	5.080	260,866	0	0	0	0	0	379,345	04/20/2022
000325665		BELLEVILLE	IL		05/02/2022	5.463	173,236	0	0	0	0	0	250,796	04/20/2022
000325672		CANASTOTA	NY		05/02/2022	5.207	41,771	0	0	0	0	0	61,850	04/20/2022
000325674		LYNN	MA		05/02/2022	5.208	250,585	0	0	0	0	0	371,560	04/20/2022
000325686		COVGILL	MO		05/02/2022	5.846	120,236	0	0	0	0	0	152,189	04/20/2022
000325690		WHITE OAK	WV		05/02/2022	4.952	142,256	0	0	0	0	0	218,278	04/20/2022
000325691		VILLA PARK	IL		05/02/2022	4.952	127,547	0	0	0	0	0	164,000	05/06/2022
000325697		ROME	NY		05/02/2022	4.569	90,087	0	0	0	0	0	150,578	04/20/2022
000325699		MARIENVILLE	PA		05/02/2022	5.079	105,122	0	0	0	0	0	115,000	09/25/2018
000325701		RIALTO	CA		05/02/2022	5.079	120,069	0	0	0	0	0	606,041	04/20/2022
000325702		COLUMBIA	CT		05/02/2022	5.718	170,122	0	0	0	0	0	340,000	05/09/2022
000325708		PHILADELPHIA	PA		05/02/2022	5.718	110,059	0	0	0	0	0	175,000	05/12/2022
000325713		BAY SHORE	NY		05/02/2022	4.717	212,209	0	0	0	0	0	426,000	05/09/2022
000325718		GREECE	NY		05/02/2022	6.802	63,862	0	0	0	0	0	120,485	04/20/2022
000325722		TAMPA	FL		05/02/2022	4.437	220,705	0	0	0	0	0	425,000	05/09/2022
000325725		URIAH	AL		05/02/2022	4.461	110,833	0	0	0	0	0	165,000	06/30/2022
000325729		CHARLOTTE	NC		05/02/2022	4.519	77,093	0	0	0	0	0	254,943	04/20/2022
000325733		WICHITA	KS		05/02/2022	4.495	65,781	0	0	0	0	0	118,000	05/11/2022
000325734		SURPRISE	AZ		05/02/2022	4.459	91,129	0	0	0	0	0	430,000	05/06/2022
000325736		SALEM TWP	ME		05/02/2022	4.053	103,053	0	0	0	0	0	155,000	11/15/2014
000325737		CAMAS	WA		05/02/2022	3.947	184,579	0	0	0	0	0	629,705	04/20/2022
000325738		PHILADELPHIA	PA		05/02/2022	3.991	84,326	0	0	0	0	0	155,000	05/11/2022
000325751		WILMINGTON	DE		05/02/2022	4.201	188,705	0	0	0	0	0	310,882	04/20/2022
000325754		MUKWONAGO	WI		05/02/2022	3.946	145,200	0	0	0	0	0	245,000	05/12/2022
000325755		FRANKLIN	NH		05/02/2022	4.073	6,361	0	0	0	0	0	153,344	04/20/2022
000325762		WATERFORD WORKS	NJ		05/02/2022	4.315	167,063	0	0	0	0	0	166,074	04/20/2022
000325771		ELIZABETH	NJ		05/02/2022	3.944	167,734	0	0	0	0	0	499,000	05/09/2022
000325773		SAGINAW	MI		05/02/2022	4.071	84,322	0	0	0	0	0	161,447	04/20/2022
000325776		PORTSMOUTH	VA		05/02/2022	4.111	210,444	0	0	0	0	0	369,264	04/20/2022
000325780		SUMMERVILLE	SC		05/02/2022	4.197	120,140	0	0	0	0	0	262,201	04/20/2022
000325789		LITTLE FERRY	NJ		05/02/2022	4.068	259,739	0	0	0	0	0	457,264	04/20/2022
000325790		EUREKA	CA		05/02/2022	4.054	196,991	0	0	0	0	0	326,786	04/20/2022
000325792		POINT PLEASANT BEACH	NJ		05/02/2022	3.413	224,111	0	0	0	0	0	562,050	03/23/2022
000325795		LYNDHURST	OH		05/02/2022	3.797	150,455	0	0	0	0	0	233,154	04/20/2022
000325802		WORCESTER	MA		05/02/2022	3.953	158,645	0	0	0	0	0	380,604	04/20/2022
000325806		MIAMI	FL		05/02/2022	4.074	228,578	0	0	0	0	0	428,638	04/20/2022
000325810		MERRILLVILLE	IN		05/02/2022	4.327	141,951	0	0	0	0	0	144,500	05/09/2022
000325811		BRENTWOOD	NH		05/02/2022	4.709	291,640	0	0	0	0	0	615,900	05/09/2022
000325812		LAFAYETTE	OR		05/02/2022	4.484	74,910	0	0	0	0	0	451,063	04/20/2022
000325813		WICHITA	KS		05/02/2022	4.068	104,893	0	0	0	0	0	245,000	07/02/2022
000325814		PEKIN	IL		05/02/2022	4.835	25,933	0	0	0	0	0	55,500	04/20/2022
000325816		COLUMBUS	OH		05/02/2022	3.958	53,807	0	0	0	0	0	145,000	05/09/2022
000325821		AURORA	CO		05/02/2022	3.964	148,423	0	0	0	0	0	412,399	04/20/2022
000325822		FAIRFIELD	AL		05/02/2022	4.716	28,903	0	0	0	0	0	85,000	05/10/2022
000325830		BOLINGBROOK	IL		05/02/2022	3.967	61,779	0	0	0	0	0	153,000	05/09/2022
000325833		ANGIER	NC		05/02/2022	3.962	54,019	0	0	0	0	0	213,321	04/20/2022
000325840		ROUND ROCK	TX		05/02/2022	4.483	145,849	0	0	0	0	0	631,252	04/20/2022
000325844		CHARLOTTE	NC		05/02/2022	4.591	48,145	0	0	0	0	0	197,781	04/20/2022
000325850		MANOR	TX		05/02/2022	3.960	93,058	0	0	0	0	0	353,317	04/20/2022

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000325854		WILLIAMSTOWN	KY		05/02/2022	4.330	101,181	0	0	0	0	0	253,495	04/20/2022
000325859		KRUM	TX		05/02/2022	4.330	111,006	0	0	0	0	0	329,459	04/20/2022
000325860		NEW BRAUNFELS	TX		05/02/2022	4.822	158,687	0	0	0	0	0	321,216	04/20/2022
000325863		BLOSSOM	TX		05/02/2022	6.832	38,549	0	0	0	0	0	90,626	04/20/2022
000325865		SOUTH BEND	IN		05/02/2022	4.822	38,438	0	0	0	0	0	80,914	04/20/2022
000325866		CINCINNATI	OH		05/02/2022	3.964	124,073	0	0	0	0	0	301,619	04/20/2022
000325872		HURON	TN		05/02/2022	7.337	95,811	0	0	0	0	0	248,375	03/23/2022
000325873		ASHEBORO	NC		05/02/2022	7.337	50,890	0	0	0	0	0	78,300	04/20/2022
000325880		ARLINGTON	TX		05/02/2022	3.959	97,815	0	0	0	0	0	267,064	04/20/2022
000325883		SPRINGTOWN	TX		05/02/2022	4.721	73,293	0	0	0	0	0	260,206	04/20/2022
000325884		MONTGOMERY	AL		05/02/2022	3.893	40,856	0	0	0	0	0	115,000	05/07/2022
000325887		CHILCOOT	CA		05/02/2022	6.689	222,164	0	0	0	0	0	293,000	03/23/2022
000325888		GAITHERSBURG	MD		05/02/2022	7.197	68,034	0	0	0	0	0	165,000	05/10/2022
000325890		ALVARADO	TX		05/02/2022	4.717	56,639	0	0	0	0	0	211,761	04/20/2022
000325893		WEATHERFORD	TX		05/02/2022	6.812	48,439	0	0	0	0	0	303,423	04/20/2022
000325896		SICKLERVILLE	NJ		05/02/2022	4.974	201,667	0	0	0	0	0	308,221	04/20/2022
000325898		SPRINGTOWN	TX		05/02/2022	4.465	67,896	0	0	0	0	0	268,509	04/20/2022
000325910		BARNESVILLE	OH		05/02/2022	4.482	58,793	0	0	0	0	0	163,740	04/20/2022
000325912		MOUNT HOLLY SPRINGS	PA		05/02/2022	4.198	122,943	0	0	0	0	0	205,000	05/10/2022
000325916		LUBBOCK	TX		05/02/2022	6.297	67,331	0	0	0	0	0	164,008	04/20/2022
000325923		HYATTSVILLE	MD		05/02/2022	4.069	131,439	0	0	0	0	0	105,000	05/12/2022
000325927		UPPER MARLBORO	MD		05/02/2022	4.189	428,982	0	0	0	0	0	541,412	04/20/2022
000325929		BALTIMORE	MD		05/02/2022	4.446	93,469	0	0	0	0	0	135,000	05/08/2022
000325930		ROBSTOWN	TX		05/02/2022	4.574	104,207	0	0	0	0	0	76,264	04/20/2022
000325939		STANLEY	NC		05/02/2022	4.464	62,614	0	0	0	0	0	190,425	04/20/2022
000325941		PHILADELPHIA	PA		05/02/2022	4.844	63,890	0	0	0	0	0	198,000	05/07/2022
000325943		TUCSON	AZ		05/02/2022	4.211	70,161	0	0	0	0	0	205,000	05/09/2022
000325949		BETHESDA	MD		05/02/2022	4.326	337,566	0	0	0	0	0	850,000	05/07/2022
000325950		CORNING	NY		05/02/2022	6.674	33,190	0	0	0	0	0	89,000	05/11/2022
000325963		SOUTH BEND	IN		05/02/2022	4.445	28,489	0	0	0	0	0	102,140	04/20/2022
000325968		PORT ANGELES	WA		05/02/2022	6.676	107,447	0	0	0	0	0	250,000	06/25/2008
000325969		BALTIMORE	MD		05/02/2022	4.824	246,489	0	0	0	0	0	271,029	04/20/2022
000325971		VON ORMY	TX		05/02/2022	6.802	154,203	0	0	0	0	0	301,615	04/20/2022
000325972		BALTIMORE	MD		05/02/2022	4.318	124,601	0	0	0	0	0	125,000	05/12/2022
000325974		WESTMINSTER	CO		05/02/2022	4.825	141,299	0	0	0	0	0	625,000	05/10/2022
000325976		KANNAPOLIS	NC		05/02/2022	3.961	99,695	0	0	0	0	0	184,288	04/20/2022
000325977		PHILADELPHIA	PA		05/02/2022	3.963	115,339	0	0	0	0	0	265,000	05/10/2022
000325985		STEPHENVILLE	TX		05/02/2022	4.318	108,274	0	0	0	0	0	230,366	04/20/2022
000325988		MECHANICSVILLE	VA		05/02/2022	5.637	183,915	0	0	0	0	0	411,939	04/20/2022
000325992		TENAHA	TX		05/02/2022	4.315	143,110	0	0	0	0	0	67,451	04/20/2022
000325996		OSKALOOSA	IA		05/02/2022	4.330	90,611	0	0	0	0	0	133,307	04/20/2022
000325997		DE SOTO	MO		05/02/2022	4.330	16,848	0	0	0	0	0	52,000	07/22/2022
000325998		LONOKE	AR		05/02/2022	4.324	57,450	0	0	0	0	0	93,361	04/20/2022
000326000		BRIDGEPORT	CT		05/02/2022	4.822	179,082	0	0	0	0	0	400,000	10/07/2008
000326011		KAPLAN	LA		05/02/2022	7.565	56,313	0	0	0	0	0	127,000	05/11/2022
000326020		JOHNSON CITY	NY		05/02/2022	6.286	51,044	0	0	0	0	0	124,181	04/20/2022
000326026		BROOKLYN	NY		05/02/2022	3.926	265,596	0	0	0	0	0	965,000	05/05/2022
000326032		BEULAVILLE	NC		05/02/2022	6.287	68,312	0	0	0	0	0	99,326	04/20/2022
000326034		HACKENSACK	NJ		05/02/2022	4.327	502,291	0	0	0	0	0	554,807	04/20/2022
000326043		VIRGINIA BEACH	VA		05/02/2022	3.957	116,813	0	0	0	0	0	223,908	04/20/2022
000326045		CASA GRANDE	AZ		05/02/2022	5.776	50,632	0	0	0	0	0	303,721	04/20/2022
000326047		TOWNSHIP OF DEPTFORD	NJ		05/02/2022	4.067	106,182	0	0	0	0	0	212,881	04/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000326050		CENTERTON	AR		05/02/2022	4.456	101,011	0	0	0	0	0	229,000	05/11/2022
000326064		TUCSON	AZ		05/02/2022	4.718	59,396	0	0	0	0	0	210,000	05/10/2022
000326065		CARLSBAD	NM		05/02/2022	6.285	105,303	0	0	0	0	0	221,212	04/20/2022
000326068		NEENAH	WI		05/02/2022	4.068	147,719	0	0	0	0	0	207,783	04/20/2022
000326069		WESTAMPTON	NJ		05/02/2022	3.958	118,443	0	0	0	0	0	257,741	04/20/2022
000326071		NEOSHO	MO		05/02/2022	4.617	47,991	0	0	0	0	0	188,900	05/11/2022
000326072		OZONE PARK	NY		05/02/2022	4.951	393,088	0	0	0	0	0	766,390	04/20/2022
000326077		CHICAGO	IL		05/02/2022	4.454	85,761	0	0	0	0	0	165,122	04/20/2022
000326079		PHILADELPHIA	PA		05/02/2022	5.775	113,080	0	0	0	0	0	238,820	03/23/2022
000326086		FORT WAYNE	IN		05/02/2022	4.951	91,342	0	0	0	0	0	255,281	04/20/2022
000326087		PHARR	TX		05/02/2022	6.286	40,039	0	0	0	0	0	137,921	04/20/2022
000326110		BALLWIN	MO		05/02/2022	4.466	150,043	0	0	0	0	0	422,676	04/20/2022
000326113		BALTIMORE	MD		05/02/2022	4.844	92,329	0	0	0	0	0	163,000	10/11/2022
000326119		HACKENSACK	NJ		05/02/2022	5.264	42,643	0	0	0	0	0	185,000	01/22/2022
000326121		INDIANAPOLIS	IN		05/02/2022	5.775	50,737	0	0	0	0	0	138,524	04/20/2022
000326123		DISTRICT HEIGHTS	MD		05/02/2022	4.715	227,623	0	0	0	0	0	308,783	04/20/2022
000326124		BALTIMORE	MD		05/02/2022	5.646	71,236	0	0	0	0	0	120,000	05/11/2022
000326125		STATEN ISLAND	NY		05/02/2022	5.265	250,037	0	0	0	0	0	510,228	04/20/2022
000326126		DINGMANS FERRY	PA		05/02/2022	4.073	97,686	0	0	0	0	0	166,784	04/20/2022
000326133		MENDOTA	CA		05/02/2022	5.520	55,623	0	0	0	0	0	214,000	05/12/2022
000326138		SICKLERVILLE	NJ		05/02/2022	4.054	144,205	0	0	0	0	0	293,194	04/20/2022
000326141		YODER	CO		05/02/2022	3.961	62,449	0	0	0	0	0	239,317	04/20/2022
000326144		GLOUCESTER CITY	NJ		05/02/2022	5.774	131,410	0	0	0	0	0	190,000	05/09/2022
000326147		ROXBORO	NC		05/02/2022	4.199	59,076	0	0	0	0	0	90,527	04/20/2022
000326148		LAKE WORTH	FL		05/02/2022	5.773	96,472	0	0	0	0	0	385,000	05/11/2022
000326149		SWEDESBORO	NJ		05/02/2022	4.325	45,257	0	0	0	0	0	356,650	04/20/2022
000326157		MATTAPAN	MA		05/02/2022	5.264	128,302	0	0	0	0	0	521,356	04/20/2022
000326162		WYLIE	TX		05/02/2022	5.136	122,459	0	0	0	0	0	375,000	05/09/2022
000326167		LANHAM	MD		05/02/2022	4.822	264,307	0	0	0	0	0	408,914	04/20/2022
000326170		HYATTSVILLE	MD		05/02/2022	5.077	186,386	0	0	0	0	0	380,000	05/11/2022
000326172		WEST SALEM	OH		05/02/2022	3.957	69,574	0	0	0	0	0	220,467	04/20/2022
000326174		ENFIELD	CT		05/02/2022	4.701	79,291	0	0	0	0	0	205,000	05/10/2022
000326175		GRANITE FALLS	WA		05/02/2022	6.155	105,551	0	0	0	0	0	424,426	04/20/2022
000326176		CHICAGO	IL		05/02/2022	4.067	139,501	0	0	0	0	0	130,505	04/20/2022
000326187		HAMPTON	VA		05/02/2022	5.771	181,199	0	0	0	0	0	319,000	05/11/2022
000326197		VIRGINIA BEACH	VA		05/02/2022	3.958	296,954	0	0	0	0	0	360,000	08/26/2022
000326199		PRINCETON	NJ		05/02/2022	4.067	329,623	0	0	0	0	0	619,403	04/20/2022
000326207		CUMBERLAND	VA		05/02/2022	6.282	68,648	0	0	0	0	0	175,000	07/06/2022
000326208		KANSAS CITY	KS		05/02/2022	5.516	63,016	0	0	0	0	0	123,292	04/20/2022
000326209		DES MOINES	IA		05/02/2022	5.771	96,636	0	0	0	0	0	179,586	04/20/2022
000326212		MONETA	VA		05/02/2022	5.517	87,282	0	0	0	0	0	271,425	04/20/2022
000326213		BOWIE	MD		05/02/2022	3.959	250,080	0	0	0	0	0	519,464	04/20/2022
000326215		CROFTON	MD		05/02/2022	3.965	266,325	0	0	0	0	0	409,182	04/20/2022
000326216		MARANA	AZ		05/02/2022	6.280	80,025	0	0	0	0	0	210,000	05/11/2022
000326217		RICHMOND	VA		05/02/2022	4.198	202,055	0	0	0	0	0	370,036	04/20/2022
000326218		JACKSONVILLE	NC		05/02/2022	3.478	65,418	0	0	0	0	0	97,609	04/20/2022
000326224		APOPKA	FL		05/02/2022	4.074	88,617	0	0	0	0	0	265,000	05/09/2022
000326227		HAVRE DE GRACE	MD		05/02/2022	5.081	193,520	0	0	0	0	0	223,000	05/06/2022
000326230		DOUGLASVILLE	GA		05/02/2022	3.859	104,919	0	0	0	0	0	258,335	03/23/2022
000326232		NEWNAN	GA		05/02/2022	4.565	138,389	0	0	0	0	0	252,277	04/20/2022
000326234		WICHITA	KS		05/02/2022	5.771	58,383	0	0	0	0	0	143,232	04/20/2022
000326242		FELTON	DE		05/02/2022	3.964	127,059	0	0	0	0	0	184,110	04/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000326244		SALEM	MO		05/02/2022	4.447	145,694	0	0	0	0	0	235,000	07/05/2022
000326248		SAN ANTONIO	TX		05/02/2022	5.205	137,292	0	0	0	0	0	299,999	05/12/2022
000326250		MONCKS CORNER	SC		05/02/2022	3.859	112,069	0	0	0	0	0	325,000	05/12/2022
000326261		PEORIA	IL		05/02/2022	3.672	59,449	0	0	0	0	0	108,008	04/20/2022
000326262		BALTIMORE	MD		05/02/2022	5.642	100,540	0	0	0	0	0	185,911	04/20/2022
000326263		EAGLE RIVER	AK		05/02/2022	4.058	276,274	0	0	0	0	0	419,454	04/20/2022
000326268		SOUTHPORT	NC		05/02/2022	4.199	176,649	0	0	0	0	0	463,924	04/20/2022
000326283		MIDFIELD	AL		05/02/2022	3.812	61,932	0	0	0	0	0	113,980	04/20/2022
000326285		MOUNT VERNON	OH		05/02/2022	5.514	63,582	0	0	0	0	0	86,391	04/20/2022
000326288		ROY	UT		05/02/2022	4.316	161,624	0	0	0	0	0	390,000	05/09/2022
000326290		WOOD RIVER	IL		05/02/2022	5.614	28,118	0	0	0	0	0	152,277	04/20/2022
000326296		VINELAND	NJ		05/02/2022	5.259	153,134	0	0	0	0	0	309,137	04/20/2022
000326300		SORRENTO	LA		05/02/2022	5.513	149,635	0	0	0	0	0	240,000	05/12/2022
000326309		UNIONTOWN	KY		05/02/2022	4.574	36,506	0	0	0	0	0	26,235	04/20/2022
000326323		RIVERDALE	MD		05/02/2022	4.449	357,539	0	0	0	0	0	480,000	05/11/2022
000326324		BAKERSFIELD	CA		05/02/2022	5.001	127,508	0	0	0	0	0	385,766	04/20/2022
000326327		LANCASTER	KY		05/02/2022	3.957	105,461	0	0	0	0	0	273,017	04/20/2022
000326331		POUGHQUAG	NY		05/02/2022	4.308	320,546	0	0	0	0	0	315,000	05/10/2022
000326332		BAKERSFIELD	CA		05/02/2022	5.510	107,810	0	0	0	0	0	254,818	04/20/2022
000326339		SANFORD	FL		05/02/2022	5.079	88,110	0	0	0	0	0	340,500	04/20/2022
000326340		MERRILLVILLE	IN		05/02/2022	4.183	140,029	0	0	0	0	0	296,873	04/20/2022
000326342		BROADVIEW	IL		05/02/2022	4.067	63,669	0	0	0	0	0	170,163	04/20/2022
000326351		SPOKANE	WA		05/02/2022	4.999	191,416	0	0	0	0	0	637,181	04/20/2022
000326361		WESTTOWN	NY		05/02/2022	5.509	321,254	0	0	0	0	0	860,000	05/07/2022
000326370		BRYAN	TX		05/02/2022	4.998	59,236	0	0	0	0	0	174,468	04/20/2022
000326371		AMBOY	IN		05/02/2022	4.196	144,948	0	0	0	0	0	135,732	04/20/2022
000326375		KENMORE	WA		05/02/2022	3.963	178,827	0	0	0	0	0	504,610	04/20/2022
000326377		LANHAM	MD		05/02/2022	3.811	101,642	0	0	0	0	0	370,000	05/09/2022
000326392		WAUKEGAN	IL		05/02/2022	4.587	87,382	0	0	0	0	0	187,779	04/20/2022
000326394		FORT WAYNE	IN		05/02/2022	4.487	81,638	0	0	0	0	0	205,000	05/06/2022
000326402		HANOVER	IN		05/02/2022	5.505	69,640	0	0	0	0	0	184,340	04/20/2022
000326403		OAK PARK	IL		05/02/2022	4.457	145,427	0	0	0	0	0	283,328	04/20/2022
000326404		NORTH BERGEN	NJ		05/02/2022	4.996	258,258	0	0	0	0	0	571,535	04/20/2022
000326407		ERIE	PA		05/02/2022	4.485	88,191	0	0	0	0	0	223,729	04/20/2022
000326410		KNOXVILLE	TN		05/02/2022	4.074	73,491	0	0	0	0	0	240,657	04/20/2022
000326419		DOWNINGTOWN	PA		05/02/2022	4.990	152,638	0	0	0	0	0	317,757	04/20/2022
000326422		MCHENRY	IL		05/02/2022	4.990	87,832	0	0	0	0	0	262,000	05/11/2022
000326430		ROCKAWAY BEACH	NY		05/02/2022	4.479	206,177	0	0	0	0	0	546,700	04/20/2022
000326435		PEARLAND	TX		05/02/2022	4.479	204,962	0	0	0	0	0	490,498	04/20/2022
000326437		PUYALLUP	WA		05/02/2022	4.733	288,925	0	0	0	0	0	808,123	04/20/2022
000326445		PORT ORCHARD	WA		05/02/2022	4.221	148,427	0	0	0	0	0	511,029	04/20/2022
000326446		KOKOMO	IN		05/02/2022	4.476	47,322	0	0	0	0	0	143,687	04/20/2022
000326455		JONESBURG	MO		05/02/2022	5.769	37,940	0	0	0	0	0	191,484	04/20/2022
000326460		CHEEKTOWAGA	NY		05/02/2022	5.512	83,324	0	0	0	0	0	237,500	05/07/2022
000326461		DETROIT	MI		05/02/2022	4.201	75,191	0	0	0	0	0	105,000	05/07/2022
000326462		MASON	MI		05/02/2022	4.067	83,727	0	0	0	0	0	159,260	04/20/2022
000326463		MOBILE	AL		05/02/2022	5.779	87,677	0	0	0	0	0	189,863	04/20/2022
000326467		NEW ORLEANS	LA		05/02/2022	3.957	107,294	0	0	0	0	0	310,000	05/10/2022
000326470		VILLA PARK	IL		05/02/2022	5.772	124,679	0	0	0	0	0	346,200	05/06/2022
000326486		CLEMENTON	NJ		05/02/2022	5.502	163,805	0	0	0	0	0	330,000	05/11/2022
000326489		DOVER	DE		05/02/2022	4.704	244,193	0	0	0	0	0	355,165	04/20/2022
000326491		KING GEORGE	VA		05/02/2022	4.318	239,135	0	0	0	0	0	300,000	05/12/2022

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000326492		EASLEY	SC		05/02/2022	4.182	198,529	0	0	0	0	0	309,120	04/20/2022
000326493		PHILADELPHIA	PA		05/02/2022	3.577	153,930	0	0	0	0	0	341,632	03/23/2022
000326494		IRVINE	CA		05/02/2022	3.706	459,446	0	0	0	0	0	1,135,923	04/20/2022
000326500		AUGUSTA	KS		05/02/2022	3.561	65,815	0	0	0	0	0	134,444	04/20/2022
000326501		JACKSONVILLE	AR		05/02/2022	2.381	65,543	0	0	0	0	0	94,791	08/26/2022
000326507		KEARNY	NJ		05/02/2022	5.136	205,055	0	0	0	0	0	415,000	05/09/2022
000326510		ANNA	IL		05/02/2022	5.520	48,028	0	0	0	0	0	92,485	03/23/2022
000326518		OAKLEY	CA		05/02/2022	5.516	250,025	0	0	0	0	0	844,246	04/20/2022
000326520		WEAVERVILLE	NC		05/02/2022	5.134	106,486	0	0	0	0	0	365,875	04/20/2022
000326521		WAYNESVILLE	MO		05/02/2022	5.643	96,940	0	0	0	0	0	135,000	07/07/2022
000326523		VINE GROVE	KY		05/02/2022	4.069	205,886	0	0	0	0	0	295,801	04/20/2022
000326533		CLEVELAND	MS		05/02/2022	4.326	193,957	0	0	0	0	0	309,298	04/20/2022
000326536		DEARBORN	MI		05/02/2022	4.999	65,461	0	0	0	0	0	259,900	05/10/2022
000326538		PITTSBURGH	PA		05/02/2022	4.309	116,479	0	0	0	0	0	160,000	05/12/2022
000326539		CARMEL	NY		05/02/2022	4.838	302,361	0	0	0	0	0	365,000	05/10/2022
000326540		FAYETTEVILLE	NC		05/02/2022	4.484	84,125	0	0	0	0	0	188,697	04/20/2022
000326545		BETHPAGE	NY		05/02/2022	3.965	319,806	0	0	0	0	0	520,000	05/08/2022
000326552		MECHANICSVILLE	MD		05/02/2022	3.940	150,972	0	0	0	0	0	302,297	04/20/2022
000326558		COVENTRY	RI		05/02/2022	3.938	256,606	0	0	0	0	0	460,000	05/09/2022
000326560		CANTON	CT		05/02/2022	3.938	219,100	0	0	0	0	0	272,171	04/20/2022
000326564		CHICAGO	IL		05/02/2022	5.016	123,987	0	0	0	0	0	222,967	04/20/2022
000326579		EASLEY	SC		05/02/2022	3.938	161,443	0	0	0	0	0	326,394	04/20/2022
000326582		CHICAGO	IL		05/02/2022	4.065	202,146	0	0	0	0	0	335,798	04/20/2022
000326605		AURORA	CO		05/02/2022	3.558	230,116	0	0	0	0	0	531,481	04/20/2022
000326607		RIVERSIDE	CA		05/02/2022	3.935	254,896	0	0	0	0	0	460,771	04/20/2022
000326618		HOUSTON	TX		05/02/2022	4.456	131,020	0	0	0	0	0	265,000	05/06/2022
000326624		FORT WORTH	TX		05/02/2022	4.325	185,968	0	0	0	0	0	435,202	03/23/2022
000326643		FORT WORTH	TX		05/02/2022	3.942	87,315	0	0	0	0	0	209,468	04/20/2022
000326647		MILFORD	CT		05/02/2022	4.452	216,706	0	0	0	0	0	400,000	05/10/2022
000326649		HOUSTON	TX		05/02/2022	3.941	121,661	0	0	0	0	0	245,000	05/05/2022
000326662		EMMETSBURG	IA		05/02/2022	4.957	59,303	0	0	0	0	0	69,629	03/23/2022
000326665		SAINT MARTINVILLE	LA		05/02/2022	4.706	126,675	0	0	0	0	0	280,206	04/20/2022
000326672		ORLANDO	FL		05/02/2022	4.569	274,530	0	0	0	0	0	451,867	04/20/2022
000326676		ABBEVILLE	SC		05/02/2022	5.339	104,535	0	0	0	0	0	42,500	04/20/2022
000326680		KATY	TX		05/02/2022	4.956	110,916	0	0	0	0	0	210,845	04/20/2022
000326683		CRESTVIEW	FL		05/02/2022	4.316	194,615	0	0	0	0	0	342,344	04/20/2022
000326693		CENTRAL SQUARE	NY		05/02/2022	4.825	111,107	0	0	0	0	0	141,900	05/11/2022
000326705		PASADENA	TX		05/02/2022	5.198	123,706	0	0	0	0	0	200,000	05/12/2022
000326707		ROANOKE RAPIDS	NC		05/02/2022	5.463	81,667	0	0	0	0	0	98,502	04/20/2022
000326712		MIDLOTHIAN	VA		05/02/2022	4.462	229,008	0	0	0	0	0	387,000	05/05/2022
000326717		WINTER HAVEN	FL		05/02/2022	4.439	149,556	0	0	0	0	0	237,000	05/10/2022
000326718		SAINT ALBANS	WV		05/02/2022	4.439	96,872	0	0	0	0	0	114,767	04/20/2022
000326721		INDIANAPOLIS	IN		05/02/2022	4.821	153,673	0	0	0	0	0	251,072	04/20/2022
000326722		HAMILTON	OH		05/02/2022	4.949	150,414	0	0	0	0	0	201,567	04/20/2022
000326727		CRAWFORDSVILLE	IN		05/02/2022	5.100	66,600	0	0	0	0	0	75,599	04/20/2022
000326734		CORDOVA	TN		05/02/2022	3.819	209,571	0	0	0	0	0	408,078	04/20/2022
000326737		ODESSA	TX		05/02/2022	4.201	137,920	0	0	0	0	0	198,739	04/20/2022
000326740		CRYSTAL LAKE	IL		05/02/2022	4.313	200,942	0	0	0	0	0	326,000	05/11/2022
000326742		HOUSTON	TX		05/02/2022	4.065	268,627	0	0	0	0	0	393,028	04/20/2022
000326744		BAKER	LA		05/02/2022	4.315	100,808	0	0	0	0	0	124,000	05/10/2022
000326746		WARREN	MI		05/02/2022	4.698	217,675	0	0	0	0	0	250,000	05/10/2022
000326747		ALEXANDRIA	LA		05/02/2022	4.563	121,110	0	0	0	0	0	172,803	04/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000326751		SMYRNA	DE		05/02/2022	3.542	224,205	0	0	0	0	0	214,673	04/20/2022
000326756		PEA RIDGE	AR		05/02/2022	5.463	182,409	0	0	0	0	0	317,764	04/20/2022
000326761		BERRYVILLE	AR		05/02/2022	5.208	131,519	0	0	0	0	0	213,615	04/20/2022
000326777		OAK GROVE	KY		05/02/2022	5.332	138,632	0	0	0	0	0	206,074	04/20/2022
000326783		WEATHERFORD	TX		05/02/2022	4.693	240,439	0	0	0	0	0	353,168	04/20/2022
000326792		ROYSE CITY	TX		05/02/2022	4.691	220,768	0	0	0	0	0	400,704	04/20/2022
000326803		GREENSBORO	NC		05/02/2022	4.434	199,437	0	0	0	0	0	285,000	05/06/2022
000326823		JEFFERSONVLLE	IN		05/02/2022	5.334	137,498	0	0	0	0	0	213,244	04/20/2022
000326827		THORNTON	CO		05/02/2022	5.718	255,705	0	0	0	0	0	423,071	04/20/2022
000326833		BEAUMONT	CA		05/02/2022	4.951	322,250	0	0	0	0	0	564,845	04/20/2022
000326836		VERNONIA	OR		05/02/2022	3.669	221,634	0	0	0	0	0	324,481	04/20/2022
000326839		SNOHOMISH	WA		05/02/2022	5.590	486,341	0	0	0	0	0	689,338	04/20/2022
000326842		ELLINGTON	MO		05/02/2022	5.207	184,545	0	0	0	0	0	196,000	07/07/2022
000326843		NEWARK	NJ		05/02/2022	5.079	156,371	0	0	0	0	0	229,788	04/20/2022
000326854		FERNANDINA BEACH	FL		05/02/2022	4.951	254,641	0	0	0	0	0	520,769	04/20/2022
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							50,153,579	0	0	0	0	0	98,876,435	XXX
000325589		COLUMBIA	MO		05/02/2022	4.953	97,066	0	0	0	0	0	152,569	04/20/2022
000325605		SAINT AUGUSTINE	FL		05/02/2022	5.209	126,126	0	0	0	0	0	259,955	04/20/2022
000325613		NORTH VERNON	IN		05/02/2022	5.464	62,508	0	0	0	0	0	67,804	04/20/2022
000325641		GAYLORD	MI		05/02/2022	5.335	141,626	0	0	0	0	0	268,000	07/02/2022
000325643		DANVILLE	KY		05/02/2022	5.080	144,905	0	0	0	0	0	205,049	04/20/2022
000325658		BLYTHE	CA		05/02/2022	5.080	110,660	0	0	0	0	0	308,668	04/20/2022
000325671		CENTER	TX		05/02/2022	5.718	80,184	0	0	0	0	0	83,256	04/20/2022
000325688		PARIS	NY		05/02/2022	5.079	130,493	0	0	0	0	0	165,970	04/20/2022
000325698		LUGOFF	SC		05/02/2022	5.335	108,197	0	0	0	0	0	177,954	04/20/2022
000326416		SAGAMORE	PA		05/02/2022	5.247	47,375	0	0	0	0	0	72,000	07/07/2022
000326432		OZARK	MO		05/02/2022	4.479	68,459	0	0	0	0	0	95,956	01/19/2022
000326619		HURRICANE	WV		05/02/2022	4.201	69,414	0	0	0	0	0	119,457	04/20/2022
000326623		ECTOR	TX		05/02/2022	4.326	79,318	0	0	0	0	0	218,076	04/20/2022
000326636		OLIVE BRANCH	MS		05/02/2022	4.186	110,750	0	0	0	0	0	217,400	05/07/2022
000326640		NAVARRE	FL		05/02/2022	3.942	119,899	0	0	0	0	0	318,259	04/20/2022
000326652		SMITHFIELD	NC		05/02/2022	3.940	125,577	0	0	0	0	0	277,000	05/12/2022
000326698		CORINTH	NY		05/02/2022	3.935	123,536	0	0	0	0	0	528,741	04/20/2022
000326714		LEWISBURG	OH		05/02/2022	4.438	85,695	0	0	0	0	0	103,277	04/20/2022
000326732		HORIZON CITY	TX		05/02/2022	4.461	149,336	0	0	0	0	0	350,000	05/07/2022
000326814		HILTON	NY		05/02/2022	5.207	129,516	0	0	0	0	0	230,000	05/07/2022
000326828		NUNDA	NY		05/02/2022	5.079	81,402	0	0	0	0	0	123,536	04/20/2022
000326840		CHARLESTOWN	IN		05/02/2022	4.951	148,633	0	0	0	0	0	233,785	04/20/2022
000326847		SELLERSBURG	IN		05/02/2022	5.079	116,294	0	0	0	0	0	215,815	04/20/2022
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							2,456,968	0	0	0	0	0	4,792,527	XXX
2499999. Total - Mortgages with overdue interest over 90 days							52,610,547	0	0	0	0	0	103,668,962	XXX
000325300		JOLIET	IL		05/02/2022	4.863	86,729	0	0	0	0	0	275,000	05/10/2022
000325306		INDIANAPOLIS	IN		05/02/2022	5.509	102,981	0	0	0	0	0	264,222	04/20/2022
000325309		LOUISVILLE	KY		05/02/2022	4.437	62,606	0	0	0	0	0	80,887	04/20/2022
000325312		ENOLA	PA		05/02/2022	4.053	89,580	0	0	0	0	0	121,923	04/20/2022
000325316		LAS VEGAS	NV		05/02/2022	4.445	191,504	0	0	0	0	0	340,000	05/07/2022
000325322		ANDERSON	SC		05/02/2022	4.481	128,434	0	0	0	0	0	190,962	04/20/2022
000325331		BIRMINGHAM	AL		05/02/2022	6.169	37,626	0	0	0	0	0	62,000	10/19/2022
000325346		INDIANAPOLIS	IN		05/02/2022	3.956	31,960	0	0	0	0	0	145,521	04/20/2022
000325350		ROCHESTER	NY		05/02/2022	4.483	72,820	0	0	0	0	0	199,748	04/20/2022
000325353		BAKERSFIELD	CA		05/02/2022	3.670	164,877	0	0	0	0	0	335,000	04/20/2022
000325360		DAYTON	OH		05/02/2022	4.482	68,042	0	0	0	0	0	95,000	08/19/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325372		WHITSETT	NC		05/02/2022	6.328	82,202	0	0	0	0	0	220,000	05/11/2022
000325379		WILLOW WOOD	OH		05/02/2022	4.797	62,673	0	0	0	0	0	105,000	12/30/2005
000325381		GRANITE CITY	IL		05/02/2022	6.834	37,031	0	0	0	0	0	100,402	04/20/2022
000325383		PASO ROBLES	CA		05/02/2022	4.447	301,369	0	0	0	0	0	410,000	07/29/2022
000325390		LUMBERTON	NC		05/02/2022	4.720	59,183	0	0	0	0	0	73,000	03/23/2022
000325392		MIDDLEBURY	IN		05/02/2022	7.335	80,046	0	0	0	0	0	195,000	05/10/2022
000325398		THEODORE	AL		05/02/2022	4.574	72,358	0	0	0	0	0	198,000	05/07/2022
000325410		WACO	TX		05/02/2022	4.024	60,081	0	0	0	0	0	223,520	04/20/2022
000325415		WHITEFORD	MD		05/02/2022	3.939	153,559	0	0	0	0	0	190,000	08/18/2022
000325423		FARMINGTON	NM		05/02/2022	3.968	105,989	0	0	0	0	0	193,508	04/20/2022
000325432		EDGEWOOD	MD		05/02/2022	3.957	75,350	0	0	0	0	0	174,343	04/20/2022
000325447		JAMAICA	NY		05/02/2022	4.951	357,723	0	0	0	0	0	630,000	05/09/2022
000325456		CINCINNATI	OH		05/02/2022	3.957	116,389	0	0	0	0	0	186,412	04/20/2022
000325457		STROUDSBURG	PA		05/02/2022	4.199	146,019	0	0	0	0	0	180,000	05/11/2022
000325458		SLIDELL	LA		05/02/2022	3.096	114,532	0	0	0	0	0	190,000	05/06/2022
000325465		SOUTH BEND	IN		05/02/2022	5.704	14,779	0	0	0	0	0	110,000	05/10/2022
000325466		DALZELL	SC		05/02/2022	5.261	119,388	0	0	0	0	0	205,695	04/20/2022
000325469		HAMPTON	VA		05/02/2022	5.958	38,501	0	0	0	0	0	176,000	07/04/2022
000325472		HINESVILLE	GA		05/02/2022	4.327	112,743	0	0	0	0	0	162,800	04/20/2022
000325475		DAPHNE	AL		05/02/2022	2.962	131,366	0	0	0	0	0	242,000	05/07/2022
000325486		LEESVILLE	LA		05/02/2022	5.124	69,378	0	0	0	0	0	126,714	04/20/2022
000325487		KANSAS CITY	MO		05/02/2022	4.231	54,302	0	0	0	0	0	191,000	05/09/2022
000325490		JACKSON	MS		05/02/2022	4.990	70,892	0	0	0	0	0	125,000	05/09/2022
000325498		COLUMBUS	OH		05/02/2022	3.964	73,802	0	0	0	0	0	212,903	04/20/2022
000325504		JUNCTION CITY	KS		05/02/2022	5.772	75,566	0	0	0	0	0	119,870	04/20/2022
000325505		PORT SAINT LUCIE	FL		05/02/2022	4.318	254,460	0	0	0	0	0	375,000	05/10/2022
000325506		CARTHAGE	NY		05/02/2022	5.001	80,238	0	0	0	0	0	143,027	04/20/2022
000325512		SUMMERVILLE	SC		05/02/2022	4.309	245,677	0	0	0	0	0	292,000	05/10/2022
000325521		ROCKFORD	IL		05/02/2022	4.691	72,131	0	0	0	0	0	233,406	04/20/2022
000325528		FORESTVILLE	MI		05/02/2022	4.166	85,386	0	0	0	0	0	73,358	04/20/2022
000325534		FISHERS	IN		05/02/2022	4.193	189,318	0	0	0	0	0	342,608	04/20/2022
000325536		JACKSON	MS		05/02/2022	8.621	13,754	0	0	0	0	0	75,120	04/20/2022
000325538		COLUMBUS	OH		05/02/2022	5.776	46,464	0	0	0	0	0	105,782	04/20/2022
000325541		ROANOKE RAPIDS	NC		05/02/2022	4.845	50,362	0	0	0	0	0	66,000	07/13/2022
000325544		SIOUX CITY	IA		05/02/2022	4.188	43,536	0	0	0	0	0	118,373	04/20/2022
000325550		BRICK TWP	NJ		05/02/2022	4.454	169,151	0	0	0	0	0	225,000	05/06/2022
000325556		ASTON	PA		05/02/2022	3.932	205,899	0	0	0	0	0	334,250	04/20/2022
000325557		HOMEWOOD	IL		05/02/2022	4.465	91,940	0	0	0	0	0	286,000	05/05/2022
000325566		Baltimore	MD		05/02/2022	4.064	109,414	0	0	0	0	0	198,000	07/07/2022
000325567		SWITZ CITY	IN		05/02/2022	4.847	78,885	0	0	0	0	0	128,184	04/20/2022
000325573		Middlesex	NJ		05/02/2022	4.062	230,554	0	0	0	0	0	326,000	05/05/2022
000325578		NEW ORLEANS	LA		05/02/2022	5.846	121,581	0	0	0	0	0	174,000	05/10/2022
000325580		NEW OXFORD	PA		05/02/2022	5.975	89,323	0	0	0	0	0	165,000	05/10/2022
000325586		ROSEBURG	OR		05/02/2022	5.208	205,536	0	0	0	0	0	335,000	07/20/2022
000325593		ROSWELL	NM		05/02/2022	4.953	138,925	0	0	0	0	0	232,806	04/20/2022
000325598		MOBERLY	MO		05/02/2022	5.209	69,872	0	0	0	0	0	85,000	05/11/2022
000325624		GRANVILLE	NY		05/02/2022	4.310	194,161	0	0	0	0	0	220,000	05/12/2022
000325640		PHOENIX	AZ		05/02/2022	5.336	237,002	0	0	0	0	0	420,000	05/10/2022
000325647		WHITESBORO	NY		05/02/2022	5.208	89,205	0	0	0	0	0	112,000	05/12/2022
000325648		BROOKLYN	NY		05/02/2022	4.952	674,545	0	0	0	0	0	825,000	05/06/2022
000325657		JACKSON	NJ		05/02/2022	4.953	414,762	0	0	0	0	0	840,000	05/05/2022
000325673		CONSTABLEVILLE	NY		05/02/2022	4.952	132,399	0	0	0	0	0	167,159	04/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325678		BELDING	MI		05/02/2022	5.464	66,617	0	0	0	0	0	127,363	04/20/2022
000325679		BULVERDE	TX		05/02/2022	5.847	217,221	0	0	0	0	0	440,000	04/20/2022
000325705		POLAND	OH		05/02/2022	5.335	104,649	0	0	0	0	0	135,000	05/06/2022
000325706		ZANESVILLE	OH		05/02/2022	4.952	113,078	0	0	0	0	0	161,580	04/20/2022
000325711		MILILANI	HI		05/02/2022	4.952	290,522	0	0	0	0	0	365,000	05/06/2022
000325732		MANHATTAN	MT		05/02/2022	4.487	138,596	0	0	0	0	0	682,244	04/20/2022
000325739		CHICAGO	IL		05/02/2022	3.947	176,894	0	0	0	0	0	186,908	04/20/2022
000325740		OWINGS MILLS	MD		05/02/2022	3.981	141,967	0	0	0	0	0	259,000	07/09/2022
000325749		HERLONG	CA		05/02/2022	3.946	109,771	0	0	0	0	0	238,580	03/23/2022
000325765		SPRINGFIELD	OR		05/02/2022	4.455	149,296	0	0	0	0	0	250,000	07/27/2022
000325775		PLAINFIELD	NJ		05/02/2022	5.474	76,126	0	0	0	0	0	354,926	04/20/2022
000325779		GREER	SC		05/02/2022	3.538	73,754	0	0	0	0	0	267,000	05/11/2022
000325784		FOUNTAIN HILL	PA		05/02/2022	4.117	102,165	0	0	0	0	0	181,000	05/10/2022
000325797		VIRGINIA BEACH	VA		05/02/2022	3.557	184,660	0	0	0	0	0	240,000	05/11/2022
000325800		JUNCTION CITY	KS		05/02/2022	3.573	93,427	0	0	0	0	0	70,000	05/12/2022
000325803		LEXINGTON	KY		05/02/2022	4.317	198,752	0	0	0	0	0	317,001	04/20/2022
000325818		VIENNA	IL		05/02/2022	4.332	104,795	0	0	0	0	0	128,034	04/20/2022
000325831		PHILADELPHIA	PA		05/02/2022	4.315	60,995	0	0	0	0	0	161,938	03/23/2022
000325832		HUMPHREY	AR		05/02/2022	4.976	16,641	0	0	0	0	0	5,000	04/20/2022
000325842		TUCSON	AZ		05/02/2022	4.073	109,480	0	0	0	0	0	307,221	04/20/2022
000325843		OKLAHOMA CITY	OK		05/02/2022	3.957	36,196	0	0	0	0	0	123,223	05/06/2022
000325856		LAREDO	TX		05/02/2022	6.326	33,182	0	0	0	0	0	278,723	04/20/2022
000325867		RUTHER GLEN	VA		05/02/2022	3.960	157,475	0	0	0	0	0	236,150	05/11/2022
000325869		PORTLAND	OR		05/02/2022	4.197	197,309	0	0	0	0	0	555,000	05/06/2022
000325875		SELMA	AL		05/02/2022	7.338	53,843	0	0	0	0	0	9,000	04/20/2022
000325876		JACKSONVILLE	FL		05/02/2022	4.024	73,458	0	0	0	0	0	190,000	05/07/2022
000325877		JACKSONVILLE	FL		05/02/2022	3.261	111,864	0	0	0	0	0	120,000	05/09/2022
000325882		BATAVIA	OH		05/02/2022	6.824	87,282	0	0	0	0	0	177,735	07/15/2022
000325894		VINCENNES	IN		05/02/2022	6.810	63,348	0	0	0	0	0	80,000	05/12/2022
000325895		OWENTON	KY		05/02/2022	4.198	78,091	0	0	0	0	0	185,000	07/27/2022
000325900		ALLENDALE	SC		05/02/2022	4.464	87,522	0	0	0	0	0	108,000	07/20/2008
000325904		MANCHESTER	CT		05/02/2022	3.960	192,659	0	0	0	0	0	239,103	04/20/2022
000325928		ALBUQUERQUE	NM		05/02/2022	3.963	144,224	0	0	0	0	0	364,000	05/10/2022
000325934		CARTHAGE	NC		05/02/2022	3.938	116,529	0	0	0	0	0	149,000	04/20/2022
000325938		LANCASTER	PA		05/02/2022	4.326	99,932	0	0	0	0	0	210,000	05/11/2022
000325942		BRIGHTON	TN		05/02/2022	7.057	80,457	0	0	0	0	0	145,000	05/12/2022
000325946		HAWLEY	PA		05/02/2022	3.943	88,292	0	0	0	0	0	134,000	07/01/2022
000325947		WOODBRIDGE	VA		05/02/2022	5.503	133,446	0	0	0	0	0	410,000	05/06/2022
000325948		FARMINGTON	MN		05/02/2022	4.324	69,952	0	0	0	0	0	236,000	07/07/2022
000325960		BRICK	NJ		05/02/2022	4.951	402,830	0	0	0	0	0	523,000	05/05/2022
000325961		GASTON	SC		05/02/2022	6.550	106,296	0	0	0	0	0	165,000	05/12/2022
000325980		SHERIDAN	MI		05/02/2022	7.823	42,560	0	0	0	0	0	108,000	07/28/2022
000325983		COVINGTON	GA		05/02/2022	4.720	91,008	0	0	0	0	0	223,000	04/20/2022
000326003		MC CALLA	AL		05/02/2022	4.068	111,357	0	0	0	0	0	147,000	02/13/2022
000326017		ATLANTA	GA		05/02/2022	6.798	63,641	0	0	0	0	0	215,982	04/20/2022
000326018		YELM	WA		05/02/2022	3.963	171,351	0	0	0	0	0	500,076	04/20/2022
000326025		SALT LAKE CITY	UT		05/02/2022	3.958	292,601	0	0	0	0	0	649,812	04/20/2022
000326028		LANSING	MI		05/02/2022	4.073	76,880	0	0	0	0	0	173,343	04/20/2022
000326029		MISSOULA	MT		05/02/2022	4.068	117,665	0	0	0	0	0	338,673	04/20/2022
000326046		LYNDHURST	NJ		05/02/2022	4.951	249,016	0	0	0	0	0	512,730	04/20/2022
000326052		PENSACOLA	FL		05/02/2022	5.266	115,386	0	0	0	0	0	271,566	04/20/2022
000326053		ATLANTA	GA		05/02/2022	3.966	291,188	0	0	0	0	0	412,000	05/06/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000326059		SLIDELL	LA		05/02/2022	3.956	104,709	0	0	0	0	0	189,027	04/20/2022
000326063		JACKSONVILLE	NC		05/02/2022	5.266	75,458	0	0	0	0	0	139,760	05/12/2022
000326078		BALTIMORE	MD		05/02/2022	5.775	91,111	0	0	0	0	0	69,000	07/09/2022
000326082		AUBURN	WA		05/02/2022	5.266	216,151	0	0	0	0	0	570,000	10/04/2022
000326088		PHENIX CITY	AL		05/02/2022	5.265	148,778	0	0	0	0	0	203,000	05/10/2022
000326090		FAYETTEVILLE	NC		05/02/2022	4.316	177,760	0	0	0	0	0	205,862	05/09/2022
000326094		FARGO	ND		05/02/2022	5.079	67,980	0	0	0	0	0	186,578	04/20/2022
000326108		VIRGINIA BEACH	VA		05/02/2022	5.775	54,472	0	0	0	0	0	225,614	04/20/2022
000326115		PORTSMOUTH	VA		05/02/2022	3.947	173,106	0	0	0	0	0	240,000	07/04/2022
000326118		MANHATTAN	KS		05/02/2022	3.958	211,188	0	0	0	0	0	310,000	05/10/2022
000326131		DELTONA	FL		05/02/2022	3.958	168,538	0	0	0	0	0	332,193	04/20/2022
000326132		PORT ST LUCIE	FL		05/02/2022	3.961	139,832	0	0	0	0	0	385,000	05/11/2022
000326134		ALVIN	TX		05/02/2022	4.591	105,255	0	0	0	0	0	305,000	05/10/2022
000326142		LINDENHURST	IL		05/02/2022	4.324	189,078	0	0	0	0	0	305,897	04/20/2022
000326151		EL PASO	TX		05/02/2022	4.754	106,451	0	0	0	0	0	210,000	05/10/2022
000326158		ARVERNE	NY		05/02/2022	5.772	527,080	0	0	0	0	0	1,216,620	04/20/2022
000326160		BALTIMORE	MD		05/02/2022	3.940	62,547	0	0	0	0	0	206,295	04/20/2022
000326161		LA PORTE	IN		05/02/2022	5.772	54,325	0	0	0	0	0	34,000	05/07/2022
000326168		MOSES LAKE	WA		05/02/2022	4.454	130,018	0	0	0	0	0	347,756	04/20/2022
000326177		VIRGINIA BEACH	VA		05/02/2022	4.199	214,133	0	0	0	0	0	426,385	04/20/2022
000326180		NORTH VERNON	IN		05/02/2022	6.281	46,788	0	0	0	0	0	59,026	04/20/2022
000326181		PAIGE	TX		05/02/2022	4.202	91,892	0	0	0	0	0	280,000	07/29/2022
000326182		GOLDSBORO	NC		05/02/2022	4.498	105,197	0	0	0	0	0	228,000	05/10/2022
000326183		SILVER SPRING	MD		05/02/2022	4.585	144,788	0	0	0	0	0	330,000	05/09/2022
000326188		CORDOVA	TN		05/02/2022	6.283	83,374	0	0	0	0	0	290,183	04/20/2022
000326189		CRETE	IL		05/02/2022	3.669	140,433	0	0	0	0	0	254,000	05/06/2022
000326191		SAINT LOUIS	MO		05/02/2022	5.772	31,942	0	0	0	0	0	75,000	05/07/2022
000326193		PORTSMOUTH	VA		05/02/2022	2.334	103,809	0	0	0	0	0	123,000	05/10/2022
000326194		AMSTERDAM	NY		05/02/2022	6.027	107,814	0	0	0	0	0	150,000	05/10/2022
000326198		MAYBROOK	NY		05/02/2022	3.939	143,619	0	0	0	0	0	220,000	05/05/2022
000326200		CARSON	CA		05/02/2022	4.844	270,198	0	0	0	0	0	850,000	05/09/2022
000326201		KILLEEN	TX		05/02/2022	2.589	110,939	0	0	0	0	0	228,000	05/11/2022
000326202		MANHATTAN	KS		05/02/2022	5.772	87,185	0	0	0	0	0	136,258	04/20/2022
000326203		SAN ANTONIO	TX		05/02/2022	3.988	73,863	0	0	0	0	0	181,200	05/10/2022
000326205		HUBERT	NC		05/02/2022	4.498	32,242	0	0	0	0	0	178,245	04/20/2022
000326222		SMITHVILLE	TN		05/02/2022	6.026	45,643	0	0	0	0	0	180,000	04/20/2022
000326229		COLORADO SPRINGS	CO		05/02/2022	5.516	181,783	0	0	0	0	0	505,000	05/06/2022
000326235		JACKSONVILLE	FL		05/02/2022	3.925	78,310	0	0	0	0	0	181,438	04/20/2022
000326236		ODESSA	TX		05/02/2022	4.447	107,088	0	0	0	0	0	245,000	04/20/2022
000326238		HAZEL CREST	IL		05/02/2022	4.878	124,393	0	0	0	0	0	228,387	03/23/2022
000326241		PEYTON	CO		05/02/2022	4.480	309,529	0	0	0	0	0	525,000	05/11/2022
000326245		PORTALES	NM		05/02/2022	5.769	82,445	0	0	0	0	0	179,000	07/12/2022
000326246		MERIDEN	CT		05/02/2022	3.810	128,447	0	0	0	0	0	186,926	04/20/2022
000326249		DALHART	TX		05/02/2022	4.718	110,465	0	0	0	0	0	153,000	05/09/2022
000326253		FORT MITCHELL	AL		05/02/2022	3.859	121,381	0	0	0	0	0	200,536	04/20/2022
000326257		SUNBURY	OH		05/02/2022	5.780	35,524	0	0	0	0	0	338,523	04/20/2022
000326265		ETNA	ME		05/02/2022	4.717	159,899	0	0	0	0	0	234,568	04/20/2022
000326270		ELIZABETH CITY	NC		05/02/2022	4.588	95,917	0	0	0	0	0	162,500	07/14/2022
000326276		MIAMI	FL		05/02/2022	5.780	14,889	0	0	0	0	0	167,000	05/08/2022
000326280		VALLEY STREAM	NY		05/02/2022	5.780	91,016	0	0	0	0	0	582,509	04/20/2022
000326282		WETUMPKA	AL		05/02/2022	3.859	118,899	0	0	0	0	0	186,000	05/07/2022
000326287		HELTONVILLE	IN		05/02/2022	3.957	68,808	0	0	0	0	0	175,000	05/11/2022

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000326293		HUMMELSTOWN	PA		05/02/2022	3.810	194,388	0	0	0	0	0	332,000	07/19/2022
000326295		AVONDALE	AZ		05/02/2022	5.513	106,472	0	0	0	0	0	447,955	04/20/2022
000326302		GLENDALE	AZ		05/02/2022	5.513	50,050	0	0	0	0	0	333,330	04/20/2022
000326304		CHANDLER	IN		05/02/2022	5.897	65,857	0	0	0	0	0	160,654	04/20/2022
000326307		PHENIX CITY	AL		05/02/2022	4.316	92,444	0	0	0	0	0	117,000	06/03/2022
000326310		SWANSBORO	NC		05/02/2022	2.712	186,239	0	0	0	0	0	270,549	04/20/2022
000326312		CORPUS CHRISTI	TX		05/02/2022	3.093	151,221	0	0	0	0	0	279,791	04/20/2022
000326313		PORTSMOUTH	VA		05/02/2022	5.768	121,498	0	0	0	0	0	229,000	10/22/2022
000326314		MANORVILLE	NY		05/02/2022	3.939	299,568	0	0	0	0	0	295,000	08/02/2022
000326318		MOUNT VERNON	OH		05/02/2022	2.711	78,559	0	0	0	0	0	123,173	04/20/2022
000326330		PATTERSON	NY		05/02/2022	4.108	178,634	0	0	0	0	0	334,642	04/20/2022
000326335		ARCADIA	LA		05/02/2022	5.638	102,245	0	0	0	0	0	114,563	04/20/2022
000326344		BROOKLYN	NY		05/02/2022	5.510	371,893	0	0	0	0	0	1,520,680	04/20/2022
000326347		KELSO	WA		05/02/2022	5.127	106,646	0	0	0	0	0	299,540	04/20/2022
000326350		JACKSONVILLE	FL		05/02/2022	4.744	93,426	0	0	0	0	0	190,000	05/10/2022
000326358		PASCO	WA		05/02/2022	4.591	76,663	0	0	0	0	0	301,891	04/20/2022
000326360		LINCOLNTON	NC		05/02/2022	5.507	106,898	0	0	0	0	0	242,655	04/20/2022
000326363		BURLINGTON	IA		05/02/2022	5.253	57,708	0	0	0	0	0	93,619	04/20/2022
000326376		UXBRIDGE	MA		05/02/2022	5.125	153,679	0	0	0	0	0	106,000	10/04/2022
000326383		GEORGETOWN	DE		05/02/2022	4.743	146,275	0	0	0	0	0	374,709	04/20/2022
000326384		BRANDYWINE	MD		05/02/2022	3.940	241,545	0	0	0	0	0	555,621	04/20/2022
000326390		EVANSVILLE	IN		05/02/2022	4.845	119,759	0	0	0	0	0	194,000	04/20/2022
000326406		ILION	NY		05/02/2022	4.866	46,045	0	0	0	0	0	152,000	05/11/2022
000326409		YOUNGSTOWN	FL		05/02/2022	4.633	65,271	0	0	0	0	0	37,500	05/11/2022
000326412		OKLAHOMA CITY	OK		05/02/2022	4.324	97,314	0	0	0	0	0	173,439	04/20/2022
000326413		ASHAWAY	RI		05/02/2022	3.846	153,676	0	0	0	0	0	379,747	04/20/2022
000326414		NORTH LAS VEGAS	NV		05/02/2022	5.502	55,749	0	0	0	0	0	325,049	04/20/2022
000326421		FEASTERVILLE TREVOSE	PA		05/02/2022	4.480	310,248	0	0	0	0	0	583,164	04/20/2022
000326440		LUCEDALE	MS		05/02/2022	4.479	61,992	0	0	0	0	0	103,490	03/23/2022
000326444		CALABASAS	CA		05/02/2022	4.478	507,641	0	0	0	0	0	1,457,526	04/20/2022
000326449		OXFORD	AL		05/02/2022	3.966	103,792	0	0	0	0	0	152,195	04/20/2022
000326474		WASHINGTON	DC		05/02/2022	4.720	116,556	0	0	0	0	0	160,000	07/07/2022
000326475		SUSSEX	NJ		05/02/2022	3.976	144,792	0	0	0	0	0	210,000	04/20/2022
000326477		CYNTHIANA	KY		05/02/2022	5.324	78,028	0	0	0	0	0	252,782	04/20/2022
000326478		MILWAUKEE	WI		05/02/2022	4.464	65,586	0	0	0	0	0	79,526	04/20/2022
000326481		AUSTIN	AR		05/02/2022	3.413	57,915	0	0	0	0	0	12,000	04/20/2022
000326482		SPRINGFIELD GARDENS	NY		05/02/2022	3.941	334,062	0	0	0	0	0	620,000	05/09/2022
000326484		EDMOND	OK		05/02/2022	5.596	72,046	0	0	0	0	0	222,500	07/12/2022
000326485		BETHANY	OK		05/02/2022	4.330	60,135	0	0	0	0	0	122,891	04/20/2022
000326495		BRISTOL	CT		05/02/2022	6.112	90,404	0	0	0	0	0	255,000	05/10/2022
000326497		CADIZ	KY		05/02/2022	6.336	29,264	0	0	0	0	0	110,817	04/20/2022
000326502		NORFOLK	VA		05/02/2022	2.360	161,670	0	0	0	0	0	245,000	05/11/2022
000326503		HAMPTON	CT		05/02/2022	4.198	213,800	0	0	0	0	0	360,000	05/09/2022
000326504		TOMS RIVER	NJ		05/02/2022	5.266	87,125	0	0	0	0	0	255,000	05/09/2022
000326506		NEWPORT NEWS	VA		05/02/2022	5.138	202,707	0	0	0	0	0	295,000	05/11/2022
000326508		DES MOINES	IA		05/02/2022	3.801	100,152	0	0	0	0	0	135,000	05/06/2022
000326509		ROEBUCK	SC		05/02/2022	5.136	143,757	0	0	0	0	0	308,498	04/20/2022
000326511		HOPE MILLS	NC		05/02/2022	5.135	62,682	0	0	0	0	0	115,046	04/20/2022
000326515		PHILADELPHIA	NY		05/02/2022	5.772	174,864	0	0	0	0	0	259,183	04/20/2022
000326516		LEESVILLE	LA		05/02/2022	6.154	99,880	0	0	0	0	0	80,000	04/20/2022
000326522		JACKSONVILLE	FL		05/02/2022	3.959	140,751	0	0	0	0	0	310,000	05/06/2022
000326525		BRANDENBURG	KY		05/02/2022	4.749	125,405	0	0	0	0	0	213,058	04/20/2022

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000326526		OKLAHOMA CITY	OK		05/02/2022	4.198	205,518	0	0	0	0	0	203,531	05/06/2022
000326527		NORWICH	CT		05/02/2022	5.258	199,686	0	0	0	0	0	425,000	05/10/2022
000326528		JACKSONVILLE	FL		05/02/2022	4.721	202,794	0	0	0	0	0	315,000	05/09/2022
000326529		PHILADELPHIA	PA		05/02/2022	5.131	49,558	0	0	0	0	0	112,000	05/10/2022
000326532		NEW WINDSOR	NY		05/02/2022	5.767	228,759	0	0	0	0	0	270,000	10/31/2022
000326544		NEWPORT NEWS	VA		05/02/2022	3.966	196,459	0	0	0	0	0	295,000	05/11/2022
000326546		COLUMBIA	SC		05/02/2022	4.219	171,916	0	0	0	0	0	272,000	05/12/2022
000326548		EL PASO	TX		05/02/2022	3.963	228,279	0	0	0	0	0	385,000	05/11/2022
000326549		COLUMBUS	MS		05/02/2022	4.090	158,058	0	0	0	0	0	248,632	04/20/2022
000326561		SOUTHBRIDGE	MA		05/02/2022	4.065	115,125	0	0	0	0	0	216,740	04/20/2022
000326570		WESTMINSTER	CO		05/02/2022	3.560	302,298	0	0	0	0	0	543,000	07/12/2022
000326572		DENHAM SPGS	LA		05/02/2022	3.685	131,414	0	0	0	0	0	81,000	07/04/2022
000326576		DOLTON	IL		05/02/2022	3.937	125,065	0	0	0	0	0	166,193	04/20/2022
000326577		WARWICK	RI		05/02/2022	4.065	219,504	0	0	0	0	0	400,000	05/10/2022
000326578		CLEVELAND	OH		05/02/2022	5.037	57,356	0	0	0	0	0	101,000	05/06/2022
000326593		HAWTHORN WOODS	IL		05/02/2022	3.560	332,571	0	0	0	0	0	660,000	05/06/2022
000326600		TALLAHASSEE	FL		05/02/2022	4.697	247,280	0	0	0	0	0	475,000	05/09/2022
000326603		PALM BAY	FL		05/02/2022	4.446	54,781	0	0	0	0	0	182,346	04/20/2022
000326604		HONEYVILLE	UT		05/02/2022	3.936	148,329	0	0	0	0	0	387,359	04/20/2022
000326612		JACKSON	MS		05/02/2022	4.457	75,474	0	0	0	0	0	197,000	05/10/2022
000326631		KATY	TX		05/02/2022	4.069	191,300	0	0	0	0	0	352,856	04/20/2022
000326635		EL PASO	TX		05/02/2022	3.941	89,499	0	0	0	0	0	168,725	04/20/2022
000326638		MARTINSVILLE	IN		05/02/2022	4.186	120,696	0	0	0	0	0	217,398	04/20/2022
000326644		XENIA	OH		05/02/2022	3.941	79,842	0	0	0	0	0	143,000	05/11/2022
000326648		SHELTON	CT		05/02/2022	3.941	194,091	0	0	0	0	0	295,000	05/10/2022
000326653		YULEE	FL		05/02/2022	5.077	148,954	0	0	0	0	0	333,254	04/20/2022
000326660		FRANKLIN	OH		05/02/2022	4.067	83,717	0	0	0	0	0	149,069	04/20/2022
000326679		GOOSE CREEK	SC		05/02/2022	4.446	153,773	0	0	0	0	0	294,329	04/20/2022
000326720		ROCKY FACE	GA		05/02/2022	5.332	113,922	0	0	0	0	0	89,000	03/23/2022
000326726		WHEATON	IL		05/02/2022	4.720	136,961	0	0	0	0	0	158,000	05/06/2022
000326728		NEW CASTLE	DE		05/02/2022	3.706	78,369	0	0	0	0	0	242,510	04/20/2022
000326731		DANVILLE	IL		05/02/2022	4.461	36,589	0	0	0	0	0	46,900	05/11/2022
000326741		DEER PARK	NY		05/02/2022	4.950	324,810	0	0	0	0	0	725,000	05/05/2022
000326743		PINEVILLE	LA		05/02/2022	4.570	152,358	0	0	0	0	0	182,811	04/20/2022
000326745		SHREVEPORT	LA		05/02/2022	4.442	109,213	0	0	0	0	0	144,039	04/20/2022
000326754		KISSIMMEE	FL		05/02/2022	5.464	202,133	0	0	0	0	0	340,087	04/20/2022
000326755		JUPITER	FL		05/02/2022	5.080	231,509	0	0	0	0	0	300,000	05/11/2022
000326758		ROGERS	AR		05/02/2022	4.950	81,606	0	0	0	0	0	162,513	04/20/2022
000326762		ASHEBORO	NC		05/02/2022	5.974	111,496	0	0	0	0	0	136,736	04/20/2022
000326767		BEULAVILLE	NC		05/02/2022	5.464	115,313	0	0	0	0	0	69,000	08/05/2022
000326769		EL DORADO	AR		05/02/2022	6.103	138,974	0	0	0	0	0	190,637	04/20/2022
000326770		GREENWOOD	IN		05/02/2022	5.590	82,590	0	0	0	0	0	173,601	04/20/2022
000326816		DAVENPORT	IA		05/02/2022	5.207	104,916	0	0	0	0	0	107,879	04/20/2022
000326822		ELKHART	IN		05/02/2022	5.845	116,813	0	0	0	0	0	220,000	05/10/2022
000326825		LONG BEACH	CA		05/02/2022	5.334	388,355	0	0	0	0	0	718,935	04/20/2022
000326832		TACOMA	WA		05/02/2022	4.951	270,718	0	0	0	0	0	603,500	05/11/2022
000326852		MINNEAPOLIS	MN		05/02/2022	5.079	125,115	0	0	0	0	0	182,599	04/20/2022
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed							35,488,429	0	0	0	0	0	68,723,662	XXX
000325599		HOWELL	MI		05/02/2022	5.464	278,163	0	0	0	0	0	315,000	05/11/2022
000325602		RUSSELLVILLE	KY		05/02/2022	4.571	66,471	0	0	0	0	0	122,619	08/01/2022
000325608		FARMLAND	IN		05/02/2022	5.337	85,956	0	0	0	0	0	133,000	05/11/2022
000325623		OCONTO	WI		05/02/2022	5.209	54,199	0	0	0	0	0	96,000	05/09/2022

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
000325626		RESERVE	LA		05/02/2022	5.464	63,069	0	0	0	0	0	103,474	04/20/2022
000325639		CARSONVILLE	MI		05/02/2022	5.080	85,510	0	0	0	0	0	101,581	04/20/2022
000325670		MARYSVILLE	CA		05/02/2022	5.335	272,958	0	0	0	0	0	430,000	05/09/2022
000325680		WATERTOWN	NY		05/02/2022	5.335	144,251	0	0	0	0	0	160,590	03/23/2022
000325710		PARAGOULD	AR		05/02/2022	5.335	10,732	0	0	0	0	0	142,036	04/20/2022
000326411		BARDSTOWN	KY		05/02/2022	5.120	93,705	0	0	0	0	0	174,692	04/20/2022
000326431		CANTON	MS		05/02/2022	4.478	80,881	0	0	0	0	0	163,659	04/20/2022
000326626		BYRON	NY		05/02/2022	4.580	75,097	0	0	0	0	0	115,000	05/06/2022
000326627		CHESNEE	SC		05/02/2022	4.069	89,851	0	0	0	0	0	173,812	04/20/2022
000326641		SKIATOOK	OK		05/02/2022	4.187	101,462	0	0	0	0	0	128,314	04/20/2022
000326678		MARTINSBURG	WV		05/02/2022	4.700	81,303	0	0	0	0	0	164,204	04/20/2022
000326687		ASH GROVE	MO		05/02/2022	5.336	88,142	0	0	0	0	0	180,100	04/20/2022
000326692		HUNTINGTOWN	MD		05/02/2022	4.825	416,134	0	0	0	0	0	582,118	04/20/2022
000326702		EUDORA	KS		05/02/2022	4.179	157,186	0	0	0	0	0	281,422	04/20/2022
000326708		MOUNT PLEASANT	MI		05/02/2022	5.463	93,749	0	0	0	0	0	152,832	04/20/2022
000326715		WEST ALEXANDRIA	OH		05/02/2022	4.438	94,174	0	0	0	0	0	116,742	04/20/2022
000326735		SPARTANBURG	SC		05/02/2022	4.073	98,766	0	0	0	0	0	190,264	04/20/2022
000326764		CEDARTOWN	GA		05/02/2022	4.446	81,217	0	0	0	0	0	218,000	04/20/2022
000326829		WINNIE	TX		05/02/2022	5.717	145,312	0	0	0	0	0	195,000	08/11/2022
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							2,758,287	0	0	0	0	0	4,440,459	XXX
3299999. Total - Mortgages in the process of foreclosure							38,246,716	0	0	0	0	0	73,164,121	XXX
3399999 - Totals							3,760,559,225	0	(99,384)	0	0	0	6,641,999,077	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 37,866 unpaid taxes $ 291,697 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 2,247,452 unpaid taxes $ 1,865,905 interest due and unpaid.
4. Mortgages in process of foreclosure $ 3,270,035 unpaid taxes $ 3,340,677 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325301	SAN PIERRE	IN		09/30/2022	4.574	73,321	0	228,719
000325308	SEMMES	AL		05/02/2022	3.938	137,769	0	200,072
000325310	DALTON	GA		05/02/2022	4.438	100,685	0	241,684
000325311	SAPULPA	OK		09/30/2022	4.315	94,097	0	176,430
000325313	HOUSTON	TX		05/02/2022	3.967	90,380	0	253,573
000325315	CAMDEN	NJ		06/30/2022	7.451	84,996	0	80,000
000325319	WAKE FOREST	NC		06/30/2022	4.069	163,095	0	226,807
000325321	PRINCETON	WV		05/02/2022	6.681	28,828	0	80,431
000325323	LA GRANGE	NC		07/31/2022	4.053	168,149	0	190,000
000325324	PORT BARRINGTON	IL		05/02/2022	4.182	152,809	0	228,274
000325325	LEXINGTON	KY		08/31/2022	4.315	90,199	0	183,664
000325326	MONTPELIER	ID		05/02/2022	4.446	114,697	0	301,449
000325332	DURHAM	NC		05/02/2022	3.962	125,985	0	370,000
000325333	HOUSTON	TX		10/31/2022	4.697	122,033	0	265,000
000325334	WEST SPRINGFIELD	MA		05/02/2022	4.202	167,653	0	265,114
000325335	UDALL	KS		05/02/2022	7.186	61,802	0	120,714
000325336	OOLOGAH	OK		05/02/2022	3.968	203,610	0	342,112
000325338	INTERLACHEN	FL		06/30/2022	7.057	70,502	0	150,000
000325340	GRAIN VALLEY	MO		05/02/2022	6.548	87,723	0	264,000
000325341	PARISH	NY		09/30/2022	3.957	44,202	0	141,900
000325344	CLAYTON	NC		05/02/2022	6.802	99,582	0	196,900
000325345	LAFAYETTE	IN		06/30/2022	4.315	71,758	0	232,905
000325351	MAYBELL	CO		05/02/2022	6.378	37,675	0	155,000
000325352	SOUTH HOLLAND	IL		06/30/2022	4.591	73,534	0	161,449
000325359	SELMA	NC		05/02/2022	4.200	83,209	0	94,330
000325365	JANESVILLE	WI		06/30/2022	5.093	148,730	0	290,000
000325366	COLUMBIA	SC		05/02/2022	4.716	103,239	0	134,138
000325367	HERMITAGE	TN		05/02/2022	4.458	70,895	0	339,805
000325375	CAHOKIA	IL		10/31/2022	6.836	67,585	0	62,387
000325376	INDIANAPOLIS	IN		05/02/2022	4.825	82,732	0	223,011
000325380	ALBANY	IN		10/31/2022	6.835	39,999	0	73,339
000325382	PELL CITY	AL		10/31/2022	4.716	60,482	0	122,000
000325384	TEXAS CITY	TX		05/02/2022	6.705	108,779	0	314,835
000325385	COLONIAL BEACH	VA		05/02/2022	3.560	105,497	0	166,000
000325387	SHELL ROCK	IA		05/02/2022	3.969	123,288	0	248,381
000325391	FLORENCE	CO		05/02/2022	4.961	144,591	0	604,000
000325393	CHARLOTTE	MI		05/02/2022	4.324	103,973	0	275,163
000325394	WENDELL	NC		05/02/2022	4.067	111,247	0	385,000
000325402	PORT BYRON	IL		05/02/2022	4.316	63,360	0	165,828
000325403	WOODSBORO	TX		05/02/2022	6.844	36,769	0	154,033
000325405	OZARK	MO		05/02/2022	3.926	98,136	0	109,095
000325406	PITTSFIELD	MA		06/30/2022	4.324	148,783	0	230,000
000325409	WALDORF	MD		06/30/2022	4.996	340,190	0	388,599
000325413	UNION	NJ		05/02/2022	7.196	268,550	0	469,000
000325416	MANSFIELD	TX		05/02/2022	3.925	125,501	0	377,811
000325419	KIRKWOOD	PA		07/31/2022	4.316	90,257	0	305,696
000325421	LOGAN	NM		05/02/2022	6.800	124,308	0	215,000
000325428	ANNISTON	AL		06/30/2022	3.960	89,409	0	120,738
000325430	DAYTON	TX		05/02/2022	4.951	158,524	0	248,000
000325433	ALLENTON	MI		09/30/2022	3.940	177,832	0	273,418
000325436	PHILADELPHIA	PA		09/30/2022	5.775	122,181	0	208,000
000325437	DORCHESTER	MA		05/02/2022	5.776	304,261	0	1,015,720
000325438	CLEMENTON	NJ		05/02/2022	4.197	90,073	0	126,645
000325441	HUTCHINSON	MN		07/31/2022	6.286	62,607	0	183,200
000325442	NORTH LAS VEGAS	NV		05/02/2022	3.964	125,811	0	499,590

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325446	EAST ORANGE	NJ		10/31/2022	4.054	399,095	0	379,000
000325453	LOUISVILLE	KY		07/31/2022	4.693	97,868	0	187,262
000325455	JERSEY CITY	NJ		05/02/2022	5.770	231,661	0	802,311
000325459	ATLANTA	GA		05/02/2022	3.859	177,313	0	450,992
000325473	PHILADELPHIA	PA		07/31/2022	5.255	125,146	0	168,000
000325474	PATERSON	NJ		05/02/2022	5.766	177,181	0	235,000
000325481	METHUEN	MA		05/02/2022	4.074	208,125	0	445,000
000325488	BRUNSWICK	OH		06/30/2022	4.607	157,871	0	337,068
000325493	GERMANTOWN	OH		05/02/2022	4.606	99,526	0	226,413
000325496	PHILADELPHIA	PA		05/02/2022	4.951	99,464	0	193,813
000325500	STURGEON BAY	WI		05/02/2022	4.733	65,578	0	205,128
000325502	CONCORD	GA		05/02/2022	4.330	283,090	0	395,000
000325507	MADISON	WI		05/02/2022	4.570	181,037	0	343,494
000325508	COATESVILLE	PA		06/30/2022	4.055	329,004	0	588,806
000325509	WEST POINT	NE		05/02/2022	5.075	95,371	0	161,000
000325510	WEST HAVEN	CT		05/02/2022	3.541	251,659	0	382,171
000325511	ELK MOUND	WI		05/02/2022	4.310	133,074	0	208,771
000325515	EDISON	NJ		05/02/2022	3.671	283,481	0	360,000
000325517	AURORA	CO		10/31/2022	3.670	371,135	0	525,000
000325527	BLOOMFIELD HILLS	MI		05/02/2022	3.666	279,415	0	310,000
000325529	MISSOURI CITY	TX		05/02/2022	3.666	343,914	0	500,000
000325535	TOLEDO	OH		05/02/2022	4.323	87,277	0	140,000
000325539	SIOUX CITY	IA		05/02/2022	6.285	57,996	0	188,498
000325540	MAYS LANDING	NJ		05/02/2022	4.753	152,616	0	349,949
000325542	BEAVER FALLS	PA		10/31/2022	7.820	50,737	0	76,299
000325543	PAWCATUCK	CT		09/30/2022	4.459	140,390	0	284,448
000325546	LUCAMA	NC		05/02/2022	4.443	91,304	0	190,401
000325547	GREAT FALLS	MT		05/02/2022	3.812	108,310	0	248,669
000325548	PITTSBURGH	PA		05/02/2022	4.825	72,765	0	146,394
000325558	FREDERICKSBURG	VA		05/02/2022	4.945	92,413	0	266,933
000325559	E GREENBUSH	NY		05/02/2022	3.814	182,843	0	275,000
000325560	MAGNOLIA	TX		05/02/2022	4.569	57,140	0	231,397
000325561	MIDLOTHIAN	TX		05/02/2022	3.939	157,981	0	319,108
000325562	HOLDEN	LA		05/02/2022	4.652	218,132	0	301,258
000325563	LUBBOCK	TX		05/02/2022	3.666	172,297	0	280,000
000325570	Philadelphia	PA		05/02/2022	4.189	131,843	0	278,909
000325571	PALM BEACH GARDENS	FL		09/30/2022	3.807	322,820	0	492,000
000325572	Sicklerville	NJ		05/02/2022	3.668	143,275	0	210,208
000325576	FAYETTEVILLE	NC		05/02/2022	4.825	111,351	0	180,993
000325579	NORTH BRANFORD	CT		08/31/2022	4.052	253,667	0	435,843
000325585	CHICAGO	IL		06/30/2022	3.924	176,947	0	291,030
000325587	FLORISSANT	MO		06/30/2022	5.080	165,471	0	237,634
000325588	MADERA	CA		05/02/2022	5.081	185,802	0	300,000
000325590	MAYS LANDING	NJ		05/02/2022	5.207	131,712	0	237,026
000325592	SAINT LOUIS	MO		05/02/2022	5.081	101,053	0	138,000
000325595	NEW ALBANY	IN		05/02/2022	4.953	90,562	0	149,005
000325601	SYRACUSE	NY		05/02/2022	5.463	52,955	0	85,697
000325625	REDFORD	MI		07/31/2022	5.847	84,778	0	135,286
000325628	BAKERSFIELD	CA		05/02/2022	5.208	178,574	0	300,274
000325631	WICHITA FALLS	TX		06/30/2022	5.209	156,633	0	273,741
000325632	COLUMBUS	IN		05/02/2022	5.209	126,600	0	234,954
000325635	IOWA COLONY	TX		05/02/2022	5.719	184,442	0	281,447
000325637	MESA	AZ		06/30/2022	5.464	276,361	0	526,698
000325638	CHICAGO	IL		06/30/2022	5.463	190,856	0	150,000
000325649	KILLEEN	TX		05/02/2022	5.335	128,749	0	239,684

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000325650	BALTIMORE	MD		06/30/2022	5.464	186,346	0	160,000
000325659	KISSIMMEE	FL		07/31/2022	3.797	163,292	0	315,799
000325661	KOKOMO	IN		05/02/2022	5.208	108,752	0	158,703
000325664	SAINT PETERSBURG	FL		05/02/2022	5.207	164,123	0	300,000
000325666	LOUISVILLE	KY		05/02/2022	4.696	107,564	0	168,119
000325667	WATERFORD	NY		05/02/2022	4.696	209,116	0	256,900
000325668	SARATOGA SPRINGS	NY		05/02/2022	4.569	163,675	0	263,001
000325675	SOMERSET	PA		05/02/2022	4.953	137,725	0	197,465
000325681	TUCSON	AZ		05/02/2022	5.208	113,347	0	255,804
000325682	DELANO	CA		05/02/2022	4.436	237,977	0	350,000
000325683	LEOMINSTER	MA		05/02/2022	4.953	255,785	0	407,732
000325689	LEHIGH ACRES	FL		06/30/2022	5.846	226,509	0	395,992
000325693	WICHITA	KS		05/02/2022	4.696	107,736	0	174,332
000325695	DEER PARK	NY		06/30/2022	5.080	421,100	0	645,421
000325700	BAYTOWN	TX		06/30/2022	5.080	182,389	0	200,000
000325703	MILLVILLE	NJ		05/02/2022	5.080	104,527	0	167,758
000325712	ANTIOCH	CA		05/02/2022	4.201	147,619	0	504,577
000325719	AURORA	CO		05/02/2022	6.296	119,196	0	470,359
000325723	PLAQUEMINE	LA		06/30/2022	4.500	186,335	0	223,527
000325724	LANSDOWNE	PA		05/02/2022	4.500	52,408	0	225,000
000325726	HANOVER	PA		05/02/2022	4.508	80,564	0	197,812
000325731	HARRISBURG	PA		05/02/2022	4.459	75,279	0	125,000
000325735	FRANKLIN	IN		05/02/2022	4.459	105,991	0	248,110
000325742	INDIANAPOLIS	IN		08/31/2022	3.981	67,877	0	202,314
000325743	TROY	OH		05/02/2022	3.991	114,002	0	235,000
000325745	NEWARK	DE		06/30/2022	4.074	311,296	0	431,553
000325746	OSAWATOMIE	KS		05/02/2022	3.946	98,230	0	257,248
000325747	MARDELA SPRINGS	MD		05/02/2022	3.946	133,762	0	230,395
000325748	PORTLAND	OR		08/31/2022	3.946	138,084	0	215,000
000325750	SILVIS	IL		05/02/2022	3.946	68,260	0	98,000
000325752	STRATHAM	NH		05/02/2022	3.413	158,472	0	287,000
000325758	STOCKTON	CA		05/02/2022	4.182	132,553	0	426,976
000325763	UPPER DARBY	PA		05/02/2022	3.945	77,149	0	141,843
000325777	ELKINS PARK	PA		05/02/2022	4.708	159,776	0	344,491
000325778	PLYMOUTH MEETING	PA		05/02/2022	4.070	160,494	0	301,214
000325782	RICHTON PARK	IL		06/30/2022	4.069	126,480	0	257,061
000325786	BARNEGAT	NJ		05/02/2022	3.941	205,918	0	444,161
000325794	NEW EGYPT	NJ		05/02/2022	3.685	343,482	0	601,000
000325796	MONTGOMERY	AL		05/02/2022	3.557	109,882	0	170,000
000325798	BALCH SPRINGS	TX		05/02/2022	3.557	116,731	0	311,398
000325801	BROOKLYN	MD		05/02/2022	4.710	107,349	0	156,829
000325804	UPTON	MA		05/02/2022	3.695	207,543	0	430,000
000325807	HAMPSTEAD	NH		05/02/2022	4.182	236,057	0	485,966
000325809	BRIMFIELD	MA		05/02/2022	4.073	179,295	0	350,000
000325815	PETERSBURG	VA		07/31/2022	5.597	112,255	0	305,000
000325819	PINSON	AL		05/02/2022	4.459	202,808	0	295,000
000325820	HESPERIA	CA		05/02/2022	4.349	83,547	0	406,433
000325824	LANDOVER	MD		07/31/2022	4.240	104,619	0	335,000
000325827	SOUTHFIELD	MI		05/02/2022	4.182	107,875	0	221,875
000325836	LUBBOCK	TX		05/02/2022	5.122	43,222	0	153,734
000325837	LANCASTER	PA		05/02/2022	6.604	77,132	0	238,272
000325838	CONCORD	NC		09/30/2022	6.088	50,280	0	228,000
000325841	SOUTH SALT LAKE	UT		10/31/2022	5.831	60,190	0	309,974
000325844	CHARLOTTE	NC		05/02/2022	4.591	50,600	0	197,781
000325846	MONTGOMERY	AL		05/02/2022	5.972	27,449	0	39,000

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000325847	GLASSBORO	NJ		09/30/2022	3.963	84,691	0	255,224
000325848	HOLLY HILL	FL		05/02/2022	3.940	107,575	0	169,760
000325852	DALLAS	TX		05/02/2022	4.950	81,306	0	261,800
000325853	ANDREWS	TX		05/02/2022	6.333	23,141	0	33,200
000325857	FLORISSANT	MO		05/02/2022	4.485	70,674	0	175,000
000325858	BALTIMORE	MD		10/31/2022	6.323	120,845	0	165,000
000325864	WHITING	IN		05/02/2022	4.074	132,170	0	228,850
000325868	CIRCLEVILLE	OH		05/02/2022	4.200	84,050	0	203,646
000325870	SOMERTON	AZ		05/02/2022	4.576	217,714	0	272,500
000325871	CEDAR RAPIDS	IA		06/30/2022	4.483	100,869	0	155,000
000325873	ASHEBORO	NC		06/30/2022	7.337	64,440	0	78,300
000325874	COOS BAY	OR		09/30/2022	7.337	99,213	0	245,993
000325881	HURST	TX		05/02/2022	4.200	89,639	0	254,347
000325885	JASPER	TX		06/30/2022	4.952	61,132	0	178,000
000325892	INDIANAPOLIS	IN		08/31/2022	6.685	72,279	0	158,761
000325899	SINTON	TX		08/31/2022	4.325	57,592	0	132,720
000325903	SEAFORD	DE		05/02/2022	4.575	120,741	0	299,527
000325905	WALDORF	MD		06/30/2022	4.053	335,490	0	345,000
000325906	DESOTO	TX		05/02/2022	4.481	79,062	0	306,193
000325911	WOODBRIDGE	VA		05/02/2022	5.788	154,006	0	417,210
000325914	SIDNEY	OH		05/02/2022	3.811	113,829	0	205,000
000325915	SAINT LOUIS	MO		05/02/2022	6.297	78,060	0	448,696
000325920	BROOKLYN	NY		10/31/2022	4.072	241,121	0	595,000
000325921	CANTON	OH		05/02/2022	4.974	120,977	0	232,018
000325924	SICKLERVILLE	NJ		05/02/2022	6.296	218,343	0	335,000
000325925	MANASSAS	VA		05/02/2022	4.454	102,733	0	312,000
000325926	SIX MILE	SC		05/02/2022	4.067	141,972	0	208,942
000325930	ROBSTOWN	TX		05/02/2022	4.574	106,099	0	76,264
000325931	BELTSVILLE	MD		09/30/2022	3.811	479,454	0	375,000
000325933	BAY CITY	MI		05/02/2022	6.295	61,581	0	70,583
000325940	BELOIT	WI		09/30/2022	6.167	80,696	0	117,109
000325944	INDIANAPOLIS	IN		10/31/2022	4.324	158,538	0	226,929
000325951	TUCSON	AZ		05/02/2022	4.202	129,622	0	256,000
000325953	PATASKALA	OH		05/02/2022	3.941	147,646	0	309,000
000325959	EPHRATA	PA		05/02/2022	3.926	203,708	0	316,922
000325964	BLUE ISLAND	IL		05/02/2022	4.198	96,376	0	159,998
000325965	CHICAGO	IL		09/30/2022	4.458	198,225	0	290,123
000325967	BINGHAMTON	NY		05/02/2022	4.437	43,998	0	122,236
000325970	SNYDER	TX		10/31/2022	7.312	56,814	0	97,413
000325973	CARY	IL		06/30/2022	4.466	366,285	0	355,000
000325978	WILMERDING	PA		05/02/2022	4.574	48,690	0	75,000
000325982	WHEATON	IL		10/31/2022	3.961	299,617	0	436,889
000325984	YPSILANTI	MI		05/02/2022	4.069	123,401	0	335,220
000325988	MECHANICSVILLE	VA		05/02/2022	5.637	190,524	0	411,939
000325994	LOGANSPORT	IN		07/31/2022	6.802	39,810	0	106,226
000325995	TACOMA	WA		05/02/2022	6.802	115,794	0	388,701
000325996	OSKALOOSA	IA		05/02/2022	4.330	95,807	0	133,307
000325999	NORMAN PARK	GA		05/02/2022	4.324	115,869	0	299,492
000326002	GREENSBORO	NC		09/30/2022	6.289	66,954	0	145,000
000326006	LEVITTOWN	PA		06/30/2022	6.289	97,534	0	345,000
000326008	LEDYARD	CT		05/02/2022	3.945	101,847	0	260,000
000326016	ANNA	TX		05/02/2022	4.330	121,025	0	381,112
000326019	MONMOUTH JCT	NJ		05/02/2022	3.957	168,248	0	277,450
000326021	DAYTONA BEACH	FL		05/02/2022	5.205	83,628	0	193,208
000326023	LEBANON	ME		05/02/2022	4.570	197,309	0	190,000

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000326030	BUNKER HILL	WV		05/02/2022	5.267	183,104	0	354,744
000326031	LUBBOCK	TX		05/02/2022	5.777	57,016	0	152,936
000326036	LEES SUMMIT	MO		10/31/2022	5.078	184,526	0	320,000
000326037	WESTMINSTER	CO		05/02/2022	4.317	181,097	0	512,210
000326038	EDGEWOOD	MD		05/02/2022	4.185	194,086	0	240,000
000326040	DIXON	MO		05/02/2022	4.200	99,970	0	136,792
000326041	MARSHALL	VA		09/30/2022	3.956	337,910	0	693,718
000326044	LILBURN	GA		10/31/2022	4.317	209,001	0	394,000
000326048	SPRINGDALE	MD		05/02/2022	4.447	330,962	0	640,000
000326051	ANTELOPE	CA		05/02/2022	4.716	114,769	0	491,000
000326055	PATTERSON	CA		05/02/2022	4.844	156,190	0	555,343
000326056	MIRAMAR	FL		05/02/2022	4.067	176,171	0	392,685
000326057	FARGO	ND		06/30/2022	4.074	383,731	0	619,000
000326058	STRATFORD	CT		05/02/2022	4.446	135,931	0	309,793
000326061	PLAINFIELD	IL		06/30/2022	4.950	281,254	0	325,894
000326062	WHITE ROCK	SC		05/02/2022	5.775	208,213	0	630,000
000326067	WASHINGTON	DC		05/02/2022	5.266	272,895	0	410,286
000326073	FAIRBURN	GA		05/02/2022	4.587	115,288	0	368,000
000326075	FRESNO	CA		05/02/2022	4.324	151,754	0	401,362
000326081	POWHATAN	VA		05/02/2022	4.824	83,220	0	211,060
000326084	ASTON	PA		07/31/2022	4.565	391,153	0	418,807
000326091	OAK LAWN	IL		05/02/2022	4.445	182,636	0	225,654
000326097	SOUTHBRIDGE	MA		05/02/2022	4.844	52,227	0	314,403
000326099	DOVER	OH		05/02/2022	3.797	90,097	0	140,000
000326100	THORNTON	CO		06/30/2022	5.010	131,632	0	476,485
000326101	MILTON	FL		05/02/2022	4.073	120,285	0	194,617
000326102	EL CAMPO	TX		05/02/2022	5.775	54,507	0	66,095
000326112	RAEFORD	NC		05/02/2022	3.966	210,050	0	295,000
000326116	ROANOKE	VA		05/02/2022	3.963	111,224	0	199,728
000326127	BAKERSFIELD	CA		07/30/2022	4.437	138,863	0	332,168
000326128	LAS VEGAS	NV		05/02/2022	4.069	77,464	0	289,656
000326129	PARMA HEIGHTS	OH		05/02/2022	5.646	94,989	0	214,931
000326130	ELMONT	NY		08/31/2022	4.052	295,568	0	670,000
000326136	EMERY	UT		06/30/2022	5.774	93,788	0	175,000
000326139	SUFFOLK	VA		05/02/2022	4.318	159,940	0	310,000
000326143	ALLENTOWN	PA		10/31/2022	4.053	81,867	0	190,000
000326146	ALTOONA	PA		05/02/2022	5.646	31,831	0	96,091
000326150	SAINT LOUIS	MO		05/02/2022	4.053	63,598	0	73,493
000326159	FRANKSVILLE	WI		05/02/2022	5.900	95,934	0	246,024
000326166	RUSKIN	FL		06/30/2022	3.811	118,326	0	353,636
000326169	FARMINGTON	NM		05/02/2022	6.155	106,727	0	175,543
000326171	MADISON	IL		05/02/2022	4.052	64,919	0	56,995
000326173	TULSA	OK		05/02/2022	5.646	106,194	0	204,564
000326178	WAUWATOSA	WI		09/30/2022	4.202	125,938	0	304,436
000326179	WATERLOO	NE		05/02/2022	5.263	205,460	0	600,574
000326184	HENDERSON	NV		05/02/2022	3.962	304,206	0	730,789
000326186	BALTIMORE	MD		09/30/2022	5.206	105,155	0	191,670
000326190	BAXTER SPRINGS	KS		05/02/2022	5.205	58,816	0	242,000
000326211	LAREDO	TX		08/31/2022	6.027	103,440	0	179,439
000326221	ORLANDO	FL		05/02/2022	4.588	115,042	0	291,792
000326233	NORTH CHESTERFIELD	VA		06/30/2022	3.940	291,315	0	410,000
000326240	NORTON	OH		05/02/2022	4.445	124,621	0	164,900
000326243	ALEXANDER	AR		05/02/2022	4.591	84,392	0	156,032
000326247	NEWARK	DE		05/02/2022	3.957	142,191	0	271,531
000326256	TUCSON	AZ		10/31/2022	4.190	177,609	0	235,000

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000326259	MOUNT PLEASANT	MI		05/02/2022	5.005	86,455	0	142,995
000326260	CHARLOTTE HALL	MD		05/02/2022	3.940	219,634	0	325,000
000326264	LAKE STEVENS	WA		05/02/2022	3.960	163,849	0	526,809
000326266	SHELBY TOWNSHIP	MI		06/30/2022	4.975	128,792	0	245,900
000326267	LEVITTOWN	PA		09/30/2022	4.718	150,603	0	365,000
000326269	LAKE STEVENS	WA		05/02/2022	5.260	164,315	0	641,986
000326271	SOCORRO	TX		06/30/2022	2.968	116,248	0	160,290
000326272	JENISON	MI		05/02/2022	5.770	91,767	0	233,962
000326274	SOUTH RIVER	NJ		05/02/2022	4.315	199,986	0	338,471
000326275	JERSEY SHORE	PA		06/30/2022	6.034	40,331	0	210,886
000326278	BELFAIR	WA		05/02/2022	5.258	208,043	0	600,000
000326279	MEMPHIS	TN		05/02/2022	3.939	121,462	0	330,583
000326281	STOUGHTON	MA		06/30/2022	4.459	138,063	0	400,000
000326284	DECATUR	IL		05/02/2022	4.437	71,053	0	102,042
000326286	HYATTSVILLE	MD		10/31/2022	3.938	179,718	0	295,000
000326291	HAMDEN	CT		05/02/2022	5.780	64,099	0	325,000
000326292	MARIETTA	GA		05/02/2022	3.960	169,530	0	351,000
000326294	SAINT ROSE	LA		05/02/2022	5.259	163,407	0	247,000
000326308	OPELOUSAS	LA		10/31/2022	6.789	94,168	0	112,000
000326311	PALATKA	FL		05/02/2022	4.565	133,160	0	238,292
000326315	EDEN	NC		10/31/2022	4.074	113,269	0	231,000
000326316	PHILADELPHIA	PA		05/02/2022	4.459	87,842	0	223,000
000326317	ROSEDALE	MD		06/30/2022	3.924	193,092	0	326,900
000326322	MOORHEAD	MN		05/02/2022	5.511	55,501	0	108,000
000326325	BARDSTOWN	KY		05/02/2022	5.805	36,779	0	160,560
000326326	ROMEOVILLE	IL		08/31/2022	3.962	166,386	0	313,194
000326329	LADY LAKE	FL		05/02/2022	3.956	108,035	0	284,198
000326333	CINCINNATI	OH		05/02/2022	5.510	48,720	0	130,000
000326334	READFIELD	ME		06/30/2022	4.591	94,738	0	218,345
000326336	PORTAGE	MI		05/02/2022	4.067	104,090	0	294,790
000326337	BALL GROUND	GA		05/02/2022	5.510	110,047	0	501,346
000326338	BALTIMORE	MD		05/02/2022	3.960	108,322	0	65,000
000326343	PHILADELPHIA	MS		09/30/2022	4.825	190,869	0	67,894
000326346	MARYSVILLE	WA		05/02/2022	3.959	127,070	0	552,135
000326352	FREMONT	MI		05/02/2022	4.330	42,627	0	46,800
000326353	PROSPECT	CT		05/02/2022	5.510	137,010	0	255,884
000326354	HOUSTON	TX		05/02/2022	4.998	63,173	0	200,000
000326355	WICHITA	KS		05/02/2022	4.069	61,614	0	135,014
000326356	LAFAYETTE	LA		05/02/2022	4.315	77,550	0	98,000
000326357	FOXBORO	MA		05/02/2022	4.310	269,702	0	461,923
000326359	PASCO	WA		05/02/2022	5.254	122,714	0	401,430
000326365	VINELAND	NJ		05/02/2022	3.963	149,042	0	457,855
000326367	BEL AIR	MD		05/02/2022	4.199	164,176	0	347,823
000326369	OROFINO	ID		05/02/2022	5.126	145,658	0	420,000
000326374	BLACKWOOD	NJ		09/30/2022	4.316	135,568	0	274,269
000326377	LANHAM	MD		06/30/2022	3.811	102,003	0	370,000
000326378	AUSTIN	IN		05/02/2022	4.180	67,064	0	142,169
000326379	SOUTH WEBER	UT		10/31/2022	4.950	237,723	0	685,000
000326380	SHERIDAN	IN		05/02/2022	4.742	68,160	0	213,544
000326381	GRANTS PASS	OR		06/30/2022	4.743	96,487	0	288,000
000326385	IDALOU	TX		10/31/2022	3.966	54,581	0	137,000
000326386	SOUTH BEND	IN		06/30/2022	4.975	28,839	0	107,872
000326387	LAKEWOOD	CO		06/30/2022	4.590	117,227	0	553,629
000326388	ROCHESTER	NY		05/02/2022	4.741	85,301	0	172,973
000326391	ROUND LAKE	IL		05/02/2022	4.613	119,159	0	244,348

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000326395	OAK FOREST	IL		05/02/2022	4.074	87,715	0	280,000
000326399	EPSOM	NH		07/30/2022	3.810	100,479	0	352,727
000326401	FAYETTEVILLE	NC		05/02/2022	5.123	42,046	0	130,240
000326405	MILLVILLE	NJ		06/30/2022	4.198	156,625	0	220,159
000326415	STICKNEY	IL		05/02/2022	5.502	114,505	0	248,501
000326418	TUCSON	AZ		05/02/2022	5.501	59,574	0	210,000
000326420	JACKSON	MS		05/02/2022	4.845	72,139	0	133,000
000326426	YUMA	AZ		05/02/2022	4.845	71,520	0	218,148
000326427	GOOSE CREEK	SC		05/02/2022	5.117	112,230	0	330,000
000326428	ATCO	NJ		05/02/2022	4.480	108,855	0	221,887
000326434	WINTHROP	ME		05/02/2022	4.223	91,125	0	253,382
000326436	NATCHEZ	MS		09/30/2022	4.214	42,960	0	106,313
000326438	LAUREL SPRINGS	NJ		10/31/2022	4.480	49,361	0	245,657
000326441	CORTLANDT MANOR	NY		06/30/2022	4.733	230,545	0	525,000
000326442	POWERS	MI		05/02/2022	4.595	44,139	0	105,000
000326447	GOOSE CREEK	SC		05/02/2022	5.779	122,901	0	315,290
000326448	CROSS LANES	WV		05/02/2022	3.811	130,018	0	82,000
000326450	MINEOLA	TX		05/02/2022	5.777	79,223	0	258,919
000326451	CALLAO	VA		05/02/2022	5.894	39,517	0	130,000
000326452	QUEENS VILLAGE	NY		09/30/2022	4.974	256,201	0	650,991
000326458	GEORGETOWN	PA		10/31/2022	4.587	84,424	0	223,000
000326464	ROMULUS	MI		05/02/2022	6.286	53,810	0	201,320
000326469	CHICAGO	IL		09/30/2022	4.316	281,182	0	335,000
000326471	WESTAMPTON	NJ		06/30/2022	5.646	122,899	0	232,345
000326472	ALLENTOWN	PA		05/02/2022	4.183	83,805	0	225,000
000326476	TAMPA	FL		05/02/2022	4.198	71,383	0	320,785
000326479	SICKLERVILLE	NJ		05/02/2022	4.479	163,557	0	362,128
000326480	VALLEJO	CA		05/02/2022	5.508	128,567	0	604,698
000326488	ORCHARD PARK	NY		05/02/2022	4.988	123,785	0	269,094
000326498	MANCHESTER	NJ		05/02/2022	4.575	174,584	0	315,000
000326505	WARNER ROBINS	GA		06/30/2022	5.649	67,776	0	184,086
000326513	TACOMA	WA		05/02/2022	4.624	136,200	0	365,000
000326514	BONO	AR		05/02/2022	5.645	17,646	0	150,737
000326517	ELKTON	MD		05/02/2022	5.007	122,692	0	220,000
000326531	MCDONOUGH	GA		05/02/2022	4.319	221,202	0	400,000
000326534	JACKSONVILLE	AR		05/02/2022	5.510	106,462	0	168,000
000326542	NORTH POLE	AK		05/02/2022	4.992	176,033	0	390,633
000326543	MANHATTAN	KS		05/02/2022	3.966	124,533	0	210,063
000326547	GALLOWAY	NJ		05/02/2022	3.964	121,679	0	120,000
000326550	HOUSTON	TX		09/30/2022	3.964	107,281	0	290,000
000326551	NOBLESVILLE	IN		05/02/2022	5.229	116,380	0	278,226
000326553	BARTLETT	IL		07/31/2022	4.822	202,550	0	326,475
000326556	COOPER CITY	FL		05/02/2022	4.195	258,132	0	488,603
000326557	THORNTON	CO		05/02/2022	3.556	222,627	0	451,809
000326559	WEST WARWICK	RI		05/02/2022	4.193	171,222	0	378,972
000326563	JOLIET	IL		10/31/2022	4.951	107,483	0	172,000
000326565	GLEN BURNIE	MD		05/02/2022	3.811	177,199	0	258,627
000326566	MENTOR	OH		05/02/2022	5.005	87,564	0	230,472
000326567	LINDEN	NJ		05/02/2022	4.592	151,870	0	424,875
000326568	CORPUS CHRISTI	TX		05/02/2022	4.952	176,351	0	367,683
000326569	LANSING	MI		05/02/2022	4.465	47,056	0	122,539
000326573	BELLINGHAM	MA		05/02/2022	3.942	391,836	0	679,761
000326581	TERRYVILLE	CT		05/02/2022	4.054	130,220	0	217,659
000326584	MARENGO	IL		05/02/2022	3.799	245,738	0	346,699
000326586	CROWN POINT	IN		05/02/2022	3.924	177,087	0	281,448

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000326587	WINTERS	CA		05/02/2022	4.053	289,474	0	543,685
000326588	CHICAGO	IL		05/02/2022	4.065	242,803	0	515,000
000326590	WARWICK	RI		05/02/2022	3.817	208,479	0	430,000
000326594	BEDFORD HEIGHTS	OH		06/30/2022	4.069	115,761	0	202,488
000326596	HIALEAH	FL		06/30/2022	4.196	265,837	0	505,000
000326597	LEICESTER	MA		05/02/2022	3.431	185,547	0	395,000
000326598	TAMARAC	FL		05/02/2022	4.198	139,479	0	270,000
000326599	PUEBLO	CO		05/02/2022	4.574	211,738	0	439,551
000326602	DES PLAINES	IL		05/02/2022	3.936	280,731	0	400,707
000326609	HUDSON	MA		05/02/2022	3.942	217,029	0	437,575
000326610	ERIE	PA		05/02/2022	4.190	72,632	0	113,176
000326611	TEMPE	AZ		06/30/2022	3.935	206,681	0	390,000
000326613	WINCHESTER	VA		05/02/2022	4.069	148,445	0	260,000
000326614	VIRGINIA	MN		05/02/2022	4.327	42,575	0	98,641
000326615	ALBUQUERQUE	NM		05/02/2022	4.334	172,085	0	340,000
000326625	GREAT MILLS	MD		05/02/2022	4.070	140,888	0	266,593
000326629	KEARNEY	MO		05/02/2022	3.942	232,556	0	298,000
000326634	SPARTANBURG	SC		05/02/2022	4.186	82,467	0	116,047
000326643	FORT WORTH	TX		05/02/2022	3.942	89,554	0	209,468
000326645	RICHMOND	VA		05/02/2022	3.941	172,019	0	347,045
000326651	CARMEL	NY		05/02/2022	3.940	199,188	0	429,130
000326655	LOGANVILLE	GA		05/02/2022	4.450	147,248	0	320,000
000326657	LINCOLN	NE		05/02/2022	3.430	147,831	0	242,494
000326658	BEAVERCREEK	OH		05/02/2022	3.685	142,454	0	268,038
000326663	DAYTON	OH		05/02/2022	3.430	75,991	0	153,491
000326667	GONZALES	LA		05/02/2022	4.184	142,711	0	175,000
000326668	BOILING SPRINGS	SC		05/02/2022	4.067	129,162	0	242,486
000326669	JOHNSONVILLE	NY		05/02/2022	4.705	83,051	0	179,705
000326673	WAPPINGERS FALLS	NY		05/02/2022	4.574	208,929	0	400,000
000326674	SAN ANTONIO	TX		05/02/2022	5.340	75,530	0	195,000
000326675	WATERBURY	CT		05/02/2022	5.340	108,587	0	200,769
000326676	ABBEVILLE	SC		05/02/2022	5.339	110,991	0	42,500
000326681	KRESGEVILLE	PA		05/02/2022	4.700	142,616	0	237,000
000326695	BRANDYWINE	MD		06/30/2022	4.824	388,584	0	544,598
000326696	HOCKLEY	TX		05/02/2022	5.198	101,054	0	175,000
000326699	HAMDEN	CT		05/02/2022	4.317	136,989	0	250,000
000326700	BARBOURSVILLE	WV		05/02/2022	4.700	150,846	0	204,673
000326701	MILFORD	CT		05/02/2022	4.572	153,018	0	260,000
000326709	HOLMES	NY		05/02/2022	5.207	176,305	0	310,994
000326713	MANHATTAN	KS		06/30/2022	4.566	169,566	0	184,000
000326729	BATON ROUGE	LA		05/02/2022	3.706	148,083	0	303,000
000326730	KANSAS CITY	MO		05/02/2022	4.461	208,535	0	395,830
000326739	NAPLES	FL		06/30/2022	4.951	229,280	0	238,731
000326752	BENTONVILLE	AR		05/02/2022	4.190	120,271	0	220,271
000326753	NOBLESVILLE	IN		05/02/2022	4.573	161,051	0	305,342
000326759	FORT WORTH	TX		05/02/2022	4.950	147,000	0	197,000
000326768	ROCKY POINT	NC		05/02/2022	5.464	146,409	0	311,721
000326771	MIAMI	FL		08/31/2022	5.206	258,830	0	385,804
000326776	SPRINGDALE	AR		06/30/2022	5.332	135,855	0	210,433
000326784	WYLIE	TX		05/02/2022	3.672	330,178	0	435,000
000326785	CLARKSVILLE	TN		06/30/2022	4.182	157,224	0	252,000
000326786	CASTLE HAYNE	NC		05/02/2022	4.054	175,138	0	267,923
000326788	SPRINGDALE	AR		05/02/2022	3.926	223,398	0	393,181
000326789	SPRINGDALE	AR		05/02/2022	4.436	182,513	0	300,000
000326791	LEHIGH ACRES	FL		06/30/2022	3.670	210,735	0	330,000

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000326793	PRINCETON	TX		05/02/2022	3.797	245,958	0	383,600
000326794	SUNRISE	FL		05/02/2022	3.797	277,135	0	380,000
000326797	PARK CITY	KS		05/02/2022	3.925	116,116	0	177,261
000326798	OLIN	NC		05/02/2022	3.797	130,020	0	134,000
000326799	WILMINGTON	NC		05/02/2022	3.924	332,936	0	454,000
000326800	LAKE WORTH	FL		06/30/2022	3.542	235,158	0	275,000
000326801	LEHIGH ACRES	FL		05/02/2022	3.924	279,975	0	404,191
000326805	DEXTER TWP	MI		05/02/2022	3.540	283,327	0	365,832
000326806	BELLMAWR	NJ		06/30/2022	3.175	156,396	0	260,142
000326807	BOLTON	CT		05/02/2022	3.429	249,473	0	430,501
000326809	MONTCLAIR	NJ		05/02/2022	3.429	135,585	0	233,065
000326811	BRISTOL	PA		05/02/2022	5.085	128,540	0	255,569
000326812	NEPTUNE	NJ		05/02/2022	4.192	203,514	0	380,000
000326813	JACKSON	MI		05/02/2022	3.603	69,003	0	187,245
000326815	JAMAICA	NY		05/02/2022	5.335	510,971	0	656,797
000326821	ILION	NY		05/02/2022	5.462	81,828	0	80,000
000326826	CAPE CORAL	FL		06/30/2022	5.462	185,047	0	562,000
000326838	MILLVILLE	NJ		05/02/2022	5.590	137,042	0	186,273
000326846	TURLOCK	CA		06/30/2022	4.053	203,259	0	418,917
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						66,102,957	0	129,634,129
000325594	MOUNT AUBURN	IL		06/30/2022	4.953	87,975	0	125,737
000325604	COVINGTON	LA		10/31/2022	4.953	185,143	0	256,482
000325606	MARRERO	LA		08/31/2022	5.335	92,867	0	155,000
000325609	WHITESBURG	TN		09/30/2022	5.209	137,607	0	220,000
000325614	CAMBY	IN		05/02/2022	5.336	135,600	0	247,046
000325616	ENGLAND	AR		05/02/2022	5.209	41,644	0	114,136
000325627	WEST LAFAYETTE	OH		05/02/2022	4.953	59,221	0	92,867
000325644	CARTERSVILLE	GA		05/02/2022	5.208	177,165	0	299,450
000325651	PESHTIGO	WI		05/02/2022	4.953	82,399	0	144,900
000325687	WYOMING	NY		09/30/2022	4.952	121,204	0	142,000
000325709	HAMMOND	LA		06/30/2022	4.952	183,095	0	250,000
000326429	NEWBURGH	IN		05/02/2022	4.480	70,914	0	166,000
000326616	AUBREY	TX		05/02/2022	4.461	130,681	0	345,000
000326617	BATON ROUGE	LA		05/02/2022	4.461	175,207	0	230,000
000326622	COWPENS	SC		05/02/2022	4.710	43,691	0	108,415
000326646	SYRACUSE	NY		06/30/2022	3.941	104,970	0	122,900
000326661	CAMDEN	SC		10/31/2022	4.067	116,134	0	160,000
000326686	RED BLUFF	CA		05/02/2022	5.336	222,878	0	350,000
000326706	MIDDLEBURG	FL		06/30/2022	5.463	161,935	0	267,000
000326710	PENDLETON	SC		06/30/2022	4.950	138,420	0	215,255
000326719	EATON	OH		05/02/2022	4.949	107,665	0	123,000
000326724	WINDBER	PA		07/31/2022	4.438	145,816	0	136,627
000326738	PROVIDENCE VILLAGE	TX		05/02/2022	4.328	179,734	0	435,000
000326780	GRANITE FALLS	NC		05/02/2022	4.181	161,015	0	207,500
000326781	BERRYVILLE	AR		06/30/2022	3.926	113,719	0	113,323
000326796	CHERRY VALLEY	AR		06/30/2022	3.542	169,971	0	227,962
000326802	PERRY	MI		05/02/2022	3.414	173,979	0	200,000
000326820	LOGANSPORT	IN		08/31/2022	5.718	116,018	0	205,523
000326824	MARRERO	LA		05/02/2022	5.718	142,033	0	167,000
000326845	WILLIAMSTON	SC		07/31/2022	4.951	94,732	0	230,106
000326849	LINCOLN	DE		06/30/2022	5.335	157,722	0	230,000
0399999. Mortgages in good standing - Residential mortgages-all other						4,031,153	0	6,288,229
1220	WASHINGTON	DC		09/26/2019	4.750	0	18,313,876	89,300,000
1262	PITTSBURGH	PA		02/03/2022	4.760	41,264	19,496,896	30,984,096
1263	WEST PALM BEACH	FL		03/01/2022	4.300	1,011,062	38,635,354	84,999,050

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1264	BLOOMINGDALE	GA		03/02/2022	3.500	2,075,038	24,549,798	47,750,200
1265	ST. PETERSBURG	FL		03/18/2022	3.350	64,750,000	0	89,600,000
1266	CORDOVA	TN		03/18/2022	3.670	60,000,000	0	82,800,000
1267	ORLANDO	FL		03/21/2022	4.100	2,779,156	6,934,654	33,076,240
1268	PALM HARBOR	FL		03/30/2022	3.610	52,514,000	0	75,500,000
1269	DAVENPORT	FL		03/30/2022	3.750	33,000,000	0	49,590,000
1270	DAVENPORT	FL		03/30/2022	3.750	13,500,000	0	20,100,000
1271	SAN JOSE	CA		05/05/2022	4.250	36,250,000	0	113,900,000
1272	GAINESVILLE	FL		05/09/2022	3.550	52,425,000	0	58,681,820
1273	BAYTOWN	TX		05/26/2022	4.550	23,500,000	0	37,300,000
1274	CANAL WINCHESTER	OH		05/27/2022	4.410	52,160,000	0	75,600,000
1275	TUMWATER	WA		06/01/2022	4.800	24,300,000	0	34,100,000
1276	PANAMA CITY	FL		06/28/2022	4.690	44,000,000	0	65,900,000
1277	SAN DIEGO	CA		07/08/2022	4.760	30,000,000	0	57,000,000
1278	BROOMFIELD	CO		07/26/2022	4.300	23,400,000	0	36,800,000
1279	BROOMFIELD	CO		07/26/2022	5.100	2,880,335	3,271,717	15,571,200
1280	PHOENIX	AZ		07/27/2022	4.920	50,077,340	0	91,100,000
1281	MANAHAWKIN	NJ		07/28/2022	5.150	47,100,000	0	67,600,000
1282	ALBUQUERQUE	NM		07/28/2022	4.900	28,500,000	0	50,200,000
1283	COLUMBUS	OH		08/08/2022	4.950	67,500,000	0	97,300,000
1284	RENO	NV		08/12/2022	4.800	60,500,000	0	105,000,000
1285	DALLAS	TX		08/26/2022	5.150	58,000,000	0	101,100,000
1286	SAVANNAH	GA		03/31/2022	4.200	560,495	7,178,180	29,721,400
1287	BOYNTON BEACH	FL		09/12/2022	5.260	37,500,000	0	73,300,000
1288	LEBANON	OH		09/16/2022	5.250	22,000,000	0	36,990,000
1289	CHATTANOOGA	TN		09/22/2022	5.160	40,150,000	0	72,100,000
1290	FORT MEYERS	FL		10/24/2022	5.300	82,000,000	0	126,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,012,473,690	118,380,475	1,948,964,006
0899999. Total Mortgages in good standing						1,082,607,800	118,380,475	2,084,886,364
1699999. Total - Restructured Mortgages						0	0	0
000325300	JOLIET	IL		05/02/2022	4.863	87,175	0	275,000
000325314	MADISON	IN		05/02/2022	4.318	74,822	0	192,170
000325317	BURTON	MI		05/02/2022	4.952	92,259	0	143,179
000325318	READING	PA		05/02/2022	4.202	100,205	0	130,000
000325320	REIDSVILLE	NC		05/02/2022	3.968	77,971	0	125,263
000325328	SAPULPA	OK		05/02/2022	6.421	67,571	0	63,858
000325329	WILLINGBORO	NJ		05/02/2022	6.169	179,202	0	276,005
000325330	ROCKY POINT	NC		05/02/2022	6.421	103,955	0	159,000
000325339	DANIELSON	CT		05/02/2022	3.976	183,448	0	320,000
000325342	WOBURN	MA		05/02/2022	4.324	283,900	0	626,613
000325343	BUCKSPORT	ME		05/02/2022	4.053	99,629	0	171,908
000325347	MONTGOMERY	AL		05/02/2022	3.964	71,917	0	113,000
000325348	OXFORD	NC		05/02/2022	6.290	53,089	0	68,100
000325349	ALBUQUERQUE	NM		05/02/2022	4.574	49,149	0	241,830
000325354	MASON CITY	IA		05/02/2022	5.386	70,636	0	130,739
000325357	CENTER POINT	AL		05/02/2022	7.243	78,433	0	115,000
000325358	TUSCALOOSA	AL		05/02/2022	4.466	54,737	0	85,000
000325364	CHICAGO	IL		05/02/2022	4.198	243,753	0	260,631
000325369	DALLAS	TX		05/02/2022	6.204	47,984	0	220,310
000325371	MALAGA	WA		05/02/2022	6.329	19,228	0	117,000
000325373	KOKOMO	IN		05/02/2022	6.204	68,629	0	162,690
000325377	BUFFALO	NY		05/02/2022	4.053	73,612	0	172,403
000325378	GIDDINGS	TX		05/02/2022	5.821	85,056	0	133,000
000325386	PELL CITY	AL		05/02/2022	6.704	59,073	0	141,700
000325390	LUMBERTON	NC		05/02/2022	4.720	59,183	0	73,000

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000325395	WINSTON SALEM	NC		05/02/2022	3.538	161,038	0	216,362
000325396	NEW BRITAIN	CT		05/02/2022	4.182	234,467	0	217,720
000325400	FAYETTEVILLE	PA		05/02/2022	3.669	115,390	0	224,668
000325404	CHARLOTTE	TX		05/02/2022	4.489	74,445	0	110,000
000325411	EAGLE BRIDGE	NY		05/02/2022	4.317	85,375	0	131,925
000325412	KINGSBURY	TX		05/02/2022	6.810	63,077	0	228,013
000325418	UNIONDALE	NY		05/02/2022	4.844	240,142	0	608,489
000325420	LITTLE ROCK	AR		05/02/2022	3.956	219,814	0	241,000
000325424	WILLIAMSFIELD	OH		05/02/2022	7.312	98,484	0	321,000
000325425	PONTIAC	MI		05/02/2022	7.312	75,484	0	189,028
000325426	COLUMBUS	OH		05/02/2022	3.926	89,226	0	197,910
000325429	LAS VEGAS	NV		05/02/2022	7.310	122,447	0	342,953
000325432	EDGEWOOD	MD		05/02/2022	3.957	75,350	0	174,343
000325439	KENOSHA	WI		05/02/2022	4.067	159,223	0	201,985
000325440	PEA RIDGE	AR		05/02/2022	5.266	82,601	0	215,157
000325443	INDIANAPOLIS	IN		05/02/2022	4.317	89,436	0	255,280
000325444	BELTON	MO		05/02/2022	3.956	92,341	0	247,000
000325449	COLORADO SPRINGS	CO		05/02/2022	5.264	95,485	0	400,828
000325450	LAUREL	MS		05/02/2022	6.529	16,838	0	211,980
000325454	ROUND TOP	NY		05/02/2022	4.202	156,170	0	150,000
000325460	ORLANDO	FL		05/02/2022	5.643	128,105	0	310,000
000325461	NEW HAVEN	CT		05/02/2022	4.330	233,885	0	251,505
000325463	LANCASTER	OH		05/02/2022	4.720	67,407	0	100,000
000325464	RALEIGH	NC		05/02/2022	4.588	163,432	0	488,915
000325468	WATERTOWN	CT		05/02/2022	4.591	163,508	0	246,888
000325477	FAIRBURN	GA		05/02/2022	5.381	38,672	0	235,660
000325479	BRUNSWICK	OH		05/02/2022	4.326	81,892	0	161,366
000325482	DOUGLAS	MA		05/02/2022	3.979	224,018	0	500,000
000325483	PUEBLO WEST	CO		05/02/2022	4.998	126,524	0	395,189
000325484	JACKSON	MS		05/02/2022	5.732	11,060	0	88,424
000325491	VALRICO	FL		05/02/2022	4.479	87,262	0	332,737
000325492	YUKON	OK		05/02/2022	4.479	126,849	0	247,682
000325497	MELBOURNE	FL		05/02/2022	5.776	90,202	0	277,578
000325499	WICHITA	KS		05/02/2022	5.004	78,089	0	204,351
000325501	MANCHESTER	GA		05/02/2022	4.093	61,192	0	357,307
000325503	GEORGETOWN	KY		05/02/2022	4.626	319,251	0	333,000
000325506	CARTHAGE	NY		05/02/2022	5.001	80,238	0	143,027
000325513	MIDDLETOWN	NJ		05/02/2022	3.799	270,142	0	399,000
000325514	SUMMERVILLE	SC		05/02/2022	3.799	178,446	0	232,000
000325518	MIAMI	FL		05/02/2022	3.670	323,926	0	327,997
000325519	HOMESTEAD	FL		05/02/2022	4.170	328,315	0	474,327
000325523	LAKELAND	FL		05/02/2022	3.922	142,165	0	208,080
000325524	KILLEEN	TX		05/02/2022	4.049	218,678	0	264,795
000325525	MIAMI	FL		05/02/2022	3.922	540,161	0	495,000
000325526	NORTH LAS VEGAS	NV		05/02/2022	3.411	365,145	0	483,371
000325530	INDUSTRY	PA		05/02/2022	3.793	112,248	0	157,315
000325531	NIAGARA FALLS	NY		05/02/2022	4.196	72,257	0	87,500
000325532	WESTON	OH		05/02/2022	4.068	84,477	0	220,000
000325533	TEMPERANCE	MI		05/02/2022	3.819	87,817	0	180,969
000325545	GARY	IN		05/02/2022	6.285	44,922	0	184,500
000325551	TAUNTON	MA		05/02/2022	4.224	165,014	0	446,403
000325552	ROTTERDAM	NY		05/02/2022	4.062	71,106	0	172,248
000325553	ALBUQUERQUE	NM		05/02/2022	4.068	157,193	0	320,000
000325554	NESCONSET	NY		05/02/2022	4.316	471,227	0	815,000
000325564	Carver	MA		05/02/2022	4.192	298,119	0	488,356

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000325565	Chicopee	MA		05/02/2022	4.192	179,113	0	288,997
000325574	FLOWER MOUND	TX		05/02/2022	4.571	219,882	0	414,651
000325575	LITTLE ELM	TX		05/02/2022	5.207	333,688	0	369,641
000325583	JACKSONVILLE	FL		05/02/2022	4.953	269,239	0	294,000
000325584	CICERO	NY		05/02/2022	5.209	141,288	0	212,708
000325591	WILLIAMSON	NY		05/02/2022	4.952	112,115	0	159,900
000325596	GONZALES	LA		05/02/2022	4.952	202,729	0	271,685
000325597	MUSKEGON	MI		05/02/2022	5.846	163,415	0	220,000
000325611	VICTORVILLE	CA		05/02/2022	5.209	320,898	0	479,000
000325612	CHANDLER	AZ		05/02/2022	4.437	214,300	0	455,000
000325615	NEDERLAND	TX		05/02/2022	5.081	244,975	0	337,279
000325617	ALLIANCE	OH		05/02/2022	5.592	118,191	0	155,000
000325618	SAN ANTONIO	TX		05/02/2022	4.570	139,122	0	254,253
000325621	NEWBURGH	NY		05/02/2022	5.464	161,804	0	173,000
000325630	KIRKWOOD	IL		05/02/2022	5.081	58,893	0	77,948
000325633	NEW ULM	MN		05/02/2022	4.953	140,170	0	175,000
000325636	BURGETTSTOWN	PA		05/02/2022	4.825	82,846	0	103,692
000325642	SPRING	TX		05/02/2022	5.208	189,655	0	347,911
000325653	HENRICO	VA		05/02/2022	4.952	245,602	0	385,430
000325655	ROCKFORD	IL		05/02/2022	5.080	88,357	0	131,357
000325657	JACKSON	NJ		05/02/2022	4.953	414,762	0	840,000
000325660	DAMASCUS	MD		05/02/2022	5.080	260,866	0	379,345
000325665	BELLEVILLE	IL		05/02/2022	5.463	173,236	0	250,796
000325672	CANASTOTA	NY		05/02/2022	5.207	42,215	0	61,850
000325673	CONSTABLEVILLE	NY		05/02/2022	4.952	132,399	0	167,159
000325674	LYNN	MA		05/02/2022	5.208	250,585	0	371,560
000325684	WINSTON SALEM	NC		05/02/2022	5.719	163,529	0	276,051
000325686	COWGILL	MO		05/02/2022	5.846	120,236	0	152,189
000325690	WHITE OAK	WV		05/02/2022	4.952	143,370	0	218,278
000325691	VILLA PARK	IL		05/02/2022	4.952	127,547	0	164,000
000325694	DELMONT	NJ		05/02/2022	5.080	145,241	0	212,101
000325697	ROME	NY		05/02/2022	4.569	90,833	0	150,578
000325699	MARIENVILLE	PA		05/02/2022	5.079	105,122	0	115,000
000325701	RIALTO	CA		05/02/2022	5.079	120,424	0	606,041
000325702	COLUMBIA	CT		05/02/2022	5.718	170,122	0	340,000
000325708	PHILADELPHIA	PA		05/02/2022	5.718	110,800	0	175,000
000325713	BAY SHORE	NY		05/02/2022	4.717	214,806	0	426,000
000325714	BENSALEM	PA		05/02/2022	4.182	211,831	0	373,114
000325717	ROCHESTER	NY		05/02/2022	6.040	62,012	0	165,000
000325718	GREECE	NY		05/02/2022	6.802	64,207	0	120,485
000325721	RAEFORD	NC		05/02/2022	4.462	152,168	0	265,000
000325722	TAMPA	FL		05/02/2022	4.437	220,705	0	425,000
000325725	URIAH	AL		05/02/2022	4.461	112,640	0	165,000
000325727	VINELAND	NJ		05/02/2022	4.498	125,127	0	175,905
000325729	CHARLOTTE	NC		05/02/2022	4.519	77,093	0	254,943
000325730	CALEDONIA	NY		05/02/2022	3.926	59,758	0	180,000
000325733	WICHITA	KS		05/02/2022	4.495	66,147	0	118,000
000325734	SURPRISE	AZ		05/02/2022	4.459	91,845	0	430,000
000325736	SALEM TWP	ME		05/02/2022	4.053	103,735	0	155,000
000325737	CAMAS	WA		05/02/2022	3.947	186,682	0	629,705
000325738	PHILADELPHIA	PA		05/02/2022	3.991	84,617	0	155,000
000325749	HERLONG	CA		05/02/2022	3.946	109,771	0	238,580
000325751	WILMINGTON	DE		05/02/2022	4.201	191,179	0	310,882
000325754	MUKWONAGO	WI		05/02/2022	3.946	145,830	0	245,000
000325755	FRANKLIN	NH		05/02/2022	4.073	135,685	0	153,344

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000325762	WATERFORD WORKS	NJ		05/02/2022	4.315	167,856	0	166,074
000325766	READING	MA		05/02/2022	3.945	109,603	0	160,000
000325767	MESQUITE	TX		05/02/2022	4.009	73,819	0	96,000
000325771	ELIZABETH	NJ		05/02/2022	3.944	170,256	0	499,000
000325773	SAGINAW	MI		05/02/2022	4.071	85,722	0	161,447
000325776	PORTSMOUTH	VA		05/02/2022	4.111	228,216	0	369,264
000325780	SUMMERVILLE	SC		05/02/2022	4.197	123,514	0	262,201
000325783	ROELAND PARK	KS		05/02/2022	4.069	108,390	0	156,000
000325788	WOODBRIDGE	NJ		05/02/2022	4.825	135,522	0	314,879
000325789	LITTLE FERRY	NJ		05/02/2022	4.068	259,739	0	457,264
000325790	EUREKA	CA		05/02/2022	4.054	197,317	0	326,786
000325791	BARNEGAT	NJ		05/02/2022	4.068	125,489	0	324,949
000325792	POINT PLEASANT BEACH	NJ		05/02/2022	3.413	224,888	0	562,050
000325795	LYNDHURST	OH		05/02/2022	3.797	150,455	0	233,154
000325802	WORCESTER	MA		05/02/2022	3.953	158,645	0	380,604
000325805	ANDOVER	MA		05/02/2022	4.075	274,845	0	529,397
000325806	MIAMI	FL		05/02/2022	4.074	228,578	0	428,638
000325810	MERRILLVILLE	IN		05/02/2022	4.327	144,267	0	144,500
000325811	BRENTWOOD	NH		05/02/2022	4.709	291,640	0	615,900
000325812	LAFAYETTE	OR		05/02/2022	4.484	74,910	0	451,063
000325814	PEKIN	IL		05/02/2022	4.835	26,542	0	55,500
000325816	COLUMBUS	OH		05/02/2022	3.958	53,807	0	145,000
000325821	AURORA	CO		05/02/2022	3.964	149,861	0	412,399
000325822	FAIRFIELD	AL		05/02/2022	4.716	29,028	0	85,000
000325823	GROVELAND	FL		05/02/2022	3.965	110,526	0	369,000
000325825	ATLANTA	GA		05/02/2022	5.352	79,453	0	228,000
000325826	NEDERLAND	TX		05/02/2022	4.084	73,627	0	200,712
000325830	BOLINGBROOK	IL		05/02/2022	3.967	63,522	0	153,000
000325833	ANGIER	NC		05/02/2022	3.962	54,019	0	213,321
000325834	VIRGINIA BEACH	VA		05/02/2022	5.590	49,349	0	210,000
000325840	ROUND ROCK	TX		05/02/2022	4.483	145,849	0	631,252
000325849	ROCHELLE	IL		05/02/2022	6.334	90,082	0	116,000
000325850	MANOR	TX		05/02/2022	3.960	93,783	0	353,317
000325854	WILLIAMSTOWN	KY		05/02/2022	4.330	101,895	0	253,495
000325859	KRUM	TX		05/02/2022	4.330	112,964	0	329,459
000325860	NEW BRAUNFELS	TX		05/02/2022	4.822	158,926	0	321,216
000325862	AUSTIN	TX		05/02/2022	3.926	169,908	0	447,132
000325863	BLOSSOM	TX		05/02/2022	6.832	38,549	0	90,626
000325865	SOUTH BEND	IN		05/02/2022	4.822	38,857	0	80,914
000325866	CINCINNATI	OH		05/02/2022	3.964	127,371	0	301,619
000325869	PORTLAND	OR		05/02/2022	4.197	198,420	0	555,000
000325872	HURON	TN		05/02/2022	7.337	96,077	0	248,375
000325880	ARLINGTON	TX		05/02/2022	3.959	98,315	0	267,064
000325883	SPRINGTOWN	TX		05/02/2022	4.721	73,521	0	260,206
000325884	MONTGOMERY	AL		05/02/2022	3.893	40,856	0	115,000
000325887	CHILCOOT	CA		05/02/2022	6.689	222,164	0	293,000
000325888	GAITHERSBURG	MD		05/02/2022	7.197	68,034	0	165,000
000325889	PHILADELPHIA	PA		05/02/2022	3.965	60,005	0	155,000
000325890	ALVARADO	TX		05/02/2022	4.717	70,510	0	211,761
000325893	WEATHERFORD	TX		05/02/2022	6.812	50,470	0	303,423
000325896	SICKLERVILLE	NJ		05/02/2022	4.974	203,398	0	308,221
000325898	SPRINGTOWN	TX		05/02/2022	4.465	68,804	0	268,509
000325901	TRAFFORD	AL		05/02/2022	4.459	100,473	0	145,000
000325907	LEBEC	CA		05/02/2022	4.591	177,045	0	327,035
000325909	SAN ANTONIO	TX		05/02/2022	4.198	76,161	0	247,072

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000325910	BARNESVILLE	OH		05/02/2022	4.482	59,114	0	163,740
000325912	MOUNT HOLLY SPRINGS	PA		05/02/2022	4.198	126,003	0	205,000
000325916	LUBBOCK	TX		05/02/2022	6.297	67,331	0	164,008
000325917	MOUNT MORRIS	MI		05/02/2022	4.072	58,668	0	45,304
000325923	HYATTSVILLE	MD		05/02/2022	4.069	131,439	0	105,000
000325927	UPPER MARLBORO	MD		05/02/2022	4.189	428,982	0	541,412
000325929	BALTIMORE	MD		05/02/2022	4.446	94,143	0	135,000
000325937	CORCORAN	CA		05/02/2022	3.811	136,057	0	220,000
000325939	STANLEY	NC		05/02/2022	4.464	63,738	0	190,425
000325941	PHILADELPHIA	PA		05/02/2022	4.844	69,046	0	198,000
000325943	TUCSON	AZ		05/02/2022	4.211	70,161	0	205,000
000325947	WOODBRIDGE	VA		05/02/2022	5.503	137,933	0	410,000
000325949	BETHESDA	MD		05/02/2022	4.326	340,713	0	850,000
000325950	CORNING	NY		05/02/2022	6.674	33,792	0	89,000
000325957	MIDLAND	TX		05/02/2022	4.575	152,254	0	304,413
000325962	AKRON	OH		05/02/2022	9.278	15,632	0	57,000
000325963	SOUTH BEND	IN		05/02/2022	4.445	28,489	0	102,140
000325968	PORT ANGELES	WA		05/02/2022	6.676	107,746	0	250,000
000325969	BALTIMORE	MD		05/02/2022	4.824	246,785	0	271,029
000325971	VON ORMY	TX		05/02/2022	6.802	154,630	0	301,615
000325972	BALTIMORE	MD		05/02/2022	4.318	125,372	0	125,000
000325974	WESTMINSTER	CO		05/02/2022	4.825	142,194	0	625,000
000325976	KANNAPOLIS	NC		05/02/2022	3.961	101,297	0	184,288
000325977	PHILADELPHIA	PA		05/02/2022	3.963	116,360	0	265,000
000325985	STEPHENVILLE	TX		05/02/2022	4.318	108,274	0	230,366
000325987	CRAIG	CO		05/02/2022	5.763	35,260	0	280,000
000325991	PEARSALL	TX		05/02/2022	7.821	43,562	0	102,759
000325992	TENAHA	TX		05/02/2022	4.315	144,010	0	67,451
000325998	LONOKE	AR		05/02/2022	4.324	57,959	0	93,361
000326000	BRIDGEPORT	CT		05/02/2022	4.822	179,082	0	400,000
000326004	ENGLEWOOD	FL		05/02/2022	4.488	122,135	0	305,575
000326009	HESSMER	LA		05/02/2022	4.315	121,623	0	99,641
000326010	TOPEKA	KS		05/02/2022	4.586	63,787	0	125,000
000326011	KAPLAN	LA		05/02/2022	7.565	56,734	0	127,000
000326013	LAS VEGAS	NV		05/02/2022	3.956	84,055	0	282,546
000326015	TUCSON	AZ		05/02/2022	4.182	156,838	0	441,118
000326020	JOHNSON CITY	NY		05/02/2022	6.286	51,044	0	124,181
000326024	DOLTON	IL		05/02/2022	4.487	45,885	0	110,000
000326026	BROOKLYN	NY		05/02/2022	3.926	265,596	0	965,000
000326027	BOWIE	MD		05/02/2022	4.317	225,950	0	442,000
000326028	LANSING	MI		05/02/2022	4.073	78,899	0	173,343
000326032	BEULAVILLE	NC		05/02/2022	6.287	68,312	0	99,326
000326034	HACKENSACK	NJ		05/02/2022	4.327	502,291	0	554,807
000326035	UNION	NJ		05/02/2022	3.960	210,807	0	300,000
000326042	CAROL STREAM	IL		05/02/2022	4.197	164,361	0	225,000
000326043	VIRGINIA BEACH	VA		05/02/2022	3.957	117,106	0	223,908
000326045	CASA GRANDE	AZ		05/02/2022	5.776	51,488	0	303,721
000326046	LYNDHURST	NJ		05/02/2022	4.951	249,785	0	512,730
000326047	TOWNSHIP OF DEPTFORD	NJ		05/02/2022	4.067	106,182	0	212,881
000326050	CENTERTON	AR		05/02/2022	4.456	101,627	0	229,000
000326054	ORLANDO	FL		05/02/2022	3.669	83,923	0	350,000
000326063	JACKSONVILLE	NC		05/02/2022	5.266	75,458	0	139,760
000326064	TUCSON	AZ		05/02/2022	4.718	59,937	0	210,000
000326065	CARLSBAD	NM		05/02/2022	6.285	105,303	0	221,212
000326068	NEENAH	WI		05/02/2022	4.068	148,572	0	207,783

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000326069	WESTAMPTON	NJ		05/02/2022	3.958	120,908	0	257,741
000326071	NEOSHO	MO		05/02/2022	4.617	48,412	0	188,900
000326072	OZONE PARK	NY		05/02/2022	4.951	393,088	0	766,390
000326074	BRIDGETON	NJ		05/02/2022	5.266	107,179	0	118,446
000326076	MANY	LA		05/02/2022	5.138	146,794	0	197,575
000326077	CHICAGO	IL		05/02/2022	4.454	85,761	0	165,122
000326079	PHILADELPHIA	PA		05/02/2022	5.775	113,080	0	238,820
000326083	LAKE JACKSON	TX		05/02/2022	5.775	85,305	0	229,624
000326086	FORT WAYNE	IN		05/02/2022	4.951	93,408	0	255,281
000326087	PHARR	TX		05/02/2022	6.286	40,496	0	137,921
000326096	WALDORF	MD		05/02/2022	4.069	317,856	0	270,000
000326098	BRONX	NY		05/02/2022	4.588	333,583	0	790,361
000326103	LAUREL	MD		05/02/2022	4.318	227,597	0	418,114
000326104	GREAT FALLS	MT		05/02/2022	4.755	119,464	0	173,000
000326107	ROUND ROCK	TX		05/02/2022	5.775	108,289	0	461,622
000326109	HOMESTEAD	FL		05/02/2022	3.961	115,706	0	365,263
000326110	BALLWIN	MO		05/02/2022	4.466	151,797	0	422,676
000326113	BALTIMORE	MD		05/02/2022	4.844	92,329	0	163,000
000326119	HACKENSACK	NJ		05/02/2022	5.264	204,877	0	185,000
000326121	INDIANAPOLIS	IN		05/02/2022	5.775	51,627	0	138,524
000326123	DISTRICT HEIGHTS	MD		05/02/2022	4.715	227,623	0	308,783
000326124	BALTIMORE	MD		05/02/2022	5.646	71,659	0	120,000
000326125	STATEN ISLAND	NY		05/02/2022	5.265	250,037	0	510,228
000326126	DINGMANS FERRY	PA		05/02/2022	4.073	104,077	0	166,784
000326133	MENDOTA	CA		05/02/2022	5.520	55,623	0	214,000
000326137	COLONIA	NJ		05/02/2022	3.989	274,185	0	476,457
000326138	SICKLERVILLE	NJ		05/02/2022	4.054	145,122	0	293,194
000326141	YODER	CO		05/02/2022	3.961	63,269	0	239,317
000326144	GLOUCESTER CITY	NJ		05/02/2022	5.774	132,871	0	190,000
000326147	ROXBORO	NC		05/02/2022	4.199	60,174	0	90,527
000326148	LAKE WORTH	FL		05/02/2022	5.773	97,504	0	385,000
000326149	SWEDESBORO	NJ		05/02/2022	4.325	194,201	0	356,650
000326153	UNION CITY	GA		05/02/2022	4.197	113,390	0	180,000
000326154	PERRYSBURG	OH		05/02/2022	5.264	88,241	0	122,000
000326156	TAYLOR	MI		05/02/2022	5.774	67,402	0	199,106
000326157	MATTAPAN	MA		05/02/2022	5.264	129,054	0	521,356
000326162	WYLIE	TX		05/02/2022	5.136	122,459	0	375,000
000326163	WILMINGTON	DE		05/02/2022	4.466	66,034	0	163,000
000326167	LANHAM	MD		05/02/2022	4.822	267,958	0	408,914
000326170	HYATTSVILLE	MD		05/02/2022	5.077	186,386	0	380,000
000326172	WEST SALEM	OH		05/02/2022	3.957	70,673	0	220,467
000326174	ENFIELD	CT		05/02/2022	4.701	79,840	0	205,000
000326175	GRANITE FALLS	WA		05/02/2022	6.155	105,551	0	424,426
000326176	CHICAGO	IL		05/02/2022	4.067	140,648	0	130,505
000326187	HAMPTON	VA		05/02/2022	5.771	181,697	0	319,000
000326191	SAINT LOUIS	MO		05/02/2022	5.772	31,942	0	75,000
000326192	TENINO	WA		05/02/2022	4.718	240,269	0	305,000
000326197	VIRGINIA BEACH	VA		05/02/2022	3.958	296,954	0	360,000
000326199	PRINCETON	NJ		05/02/2022	4.067	330,217	0	619,403
000326207	CUMBERLAND	VA		05/02/2022	6.282	68,648	0	175,000
000326208	KANSAS CITY	KS		05/02/2022	5.516	63,016	0	123,292
000326209	DES MOINES	IA		05/02/2022	5.771	97,177	0	179,586
000326210	HOUSTON	TX		05/02/2022	4.181	77,969	0	179,155
000326212	MONETA	VA		05/02/2022	5.517	87,282	0	271,425
000326213	BOWIE	MD		05/02/2022	3.959	250,080	0	519,464

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000326214	CLAYTON	DE		05/02/2022	5.771	156,147	0	214,000
000326215	CROFTON	MD		05/02/2022	3.965	266,325	0	409,182
000326216	MARANA	AZ		05/02/2022	6.280	81,077	0	210,000
000326217	RICHMOND	VA		05/02/2022	4.198	205,437	0	370,036
000326218	JACKSONVILLE	NC		05/02/2022	3.478	65,418	0	97,609
000326224	APOPKA	FL		05/02/2022	4.074	88,811	0	265,000
000326227	HAVRE DE GRACE	MD		05/02/2022	5.081	194,609	0	223,000
000326228	AURORA	IL		05/02/2022	5.260	198,643	0	262,500
000326230	DOUGLASVILLE	GA		05/02/2022	3.859	104,919	0	258,335
000326232	NEWNAN	GA		05/02/2022	4.565	138,389	0	252,277
000326234	WICHITA	KS		05/02/2022	5.771	59,775	0	143,232
000326242	FELTON	DE		05/02/2022	3.964	127,059	0	184,110
000326244	SALEM	MO		05/02/2022	4.447	147,278	0	235,000
000326248	SAN ANTONIO	TX		05/02/2022	5.205	137,292	0	299,999
000326250	MONCKS CORNER	SC		05/02/2022	3.859	112,728	0	325,000
000326251	DORCHESTER	MA		05/02/2022	4.211	167,391	0	730,000
000326252	BATON ROUGE	LA		05/02/2022	5.260	122,624	0	219,138
000326261	PEORIA	IL		05/02/2022	3.672	82,884	0	108,008
000326262	BALTIMORE	MD		05/02/2022	5.642	100,540	0	185,911
000326263	EAGLE RIVER	AK		05/02/2022	4.058	278,254	0	419,454
000326268	SOUTHPORT	NC		05/02/2022	4.199	180,863	0	463,924
000326273	PISCATAWAY	NJ		05/02/2022	4.324	255,142	0	465,000
000326277	BALTIMORE	MD		05/02/2022	3.959	125,650	0	173,000
000326283	MIDFIELD	AL		05/02/2022	3.812	62,577	0	113,980
000326285	MOUNT VERNON	OH		05/02/2022	5.514	64,314	0	86,391
000326288	ROY	UT		05/02/2022	4.316	161,624	0	390,000
000326290	WOOD RIVER	IL		05/02/2022	5.614	33,658	0	152,277
000326296	VINELAND	NJ		05/02/2022	5.259	153,555	0	309,137
000326299	STEGER	IL		05/02/2022	4.466	76,464	0	141,041
000326300	SORRENTO	LA		05/02/2022	5.513	149,635	0	240,000
000326309	UNIONTOWN	KY		05/02/2022	4.574	36,506	0	26,235
000326319	COLUMBIA	SC		05/02/2022	3.345	163,117	0	250,000
000326323	RIVERDALE	MD		05/02/2022	4.449	357,539	0	480,000
000326324	BAKERSFIELD	CA		05/02/2022	5.001	130,861	0	385,766
000326327	LANCASTER	KY		05/02/2022	3.957	107,397	0	273,017
000326331	POUGHQUAG	NY		05/02/2022	4.308	320,546	0	315,000
000326332	BAKERSFIELD	CA		05/02/2022	5.510	107,810	0	254,818
000326335	ARCADIA	LA		05/02/2022	5.638	103,440	0	114,563
000326339	SANFORD	FL		05/02/2022	5.079	89,571	0	340,500
000326340	MERRILLVILLE	IN		05/02/2022	4.183	140,971	0	296,873
000326341	BAKERSFIELD	CA		05/02/2022	5.510	157,581	0	200,000
000326342	BROADVIEW	IL		05/02/2022	4.067	64,451	0	170,163
000326344	BROOKLYN	NY		05/02/2022	5.510	371,893	0	1,520,680
000326345	BROOKLYN	NY		05/02/2022	4.326	247,506	0	555,000
000326348	CORAL SPRINGS	FL		05/02/2022	5.508	217,020	0	651,168
000326351	SPOKANE	WA		05/02/2022	4.999	192,053	0	637,181
000326361	WESTTOWN	NY		05/02/2022	5.509	321,254	0	860,000
000326364	SOMERVILLE	NJ		05/02/2022	3.963	126,231	0	230,000
000326366	CORAL SPRINGS	FL		05/02/2022	4.053	364,081	0	587,086
000326370	BRYAN	TX		05/02/2022	4.998	59,890	0	174,468
000326371	AMBOY	IN		05/02/2022	4.196	144,948	0	135,732
000326373	WEST COLUMBIA	SC		05/02/2022	4.487	96,291	0	175,000
000326375	KENMORE	WA		05/02/2022	3.963	182,085	0	504,610
000326392	WAUKEGAN	IL		05/02/2022	4.587	87,382	0	187,779
000326394	FORT WAYNE	IN		05/02/2022	4.487	81,638	0	205,000

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000326402	HANOVER	IN		05/02/2022	5.505	71,198	0	184,340
000326403	OAK PARK	IL		05/02/2022	4.457	148,730	0	283,328
000326404	NORTH BERGEN	NJ		05/02/2022	4.996	259,503	0	571,535
000326407	ERIE	PA		05/02/2022	4.485	88,191	0	223,729
000326408	SILVER SPRING	MD		05/02/2022	3.720	225,360	0	524,196
000326410	KNOXVILLE	TN		05/02/2022	4.074	74,555	0	240,657
000326419	DOWNINGTOWN	PA		05/02/2022	4.990	152,638	0	317,757
000326422	MCHENRY	IL		05/02/2022	4.990	88,559	0	262,000
000326430	ROCKAWAY BEACH	NY		05/02/2022	4.479	206,177	0	546,700
000326435	PEARLAND	TX		05/02/2022	4.479	204,962	0	490,498
000326437	PUYALLUP	WA		05/02/2022	4.733	315,845	0	808,123
000326439	MIDDLEBURG	FL		05/02/2022	4.096	174,908	0	395,000
000326443	MEMPHIS	TN		05/02/2022	4.212	197,379	0	382,000
000326445	PORT ORCHARD	WA		05/02/2022	4.221	152,524	0	511,029
000326455	JONESBURG	MO		05/02/2022	5.769	48,301	0	191,484
000326459	MILLHEIM	PA		05/02/2022	3.957	102,913	0	274,244
000326460	CHEEKTOWAGA	NY		05/02/2022	5.512	83,542	0	237,500
000326461	DETROIT	MI		05/02/2022	4.201	75,191	0	105,000
000326462	MASON	MI		05/02/2022	4.067	85,267	0	159,260
000326463	MOBILE	AL		05/02/2022	5.779	88,181	0	189,863
000326465	TALLADEGA	AL		05/02/2022	4.324	54,871	0	81,000
000326466	MAPLE HEIGHTS	OH		05/02/2022	5.777	53,381	0	73,000
000326467	NEW ORLEANS	LA		05/02/2022	3.957	108,611	0	310,000
000326470	VILLA PARK	IL		05/02/2022	5.772	124,679	0	346,200
000326486	CLEMENTON	NJ		05/02/2022	5.502	165,526	0	330,000
000326489	DOVER	DE		05/02/2022	4.704	245,410	0	355,165
000326490	JACKSONVILLE	NC		05/02/2022	4.476	173,864	0	258,826
000326491	KING GEORGE	VA		05/02/2022	4.318	240,338	0	300,000
000326492	EASLEY	SC		05/02/2022	4.182	198,529	0	309,120
000326493	PHILADELPHIA	PA		05/02/2022	3.577	154,332	0	341,632
000326494	IRVINE	CA		05/02/2022	3.706	459,446	0	1,135,923
000326496	SOUTHAVEN	MS		05/02/2022	5.701	175,435	0	202,000
000326499	PERTH AMBOY	NJ		05/02/2022	6.328	100,160	0	215,000
000326500	AUGUSTA	KS		05/02/2022	3.561	65,815	0	134,444
000326501	JACKSONVILLE	AR		05/02/2022	2.381	65,543	0	94,791
000326507	KEARNY	NJ		05/02/2022	5.136	212,724	0	415,000
000326510	ANNA	IL		05/02/2022	5.520	48,028	0	92,485
000326511	HOPE MILLS	NC		05/02/2022	5.135	62,682	0	115,046
000326515	PHILADELPHIA	NY		05/02/2022	5.772	174,864	0	259,183
000326518	OAKLEY	CA		05/02/2022	5.516	250,025	0	844,246
000326519	SAVANNAH	GA		05/02/2022	5.771	133,521	0	239,785
000326520	WEAVERVILLE	NC		05/02/2022	5.134	108,868	0	365,875
000326521	WAYNESVILLE	MO		05/02/2022	5.643	96,940	0	135,000
000326523	VINE GROVE	KY		05/02/2022	4.069	205,886	0	295,801
000326533	CLEVELAND	MS		05/02/2022	4.326	194,352	0	309,298
000326536	DEARBORN	MI		05/02/2022	4.999	65,461	0	259,900
000326537	PANAMA CITY	FL		05/02/2022	4.998	110,312	0	319,000
000326538	PITTSBURGH	PA		05/02/2022	4.309	116,479	0	160,000
000326539	CARMEL	NY		05/02/2022	4.838	302,361	0	365,000
000326540	FAYETTEVILLE	NC		05/02/2022	4.484	86,276	0	188,697
000326545	BETHPAGE	NY		05/02/2022	3.965	319,806	0	520,000
000326552	MECHANICSVILLE	MD		05/02/2022	3.940	150,972	0	302,297
000326554	POLK CITY	FL		05/02/2022	5.222	70,315	0	325,000
000326555	TORRINGTON	CT		05/02/2022	4.950	153,555	0	275,000
000326558	COVENTRY	RI		05/02/2022	3.938	256,606	0	460,000

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000326560	CANTON	CT		05/02/2022	3.938	219,100	0	272,171
000326564	CHICAGO	IL		05/02/2022	5.016	123,987	0	222,967
000326579	EASLEY	SC		05/02/2022	3.938	162,399	0	326,394
000326582	CHICAGO	IL		05/02/2022	4.065	205,729	0	335,798
000326585	GLEN BURNIE	MD		05/02/2022	3.556	176,959	0	297,452
000326591	STRATFORD	CT		05/02/2022	3.430	158,009	0	185,000
000326592	MIAMI	FL		05/02/2022	4.195	215,428	0	486,450
000326605	AURORA	CO		05/02/2022	3.558	230,116	0	531,481
000326607	RIVERSIDE	CA		05/02/2022	3.935	254,896	0	460,771
000326618	HOUSTON	TX		05/02/2022	4.456	131,020	0	265,000
000326621	COOPER CITY	FL		05/02/2022	3.945	340,807	0	655,000
000326624	FORT WORTH	TX		05/02/2022	4.325	186,698	0	435,202
000326632	NAUGATUCK	CT		05/02/2022	3.412	153,922	0	235,000
000326637	FERNANDINA BEACH	FL		05/02/2022	4.186	186,795	0	220,000
000326642	SELMA	TX		05/02/2022	3.942	127,248	0	145,000
000326647	MILFORD	CT		05/02/2022	4.452	222,847	0	400,000
000326649	HOUSTON	TX		05/02/2022	3.941	121,911	0	245,000
000326662	EMMETSBURG	IA		05/02/2022	4.957	59,303	0	69,629
000326665	SAINT MARTINVILLE	LA		05/02/2022	4.706	129,083	0	280,206
000326670	UNION BRIDGE	MD		05/02/2022	4.960	154,528	0	332,777
000326671	BIG CLIFTY	KY		05/02/2022	4.960	97,797	0	112,000
000326672	ORLANDO	FL		05/02/2022	4.569	275,761	0	451,867
000326680	KATY	TX		05/02/2022	4.956	112,845	0	210,845
000326683	CRESTVIEW	FL		05/02/2022	4.316	194,615	0	342,344
000326688	WAMEGO	KS		05/02/2022	5.198	122,360	0	195,000
000326693	CENTRAL SQUARE	NY		05/02/2022	4.825	111,107	0	141,900
000326697	ROBINSONVILLE	MS		05/02/2022	4.828	233,258	0	337,895
000326705	PASADENA	TX		05/02/2022	5.198	123,706	0	200,000
000326707	ROANOKE RAPIDS	NC		05/02/2022	5.463	82,127	0	98,502
000326711	LADSON	SC		05/02/2022	5.461	123,971	0	200,000
000326712	MIDLOTHIAN	VA		05/02/2022	4.462	229,008	0	387,000
000326717	WINTER HAVEN	FL		05/02/2022	4.439	150,741	0	237,000
000326718	SAINT ALBANS	WV		05/02/2022	4.439	97,587	0	114,767
000326721	INDIANAPOLIS	IN		05/02/2022	4.821	153,673	0	251,072
000326722	HAMILTON	OH		05/02/2022	4.949	150,414	0	201,567
000326723	MEDINA	NY		05/02/2022	4.310	96,500	0	105,500
000326727	CRAWFORDSVILLE	IN		05/02/2022	5.100	66,600	0	75,599
000326728	NEW CASTLE	DE		05/02/2022	3.706	85,413	0	242,510
000326734	CORDOVA	TN		05/02/2022	3.819	269,197	0	408,078
000326736	BLUE ASH	OH		05/02/2022	4.328	148,467	0	286,700
000326737	ODESSA	TX		05/02/2022	4.201	139,415	0	198,739
000326740	CRYSTAL LAKE	IL		05/02/2022	4.313	201,281	0	326,000
000326742	HOUSTON	TX		05/02/2022	4.065	269,578	0	393,028
000326744	BAKER	LA		05/02/2022	4.315	100,983	0	124,000
000326746	WARREN	MI		05/02/2022	4.698	217,675	0	250,000
000326747	ALEXANDRIA	LA		05/02/2022	4.563	121,110	0	172,803
000326748	FORT WORTH	TX		05/02/2022	4.182	189,994	0	200,000
000326749	BOYNTON BEACH	FL		05/02/2022	3.797	175,365	0	310,000
000326750	SMYRNA	DE		05/02/2022	4.179	310,258	0	380,481
000326751	SMYRNA	DE		05/02/2022	3.542	224,205	0	214,673
000326756	PEA RIDGE	AR		05/02/2022	5.463	182,662	0	317,764
000326761	BERRYVILLE	AR		05/02/2022	5.208	131,712	0	213,615
000326772	GLENN HEIGHTS	TX		05/02/2022	4.694	352,705	0	501,104
000326773	LENOIR	NC		05/02/2022	5.077	174,347	0	182,000
000326777	OAK GROVE	KY		05/02/2022	5.332	138,817	0	206,074

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000326778	FREDERICKSBURG	VA		05/02/2022	3.672	298,694	0	425,000
000326779	LEXINGTON	NC		05/02/2022	4.054	135,817	0	330,000
000326782	DORAL	FL		05/02/2022	4.692	333,946	0	370,274
000326783	WEATHERFORD	TX		05/02/2022	4.693	250,458	0	353,168
000326792	ROYSE CITY	TX		05/02/2022	4.691	223,423	0	400,704
000326795	SWARTZ CREEK	MI		05/02/2022	3.415	170,561	0	189,005
000326803	GREENSBORO	NC		05/02/2022	4.434	199,437	0	285,000
000326818	SAN ANTONIO	TX		05/02/2022	5.079	137,330	0	273,349
000326823	JEFFERSONVLLE	IN		05/02/2022	5.334	138,911	0	213,244
000326827	THORNTON	CO		05/02/2022	5.718	256,386	0	423,071
000326833	BEAUMONT	CA		05/02/2022	4.951	322,250	0	564,845
000326836	VERNONIA	OR		05/02/2022	3.669	221,634	0	324,481
000326842	ELLINGTON	MO		05/02/2022	5.207	184,545	0	196,000
000326843	NEWARK	NJ		05/02/2022	5.079	341,596	0	229,788
000326844	KANSAS CITY	KS		05/02/2022	5.079	136,717	0	223,518
000326850	CHOCTAW	OK		05/02/2022	5.207	211,328	0	289,000
000326853	MOUNT PERRY	OH		05/02/2022	5.079	124,235	0	144,000
000326854	FERNANDINA BEACH	FL		05/02/2022	4.951	254,641	0	520,769
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						70,833,134	0	136,085,026
000325589	COLUMBIA	MO		05/02/2022	4.953	97,066	0	152,569
000325605	SAINT AUGUSTINE	FL		05/02/2022	5.209	127,298	0	259,955
000325613	NORTH VERNON	IN		05/02/2022	5.464	63,271	0	67,804
000325641	GAYLORD	MI		05/02/2022	5.335	141,626	0	268,000
000325643	DANVILLE	KY		05/02/2022	5.080	144,905	0	205,049
000325658	BLYTHE	CA		05/02/2022	5.080	114,761	0	308,668
000325671	CENTER	TX		05/02/2022	5.718	80,737	0	83,256
000325688	PARIS	NY		05/02/2022	5.079	130,688	0	165,970
000325698	LUGOFF	SC		05/02/2022	5.335	108,197	0	177,954
000326416	SAGAMORE	PA		05/02/2022	5.247	47,618	0	72,000
000326432	OZARK	MO		05/02/2022	4.479	70,458	0	95,956
000326619	HURRICANE	WV		05/02/2022	4.201	69,414	0	119,457
000326623	ECTOR	TX		05/02/2022	4.326	79,641	0	218,076
000326636	OLIVE BRANCH	MS		05/02/2022	4.186	111,154	0	217,400
000326640	NAVARRE	FL		05/02/2022	3.942	119,899	0	318,259
000326650	HARRISONVILLE	MO		05/02/2022	4.068	98,143	0	159,000
000326652	SMITHFIELD	NC		05/02/2022	3.940	125,577	0	277,000
000326656	SODDY DAISY	TN		05/02/2022	4.323	170,637	0	182,000
000326664	WELCOME	MD		05/02/2022	3.940	237,316	0	400,366
000326698	CORINTH	NY		05/02/2022	3.935	123,536	0	528,741
000326703	LANSING	KS		05/02/2022	4.445	154,857	0	177,000
000326714	LEWISBURG	OH		05/02/2022	4.438	85,695	0	103,277
000326732	HORIZON CITY	TX		05/02/2022	4.461	149,336	0	350,000
000326787	CONOVER	NC		05/02/2022	4.054	178,944	0	278,896
000326790	EDEN	NC		05/02/2022	4.053	188,917	0	206,500
000326814	HILTON	NY		05/02/2022	5.207	129,516	0	230,000
000326828	NUNDA	NY		05/02/2022	5.079	82,023	0	123,536
000326830	BOAZ	AL		05/02/2022	5.079	93,800	0	145,000
000326840	CHARLESTOWN	IN		05/02/2022	4.951	148,633	0	233,785
000326847	SELLERSBURG	IN		05/02/2022	5.079	117,541	0	215,815
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						3,591,203	0	6,341,289
2499999. Total - Mortgages with overdue interest over 90 days						74,424,338	0	142,426,315
000325306	INDIANAPOLIS	IN		05/02/2022	5.509	102,981	0	264,222
000325309	LOUISVILLE	KY		05/02/2022	4.437	62,606	0	80,887
000325312	ENOLA	PA		05/02/2022	4.053	89,580	0	121,923
000325316	LAS VEGAS	NV		05/02/2022	4.445	191,504	0	340,000

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000325322	ANDERSON	SC		05/02/2022	4.481	128,434	0	190,962
000325331	BIRMINGHAM	AL		05/02/2022	6.169	37,626	0	62,000
000325346	INDIANAPOLIS	IN		05/02/2022	3.956	31,960	0	145,521
000325350	ROCHESTER	NY		05/02/2022	4.483	72,820	0	199,748
000325353	BAKERSFIELD	CA		05/02/2022	3.670	164,877	0	335,000
000325360	DAYTON	OH		05/02/2022	4.482	68,042	0	95,000
000325372	WHITSETT	NC		05/02/2022	6.328	82,202	0	220,000
000325379	WILLOW WOOD	OH		05/02/2022	4.797	62,673	0	105,000
000325381	GRANITE CITY	IL		05/02/2022	6.834	37,031	0	100,402
000325383	PASO ROBLES	CA		05/02/2022	4.447	301,369	0	410,000
000325392	MIDDLEBURY	IN		05/02/2022	7.335	80,046	0	195,000
000325398	THEODORE	AL		05/02/2022	4.574	74,225	0	198,000
000325408	JACKSONVILLE	FL		05/02/2022	2.375	192,564	0	380,000
000325410	WACO	TX		05/02/2022	4.024	60,081	0	223,520
000325415	WHITEFORD	MD		05/02/2022	3.939	153,559	0	190,000
000325423	FARMINGTON	NM		05/02/2022	3.968	105,989	0	193,508
000325434	DUBOIS	IN		05/02/2022	5.775	77,158	0	252,179
000325447	JAMAICA	NY		06/30/2022	4.951	404,646	0	630,000
000325456	CINCINNATI	OH		05/02/2022	3.957	118,434	0	186,412
000325457	STROUDSBURG	PA		05/02/2022	4.199	146,019	0	180,000
000325458	SLIDELL	LA		05/02/2022	3.096	114,532	0	190,000
000325465	SOUTH BEND	IN		05/02/2022	5.704	15,084	0	110,000
000325466	DALZELL	SC		05/02/2022	5.261	119,388	0	205,695
000325469	HAMPTON	VA		05/02/2022	5.958	38,501	0	176,000
000325472	HINESVILLE	GA		05/02/2022	4.327	112,743	0	162,800
000325475	DAPHNE	AL		05/02/2022	2.962	131,366	0	242,000
000325486	LEESVILLE	LA		05/02/2022	5.124	69,378	0	126,714
000325487	KANSAS CITY	MO		05/02/2022	4.231	54,302	0	191,000
000325490	JACKSON	MS		05/02/2022	4.990	70,892	0	125,000
000325494	ADDISON	IL		05/02/2022	4.478	168,600	0	315,000
000325498	COLUMBUS	OH		05/02/2022	3.964	75,185	0	212,903
000325504	JUNCTION CITY	KS		05/02/2022	5.772	75,566	0	119,870
000325505	PORT SAINT LUCIE	FL		05/02/2022	4.318	254,460	0	375,000
000325512	SUMMERVILLE	SC		05/02/2022	4.309	245,677	0	292,000
000325521	ROCKFORD	IL		05/02/2022	4.691	72,131	0	233,406
000325528	FORESTVILLE	MI		05/02/2022	4.166	85,386	0	73,358
000325534	FISHERS	IN		05/02/2022	4.193	189,671	0	342,608
000325536	JACKSON	MS		05/02/2022	8.621	13,754	0	75,120
000325538	COLUMBUS	OH		05/02/2022	5.776	46,464	0	105,782
000325541	ROANOKE RAPIDS	NC		05/02/2022	4.845	50,362	0	66,000
000325544	SIOUX CITY	IA		05/02/2022	4.188	43,536	0	118,373
000325550	BRICK TWP	NJ		05/02/2022	4.454	171,825	0	225,000
000325556	ASTON	PA		05/02/2022	3.932	208,966	0	334,250
000325557	HOMEWOOD	IL		05/02/2022	4.465	91,940	0	286,000
000325566	Baltimore	MD		05/02/2022	4.064	109,414	0	198,000
000325567	SWITZ CITY	IN		05/02/2022	4.847	78,885	0	128,184
000325573	Middlesex	NJ		05/02/2022	4.062	230,982	0	326,000
000325578	NEW ORLEANS	LA		05/02/2022	5.846	125,891	0	174,000
000325580	NEW OXFORD	PA		05/02/2022	5.975	90,343	0	165,000
000325586	ROSEBURG	OR		05/02/2022	5.208	205,536	0	335,000
000325593	ROSWELL	NM		05/02/2022	4.953	138,925	0	232,806
000325598	MOBERLY	MO		05/02/2022	5.209	69,872	0	85,000
000325624	GRANVILLE	NY		05/02/2022	4.310	194,161	0	220,000
000325640	PHOENIX	AZ		05/02/2022	5.336	237,002	0	420,000
000325647	WHITESBORO	NY		08/31/2022	5.208	89,552	0	112,000

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000325648	BROOKLYN	NY		05/02/2022	4.952	674,545	0	825,000
000325654	GALION	OH		05/02/2022	3.925	47,625	0	85,000
000325678	BELDING	MI		05/02/2022	5.464	66,617	0	127,363
000325679	BULVERDE	TX		05/02/2022	5.847	217,944	0	440,000
000325705	POLAND	OH		05/02/2022	5.335	104,649	0	135,000
000325706	ZANESVILLE	OH		05/02/2022	4.952	113,078	0	161,580
000325711	MILILANI	HI		05/02/2022	4.952	290,522	0	365,000
000325732	MANHATTAN	MT		05/02/2022	4.487	138,951	0	682,244
000325739	CHICAGO	IL		05/02/2022	3.947	176,894	0	186,908
000325740	OWINGS MILLS	MD		05/02/2022	3.981	143,777	0	259,000
000325756	EDGEWOOD	MD		05/02/2022	4.446	67,297	0	187,531
000325761	CEDAR RAPIDS	IA		05/02/2022	4.455	117,819	0	170,000
000325764	NEWPORT NEWS	VA		05/02/2022	3.945	114,976	0	248,000
000325765	SPRINGFIELD	OR		05/02/2022	4.455	149,296	0	250,000
000325775	PLAINFIELD	NJ		05/02/2022	5.474	76,126	0	354,926
000325779	GREER	SC		05/02/2022	3.538	73,754	0	267,000
000325784	FOUNTAIN HILL	PA		05/02/2022	4.117	102,165	0	181,000
000325797	VIRGINIA BEACH	VA		05/02/2022	3.557	184,660	0	240,000
000325800	JUNCTION CITY	KS		05/02/2022	3.573	93,427	0	70,000
000325803	LEXINGTON	KY		05/02/2022	4.317	199,696	0	317,001
000325813	WICHITA	KS		05/02/2022	4.068	104,893	0	245,000
000325817	ROMEOVILLE	IL		05/02/2022	4.847	195,489	0	231,350
000325818	VIENNA	IL		05/02/2022	4.332	104,795	0	128,034
000325828	CHESTER	SC		05/02/2022	3.965	39,364	0	239,068
000325831	PHILADELPHIA	PA		05/02/2022	4.315	60,995	0	161,938
000325832	HUMPHREY	AR		05/02/2022	4.976	16,641	0	5,000
000325835	JACKSONVILLE	FL		05/02/2022	4.335	124,729	0	270,000
000325842	TUCSON	AZ		05/02/2022	4.073	109,480	0	307,221
000325843	OKLAHOMA CITY	OK		05/02/2022	3.957	36,899	0	123,223
000325856	LAREDO	TX		08/31/2022	6.326	33,630	0	278,723
000325867	RUTHER GLEN	VA		05/02/2022	3.960	157,475	0	236,150
000325875	SELMA	AL		05/02/2022	7.338	53,843	0	9,000
000325876	JACKSONVILLE	FL		05/02/2022	4.024	74,280	0	190,000
000325877	JACKSONVILLE	FL		05/02/2022	3.261	111,864	0	120,000
000325882	BATAVIA	OH		05/02/2022	6.824	87,282	0	177,735
000325891	SEABECK	WA		05/02/2022	3.964	160,596	0	460,864
000325894	VINCENNES	IN		05/02/2022	6.810	63,348	0	80,000
000325895	OWENTON	KY		05/02/2022	4.198	78,091	0	185,000
000325900	ALLENDALE	SC		08/31/2022	4.464	88,968	0	108,000
000325904	MANCHESTER	CT		05/02/2022	3.960	192,659	0	239,103
000325928	ALBUQUERQUE	NM		05/02/2022	3.963	144,224	0	364,000
000325934	CARTHAGE	NC		05/02/2022	3.938	116,529	0	149,000
000325938	LANCASTER	PA		05/02/2022	4.326	99,932	0	210,000
000325942	BRIGHTON	TN		05/02/2022	7.057	80,457	0	145,000
000325946	HAWLEY	PA		05/02/2022	3.943	88,292	0	134,000
000325948	FARMINGTON	MN		05/02/2022	4.324	69,952	0	236,000
000325960	BRICK	NJ		05/02/2022	4.951	402,830	0	523,000
000325961	GASTON	SC		05/02/2022	6.550	106,296	0	165,000
000325980	SHERIDAN	MI		05/02/2022	7.823	42,560	0	108,000
000325983	COVINGTON	GA		05/02/2022	4.720	91,008	0	223,000
000325993	TEMPLE HILLS	MD		05/02/2022	3.810	198,316	0	320,850
000325997	DE SOTO	MO		05/02/2022	4.330	51,663	0	52,000
000326003	MC CALLA	AL		05/02/2022	4.068	111,357	0	147,000
000326017	ATLANTA	GA		05/02/2022	6.798	63,641	0	215,982
000326018	YELM	WA		05/02/2022	3.963	171,351	0	500,076

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000326025	SALT LAKE CITY	UT		08/31/2022	3.958	298,307	0	649,812
000326029	MISSOULA	MT		05/02/2022	4.068	123,607	0	338,673
000326052	PENSACOLA	FL		05/02/2022	5.266	115,386	0	271,566
000326053	ATLANTA	GA		05/02/2022	3.966	291,905	0	412,000
000326059	SLIDELL	LA		05/02/2022	3.956	104,709	0	189,027
000326078	BALTIMORE	MD		05/02/2022	5.775	91,111	0	69,000
000326080	GONZALES	LA		05/02/2022	4.068	187,401	0	337,113
000326082	AUBURN	WA		05/02/2022	5.266	216,151	0	570,000
000326088	PHENIX CITY	AL		05/02/2022	5.265	148,778	0	203,000
000326090	FAYETTEVILLE	NC		05/02/2022	4.316	178,389	0	205,862
000326094	FARGO	ND		05/02/2022	5.079	67,980	0	186,578
000326108	VIRGINIA BEACH	VA		05/02/2022	5.775	54,472	0	225,614
000326115	PORTSMOUTH	VA		05/02/2022	3.947	173,106	0	240,000
000326118	MANHATTAN	KS		05/02/2022	3.958	211,188	0	310,000
000326131	DELTONA	FL		05/02/2022	3.958	168,538	0	332,193
000326132	PORT ST LUCIE	FL		05/02/2022	3.961	139,832	0	385,000
000326134	ALVIN	TX		05/02/2022	4.591	105,255	0	305,000
000326142	LINDENHURST	IL		05/02/2022	4.324	190,192	0	305,897
000326151	EL PASO	TX		05/02/2022	4.754	106,451	0	210,000
000326155	SUPERIOR	WI		05/02/2022	4.951	301,488	0	350,000
000326158	ARVERNE	NY		05/02/2022	5.772	527,080	0	1,216,620
000326160	BALTIMORE	MD		05/02/2022	3.940	62,767	0	206,295
000326161	LA PORTE	IN		05/02/2022	5.772	54,325	0	34,000
000326168	MOSES LAKE	WA		05/02/2022	4.454	130,018	0	347,756
000326177	VIRGINIA BEACH	VA		05/02/2022	4.199	214,500	0	426,385
000326180	NORTH VERNON	IN		05/02/2022	6.281	46,788	0	59,026
000326181	PAIGE	TX		05/02/2022	4.202	91,892	0	280,000
000326182	GOLDSBORO	NC		05/02/2022	4.498	105,467	0	228,000
000326183	SILVER SPRING	MD		06/30/2022	4.585	144,788	0	330,000
000326185	JACKSONVILLE	NC		05/02/2022	4.327	150,394	0	213,500
000326188	CORDOVA	TN		05/02/2022	6.283	83,374	0	290,183
000326189	CRETE	IL		05/02/2022	3.669	140,433	0	254,000
000326193	PORTSMOUTH	VA		05/02/2022	2.334	103,809	0	123,000
000326194	AMSTERDAM	NY		05/02/2022	6.027	107,814	0	150,000
000326198	MAYBROOK	NY		05/02/2022	3.939	143,619	0	220,000
000326200	CARSON	CA		05/02/2022	4.844	270,198	0	850,000
000326201	KILLEEN	TX		05/02/2022	2.589	110,939	0	228,000
000326202	MANHATTAN	KS		05/02/2022	5.772	87,185	0	136,258
000326203	SAN ANTONIO	TX		05/02/2022	3.988	75,641	0	181,200
000326205	HUBERT	NC		05/02/2022	4.498	32,495	0	178,245
000326206	ELMIRA	OR		05/02/2022	4.200	188,568	0	500,000
000326219	SANTA CLARITA	CA		11/30/2022	5.771	77,026	0	715,000
000326222	SMITHVILLE	TN		05/02/2022	6.026	45,643	0	180,000
000326229	COLORADO SPRINGS	CO		05/02/2022	5.516	181,783	0	505,000
000326231	FARMERSVILLE	TX		05/02/2022	3.859	161,125	0	700,000
000326235	JACKSONVILLE	FL		05/02/2022	3.925	78,310	0	181,438
000326236	ODESSA	TX		05/02/2022	4.447	107,088	0	245,000
000326237	ARDMORE	OK		05/02/2022	5.898	126,672	0	155,433
000326238	HAZEL CREST	IL		05/02/2022	4.878	124,393	0	228,387
000326241	PEYTON	CO		05/02/2022	4.480	309,529	0	525,000
000326245	PORTALES	NM		05/02/2022	5.769	82,445	0	179,000
000326246	MERIDEN	CT		05/02/2022	3.810	128,447	0	186,926
000326249	DALHART	TX		05/02/2022	4.718	110,465	0	153,000
000326253	FORT MITCHELL	AL		05/02/2022	3.859	121,381	0	200,536
000326257	SUNBURY	OH		05/02/2022	5.780	46,686	0	338,523

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326265	ETNA	ME		05/02/2022	4.717	159,899	0	234,568
000326270	ELIZABETH CITY	NC		05/02/2022	4.588	95,917	0	162,500
000326276	MIAMI	FL		05/02/2022	5.780	14,889	0	167,000
000326280	VALLEY STREAM	NY		05/02/2022	5.780	91,016	0	582,509
000326282	WETUMPKA	AL		05/02/2022	3.859	121,497	0	186,000
000326287	HELTONVILLE	IN		05/02/2022	3.957	68,808	0	175,000
000326293	HUMMELSTOWN	PA		05/02/2022	3.810	194,388	0	332,000
000326295	AVONDALE	AZ		08/31/2022	5.513	108,560	0	447,955
000326297	JACKSON	MI		05/02/2022	6.024	34,935	0	165,792
000326302	GLENDALE	AZ		05/02/2022	5.513	50,050	0	333,330
000326304	CHANDLER	IN		05/02/2022	5.897	67,659	0	160,654
000326307	PHENIX CITY	AL		05/02/2022	4.316	92,931	0	117,000
000326310	SWANSBORO	NC		05/02/2022	2.712	186,239	0	270,549
000326312	CORPUS CHRISTI	TX		05/02/2022	3.093	151,221	0	279,791
000326313	PORTSMOUTH	VA		05/02/2022	5.768	121,498	0	229,000
000326314	MANORVILLE	NY		05/02/2022	3.939	299,568	0	295,000
000326318	MOUNT VERNON	OH		05/02/2022	2.711	78,559	0	123,173
000326328	WYOMING	MI		05/02/2022	5.510	51,826	0	204,000
000326330	PATTERSON	NY		05/02/2022	4.108	178,634	0	334,642
000326347	KELSO	WA		05/02/2022	5.127	106,646	0	299,540
000326350	JACKSONVILLE	FL		05/02/2022	4.744	93,426	0	190,000
000326358	PASCO	WA		05/02/2022	4.591	76,965	0	301,891
000326360	LINCOLNTON	NC		09/30/2022	5.507	113,077	0	242,655
000326362	BATON ROUGE	LA		05/02/2022	5.253	142,647	0	250,000
000326363	BURLINGTON	IA		05/02/2022	5.253	57,708	0	93,619
000326372	HUBERT	NC		05/02/2022	4.870	130,385	0	200,000
000326376	UXBRIDGE	MA		05/02/2022	5.125	153,679	0	106,000
000326383	GEORGETOWN	DE		05/02/2022	4.743	146,275	0	374,709
000326384	BRANDYWINE	MD		05/02/2022	3.940	247,513	0	555,621
000326390	EVANSVILLE	IN		05/02/2022	4.845	119,759	0	194,000
000326397	MERRILLVILLE	IN		05/02/2022	4.742	58,436	0	138,800
000326406	ILION	NY		05/02/2022	4.866	46,045	0	152,000
000326409	YOUNGSTOWN	FL		05/02/2022	4.633	65,271	0	37,500
000326412	OKLAHOMA CITY	OK		05/02/2022	4.324	97,314	0	173,439
000326413	ASHAWAY	RI		05/02/2022	3.846	158,756	0	379,747
000326414	NORTH LAS VEGAS	NV		05/02/2022	5.502	56,450	0	325,049
000326421	FEASTERVILLE TREVOSE	PA		05/02/2022	4.480	310,248	0	583,164
000326440	LUCEDALE	MS		05/02/2022	4.479	61,992	0	103,490
000326444	CALABASAS	CA		05/02/2022	4.478	507,641	0	1,457,526
000326446	KOKOMO	IN		05/02/2022	4.476	47,322	0	143,687
000326449	OXFORD	AL		05/02/2022	3.966	106,415	0	152,195
000326457	DARDENNE PRAIRIE	MO		05/02/2022	4.324	181,079	0	371,257
000326473	EDMOND	OK		05/02/2022	5.263	203,016	0	400,000
000326474	WASHINGTON	DC		05/02/2022	4.720	116,556	0	160,000
000326475	SUSSEX	NJ		05/02/2022	3.976	144,792	0	210,000
000326477	CYNTHIANA	KY		05/02/2022	5.324	78,028	0	252,782
000326478	MILWAUKEE	WI		05/02/2022	4.464	65,586	0	79,526
000326481	AUSTIN	AR		05/02/2022	3.413	57,915	0	12,000
000326482	SPRINGFIELD GARDENS	NY		05/02/2022	3.941	334,062	0	620,000
000326484	EDMOND	OK		05/02/2022	5.596	72,046	0	222,500
000326485	BETHANY	OK		05/02/2022	4.330	60,135	0	122,891
000326495	BRISTOL	CT		05/02/2022	6.112	90,404	0	255,000
000326497	CADIZ	KY		05/02/2022	6.336	29,264	0	110,817
000326502	NORFOLK	VA		05/02/2022	2.360	161,670	0	245,000
000326503	HAMPTON	CT		05/02/2022	4.198	213,800	0	360,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326504	TOMS RIVER	NJ		05/02/2022	5.266	87,125	0	255,000
000326506	NEWPORT NEWS	VA		05/02/2022	5.138	202,707	0	295,000
000326508	DES MOINES	IA		05/02/2022	3.801	100,152	0	135,000
000326509	ROEBUCK	SC		05/02/2022	5.136	144,174	0	308,498
000326516	LEESVILLE	LA		05/02/2022	6.154	99,880	0	80,000
000326522	JACKSONVILLE	FL		05/02/2022	3.959	140,751	0	310,000
000326525	BRANDENBURG	KY		05/02/2022	4.749	125,405	0	213,058
000326526	OKLAHOMA CITY	OK		05/02/2022	4.198	205,518	0	203,531
000326527	NORWICH	CT		05/02/2022	5.258	199,686	0	425,000
000326528	JACKSONVILLE	FL		05/02/2022	4.721	202,794	0	315,000
000326529	PHILADELPHIA	PA		05/02/2022	5.131	51,339	0	112,000
000326530	ALAMOGORDO	NM		05/02/2022	5.003	130,620	0	145,000
000326532	NEW WINDSOR	NY		05/02/2022	5.767	228,759	0	270,000
000326544	NEWPORT NEWS	VA		05/02/2022	3.966	196,459	0	295,000
000326546	COLUMBIA	SC		05/02/2022	4.219	171,916	0	272,000
000326548	EL PASO	TX		05/02/2022	3.963	228,279	0	385,000
000326549	COLUMBUS	MS		05/02/2022	4.090	158,058	0	248,632
000326561	SOUTHBRIDGE	MA		05/02/2022	4.065	115,125	0	216,740
000326570	WESTMINSTER	CO		05/02/2022	3.560	302,298	0	543,000
000326572	DENHAM SPGS	LA		05/02/2022	3.685	131,414	0	81,000
000326574	BERLIN	CT		05/02/2022	3.689	274,043	0	416,313
000326576	DOLTON	IL		08/31/2022	3.937	125,553	0	166,193
000326577	WARWICK	RI		05/02/2022	4.065	219,504	0	400,000
000326578	CLEVELAND	OH		05/02/2022	5.037	57,356	0	101,000
000326593	HAWTHORN WOODS	IL		05/02/2022	3.560	332,571	0	660,000
000326600	TALLAHASSEE	FL		05/02/2022	4.697	247,280	0	475,000
000326603	PALM BAY	FL		05/02/2022	4.446	54,781	0	182,346
000326604	HONEYVILLE	UT		05/02/2022	3.936	150,386	0	387,359
000326612	JACKSON	MS		05/02/2022	4.457	75,474	0	197,000
000326631	KATY	TX		05/02/2022	4.069	194,915	0	352,856
000326635	EL PASO	TX		05/02/2022	3.941	89,499	0	168,725
000326638	MARTINSVILLE	IN		05/02/2022	4.186	120,696	0	217,398
000326644	XENIA	OH		05/02/2022	3.941	79,842	0	143,000
000326648	SHELTON	CT		05/02/2022	3.941	195,269	0	295,000
000326653	YULEE	FL		05/02/2022	5.077	148,954	0	333,254
000326660	FRANKLIN	OH		05/02/2022	4.067	83,717	0	149,069
000326679	GOOSE CREEK	SC		05/02/2022	4.446	153,773	0	294,329
000326720	ROCKY FACE	GA		05/02/2022	5.332	113,922	0	89,000
000326726	WHEATON	IL		05/02/2022	4.720	136,961	0	158,000
000326731	DANVILLE	IL		05/02/2022	4.461	36,589	0	46,900
000326733	GULF BREEZE	FL		05/02/2022	3.565	91,627	0	240,105
000326741	DEER PARK	NY		05/02/2022	4.950	324,810	0	725,000
000326743	PINEVILLE	LA		05/02/2022	4.570	152,358	0	182,811
000326745	SHREVEPORT	LA		05/02/2022	4.442	109,213	0	144,039
000326754	KISSIMMEE	FL		05/02/2022	5.464	202,133	0	340,087
000326755	JUPITER	FL		05/02/2022	5.080	231,509	0	300,000
000326758	ROGERS	AR		05/02/2022	4.950	81,606	0	162,513
000326762	ASHEBORO	NC		05/02/2022	5.974	111,788	0	136,736
000326767	BEULAVILLE	NC		05/02/2022	5.464	115,313	0	69,000
000326769	EL DORADO	AR		05/02/2022	6.103	140,300	0	190,637
000326770	GREENWOOD	IN		05/02/2022	5.590	82,590	0	173,601
000326774	GRANITE FALLS	NC		05/02/2022	4.949	111,089	0	207,035
000326808	TEANECK	NJ		05/02/2022	3.538	194,031	0	572,000
000326816	DAVENPORT	IA		05/02/2022	5.207	104,916	0	107,879
000326822	ELKHART	IN		05/02/2022	5.845	117,263	0	220,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000326825	LONG BEACH	CA		05/02/2022	5.334	391,415	0	718,935
000326832	TACOMA	WA		05/02/2022	4.951	270,718	0	603,500
000326839	SNOHOMISH	WA		11/30/2022	5.590	486,341	0	689,338
000326852	MINNEAPOLIS	MN		05/02/2022	5.079	125,115	0	182,599
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						38,109,676	0	73,265,953
000325599	HOWELL	MI		05/02/2022	5.464	278,561	0	315,000
000325602	RUSSELLVILLE	KY		05/02/2022	4.571	66,471	0	122,619
000325608	FARMLAND	IN		05/02/2022	5.337	85,956	0	133,000
000325623	OCONTO	WI		05/02/2022	5.209	54,199	0	96,000
000325626	RESERVE	LA		05/02/2022	5.464	63,069	0	103,474
000325639	CARSONVILLE	MI		05/02/2022	5.080	86,023	0	101,581
000325670	MARYSVILLE	CA		05/02/2022	5.335	272,958	0	430,000
000325680	WATERTOWN	NY		05/02/2022	5.335	144,251	0	160,590
000325707	TYLER	TX		05/02/2022	5.335	108,183	0	211,228
000325710	PARAGOULD	AR		05/02/2022	5.335	94,522	0	142,036
000326411	BARDSTOWN	KY		05/02/2022	5.120	93,705	0	174,692
000326431	CANTON	MS		05/02/2022	4.478	83,094	0	163,659
000326626	BYRON	NY		05/02/2022	4.580	75,097	0	115,000
000326627	CHESNEE	SC		05/02/2022	4.069	89,851	0	173,812
000326641	SKIATOOK	OK		05/02/2022	4.187	101,462	0	128,314
000326678	MARTINSBURG	WV		05/02/2022	4.700	81,677	0	164,204
000326682	POMONA	MO		05/02/2022	4.700	154,450	0	245,000
000326687	ASH GROVE	MO		05/02/2022	5.336	88,142	0	180,100
000326691	RAMER	TN		05/02/2022	5.197	95,419	0	103,397
000326692	HUNTINGTOWN	MD		05/02/2022	4.825	416,134	0	582,118
000326702	EUDORA	KS		05/02/2022	4.179	157,186	0	281,422
000326708	MOUNT PLEASANT	MI		05/02/2022	5.463	93,749	0	152,832
000326715	WEST ALEXANDRIA	OH		05/02/2022	4.438	94,174	0	116,742
000326735	SPARTANBURG	SC		05/02/2022	4.073	98,766	0	190,264
000326764	CEDARTOWN	GA		05/02/2022	4.446	81,217	0	218,000
000326829	WINNIE	TX		05/02/2022	5.717	145,312	0	195,000
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						3,203,628	0	5,000,084
3299999. Total - Mortgages in the process of foreclosure						41,313,304	0	78,266,037
3399999 - Totals						1,198,345,442	118,380,475	2,305,578,716

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1173	AMERICAN CANYON	CA		11/14/2012	09/16/2022	30,369,285	0	0	0	0	0	0	29,496,330	29,496,330	0	0	0
1179	HOUSTON	TX		10/10/2013	10/19/2022	17,092,077	0	0	0	0	0	0	15,516,926	15,516,926	0	0	0
1182	RALEIGH	NC		11/14/2014	01/19/2022	23,463,201	0	0	0	0	0	0	23,425,504	23,425,504	0	0	0
1187	NEWPORT	KY		03/17/2015	05/11/2022	43,227,300	0	0	0	0	0	0	42,943,965	42,943,965	0	0	0
1191	GREENVILLE	SC		12/18/2015	10/28/2022	24,045,423	0	0	0	0	0	0	23,631,926	23,631,926	0	0	0
1195	INDIANAPOLIS	IN		06/15/2017	04/19/2022	31,723,609	0	0	0	0	0	0	31,533,965	31,533,965	0	0	0
1211	CHANDLER	AZ		10/19/2018	04/05/2022	54,524,097	0	0	0	0	0	0	54,294,789	54,294,789	0	0	0
1213	LEES SUMMIT	MO		02/05/2019	03/10/2022	22,097,320	0	0	0	0	0	0	22,035,428	22,035,428	0	0	0
1221	KANSAS CITY	MO		12/06/2019	03/17/2022	28,500,000	0	0	0	0	0	0	28,500,000	28,500,000	0	0	0
1226	MOORE	OK		05/01/2020	02/22/2022	19,386,003	0	0	0	0	0	0	19,319,373	19,319,373	0	0	0
0199999. Mortgages closed by repayment						294,428,315	0	0	0	0	0	0	290,698,206	290,698,206	0	0	0
1151	LORTON	VA		09/28/2009		10,523,766	0	0	0	0	0	0	2,467,073	2,467,073	0	0	0
1166	PUYALLUP	WA		02/24/2012		12,798,313	0	0	0	0	0	0	968,398	968,398	0	0	0
1173	AMERICAN CANYON	CA		11/14/2012		30,369,285	0	0	0	0	0	0	872,955	872,955	0	0	0
1177	SOUTH ATTLEBORO	MA		07/22/2013		41,963,444	0	0	0	0	0	0	1,158,563	1,158,563	0	0	0
1178	LORTON	VA		09/18/2013		5,995,059	0	0	0	0	0	0	234,310	234,310	0	0	0
1179	HOUSTON	TX		10/10/2013		17,092,077	0	0	0	0	0	0	1,575,151	1,575,151	0	0	0
1182	RALEIGH	NC		11/14/2014		23,463,201	0	0	0	0	0	0	37,697	37,697	0	0	0
1183	ROSEVILLE	CA		11/20/2014		2,261,936	0	0	0	0	0	0	127,605	127,605	0	0	0
1186	ROCKY RIVER	OH		02/10/2015		24,000,000	0	0	0	0	0	0	0	0	0	0	0
1187	NEWPORT	KY		03/17/2015		43,227,300	0	0	0	0	0	0	283,335	283,335	0	0	0
1188	CINCINNATI	OH		10/02/2015		19,798,135	0	0	0	0	0	0	413,144	413,144	0	0	0
1189	CINCINNATI	OH		10/02/2015		9,209,093	0	0	0	0	0	0	239,252	239,252	0	0	0
1190	CINCINNATI	OH		10/02/2015		38,255,231	0	0	0	0	0	0	981,263	981,263	0	0	0
1191	GREENVILLE	SC		12/18/2015		24,045,423	0	0	0	0	0	0	413,497	413,497	0	0	0
1195	INDIANAPOLIS	IN		06/15/2017		31,723,609	0	0	0	0	0	0	189,644	189,644	0	0	0
1196	APEX	NC		09/21/2017		12,938,804	0	0	0	0	0	0	283,536	283,536	0	0	0
1197	BEL AIR	MD		12/12/2017		47,362,070	0	0	0	0	0	0	870,368	870,368	0	0	0
1198	NEWPORT	KY		12/19/2017		9,244,250	0	0	0	0	0	0	411,503	411,503	0	0	0
1199	KENNESAW	GA		03/12/2018		11,447,962	0	0	0	0	0	0	344,984	344,984	0	0	0
1200	KENNESAW	GA		03/12/2018		7,859,117	0	0	0	0	0	0	236,834	236,834	0	0	0
1201	KENNESAW	GA		03/12/2018		11,584,248	0	0	0	0	0	0	349,091	349,091	0	0	0
1202	LONGMONT	CO		04/19/2018		50,532,947	0	0	0	0	0	0	975,509	975,509	0	0	0
1203	CINCINNATI	OH		06/01/2018		79,032,714	0	0	0	0	0	0	2,567,714	2,567,714	0	0	0
1204	CINCINNATI	OH		06/01/2018		57,520,500	0	0	0	0	0	0	1,852,322	1,852,322	0	0	0
1205	INDIANAPOLIS	IN		06/12/2018		36,377,426	0	0	0	0	0	0	617,157	617,157	0	0	0
1206	LONGWOOD	FL		07/12/2018		35,793,917	0	0	0	0	0	0	599,525	599,525	0	0	0
1207	CARMEL	IN		09/10/2018		32,820,626	0	0	0	0	0	0	571,641	571,641	0	0	0
1208	CARMEL	IN		09/10/2018		2,660,000	0	0	0	0	0	0	0	0	0	0	0
1209	NORTHLAKE	TX		09/18/2018		41,386,674	0	0	0	0	0	0	697,287	697,287	0	0	0
1210	COLUMBUS	OH		09/26/2018		56,398,437	0	0	0	0	0	0	993,869	993,869	0	0	0
1211	CHANDLER	AZ		10/19/2018		54,524,097	0	0	0	0	0	0	229,308	229,308	0	0	0
1212	KATY	TX		12/21/2018		53,408,344	0	0	0	0	0	0	1,324,318	1,324,318	0	0	0
1213	LEES SUMMIT	MO		02/05/2019		22,097,320	0	0	0	0	0	0	61,892	61,892	0	0	0
1214	CEDAR PARK	TX		04/01/2019		39,130,000	0	0	0	0	0	0	116,196	116,196	0	0	0
1215	SCOTTSDALE	AZ		05/14/2019		52,325,000	0	0	0	0	0	0	537,743	537,743	0	0	0
1216	OKLAHOMA CITY	OK		07/30/2019		26,741,693	0	0	0	0	0	0	487,469	487,469	0	0	0
1217	WASHINGTON	DC		08/08/2019		27,000,000	0	0	0	0	0	0	154,186	154,186	0	0	0
1218	LAND OLAKES	FL		08/12/2019		43,900,000	0	0	0	0	0	0	267,592	267,592	0	0	0
1219	CINCINNATI	OH		09/20/2019		26,418,963	0	0	0	0	0	0	518,637	518,637	0	0	0
1220	WASHINGTON	DC		09/26/2019		24,911,124	0	0	0	0	0	0	0	0	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1222	CALIFORNIA	MD		12/20/2019		20,132,528	0	0	0	0	0	0	453,684	453,684	0	0	0
1223	WASHINGTON	DC		02/14/2020		60,000,000	0	0	0	0	0	0	0	0	0	0	0
1224	MURFREESBORO	TN		03/06/2020		25,000,000	0	0	0	0	0	0	343,152	343,152	0	0	0
1225	E. WICHITA	KS		04/16/2020		31,200,000	0	0	0	0	0	0	358,844	358,844	0	0	0
1226	MOORE	OK		05/01/2020		19,386,003	0	0	0	0	0	0	66,630	66,630	0	0	0
1227	INDIANAPOLIS	IN		06/10/2020		60,500,000	0	0	0	0	0	0	0	0	0	0	0
1228	FISHERS	IN		06/15/2020		44,160,000	0	0	0	0	0	0	0	0	0	0	0
1229	ORLANDO	FL		08/27/2020		44,300,000	0	0	0	0	0	0	201,855	201,855	0	0	0
1230	HUNTSVILLE	AL		09/01/2020		47,950,000	0	0	0	0	0	0	0	0	0	0	0
1231	APACHE JUNTION	AZ		09/22/2020		50,600,000	0	0	0	0	0	0	0	0	0	0	0
1232	LISLE	IL		10/29/2020		45,500,000	0	0	0	0	0	0	0	0	0	0	0
1233	MADISON	WI		11/03/2020		40,175,000	0	0	0	0	0	0	0	0	0	0	0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		35,750,000	0	0	0	0	0	0	0	0	0	0	0
1235	AUSTIN	TX		11/10/2020		23,750,000	0	0	0	0	0	0	0	0	0	0	0
1236	AUSTIN	TX		11/10/2020		2,000,000	0	0	0	0	0	0	0	0	0	0	0
1237	AUSTIN	TX		11/10/2020		15,750,000	0	0	0	0	0	0	0	0	0	0	0
1238	FRANKLIN	WI		12/17/2020		25,000,000	0	0	0	0	0	0	0	0	0	0	0
1239	SOUTH PORTLAND	ME		12/30/2020		29,800,000	0	0	0	0	0	0	0	0	0	0	0
1240	BRANDENTON	FL		12/30/2020		28,600,000	0	0	0	0	0	0	0	0	0	0	0
1241	CHARLESTON	SC		12/30/2020		27,000,000	0	0	0	0	0	0	0	0	0	0	0
1242	FRISCO	TX		01/25/2021		26,000,000	0	0	0	0	0	0	0	0	0	0	0
1243	ELLETTSVILLE	IN		04/15/2021		34,000,000	0	0	0	0	0	0	0	0	0	0	0
1244	CENTERVILLE	OH		03/29/2021		42,230,000	0	0	0	0	0	0	0	0	0	0	0
1245	CLARKSVILLES	TN		04/13/2021		31,000,000	0	0	0	0	0	0	0	0	0	0	0
1246	MARYVILLE	TN		06/17/2021		41,451,000	0	0	0	0	0	0	0	0	0	0	0
1247	AUGUSTA	GA		06/24/2021		34,450,000	0	0	0	0	0	0	0	0	0	0	0
1248	APEX	NC		07/15/2021		3,977,640	0	0	0	0	0	0	68,985	68,985	0	0	0
1249	STERLING	VA		07/21/2021		41,754,135	0	0	0	0	0	0	757,236	757,236	0	0	0
1250	TAMPA	FL		07/29/2021		72,800,000	0	0	0	0	0	0	0	0	0	0	0
1251	MINNEOLA	FL		09/22/2021		52,750,000	0	0	0	0	0	0	0	0	0	0	0
1252	HOUSTON	TX		09/20/2021		57,613,000	0	0	0	0	0	0	0	0	0	0	0
1253	HOUSTON	TX		09/20/2021		62,987,000	0	0	0	0	0	0	0	0	0	0	0
1254	DENVER	CO		11/08/2021		52,000,000	0	0	0	0	0	0	0	0	0	0	0
1255	WEST CHESTER	PA		11/23/2021		46,080,000	0	0	0	0	0	0	0	0	0	0	0
1256	RALEIGH	NC		11/23/2021		38,000,000	0	0	0	0	0	0	0	0	0	0	0
1257	MILLBROOK	AL		10/29/2021		30,200,000	0	0	0	0	0	0	0	0	0	0	0
1258	MCKINNEY	TX		12/14/2021		37,500,000	0	0	0	0	0	0	0	0	0	0	0
1259	RAYMORE	MO		12/14/2021		44,000,000	0	0	0	0	0	0	0	0	0	0	0
1260	LITHIA SPRINGS	GA		12/17/2021		44,500,000	0	0	0	0	0	0	0	0	0	0	0
1261	AURORA	CO		12/20/2021		57,000,000	0	0	0	0	0	0	0	0	0	0	0
1271	SAN JOSE	CA		05/05/2022		0	0	0	0	0	0	0	1,021,006	1,021,006	0	0	0
1280	PHOENIX	AZ		07/27/2022		0	0	0	0	0	0	0	245,770	245,770	0	0	0
1284	RENO	NV		08/12/2022		0	0	0	0	0	0	0	227,174	227,174	0	0	0
000326701	MILFORD	CT		05/02/2022		0	0	240	0	0	240	0	8,065	8,065	0	0	0
000325639	CARSONVILLE	MI		05/02/2022		0	0	16	0	0	16	0	530	530	0	0	0
000326631	KATY	TX		05/02/2022		0	0	111	0	0	111	0	3,726	3,726	0	0	0
000326333	CINCINNATI	OH		05/02/2022		0	0	53	0	0	53	0	1,772	1,772	0	0	0
000325709	HAMMOND	LA		05/02/2022		0	0	60	0	0	60	0	2,103	2,103	0	0	0
000326035	UNION	NJ		05/02/2022		0	0	216	0	0	216	0	7,271	7,271	0	0	0
000325625	REDFORD	MI		05/02/2022		0	0	605	0	0	605	0	20,392	20,392	0	0	0
000326403	OAK PARK	IL		05/02/2022		0	0	101	0	0	101	0	3,404	3,404	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000326645	RICHMOND	VA		05/02/2022		0	0	122	0	0	122	0	4,099	4,099	0	0	0
000326119	HACKENSACK	NJ		05/02/2022		0	0	4,966	0	0	4,966	0	167,200	167,200	0	0	0
000325853	ANDREWS	TX		05/02/2022		0	0	96	0	0	96	0	3,227	3,227	0	0	0
000326729	BATON ROUGE	LA		05/02/2022		0	0	181	0	0	181	0	6,085	6,085	0	0	0
000326250	MONCKS CORNER	SC		05/02/2022		0	0	20	0	0	20	0	679	679	0	0	0
000325499	WICHITA	KS		05/02/2022		0	0	21	0	0	21	0	719	719	0	0	0
000325708	PHILADELPHIA	PA		05/02/2022		0	0	23	0	0	23	0	764	764	0	0	0
000326632	NAUGATUCK	CT		05/02/2022		0	0	1,013	0	0	1,013	0	34,097	34,097	0	0	0
000325313	HOUSTON	TX		05/02/2022		0	0	125	0	0	125	0	4,221	4,221	0	0	0
000326264	LAKE STEVENS	WA		05/02/2022		0	0	195	0	0	195	0	6,555	6,555	0	0	0
000325473	PHILADELPHIA	PA		05/02/2022		0	0	821	0	0	821	0	27,738	27,738	0	0	0
000325841	SOUTH SALT LAKE	UT		05/02/2022		0	0	10	0	0	10	0	355	355	0	0	0
000325543	PAWCATUCK	CT		05/02/2022		0	0	56	0	0	56	0	2,232	2,232	0	0	0
000325328	SAPULPA	OK		05/02/2022		0	0	11	0	0	11	0	356	356	0	0	0
000326588	CHICAGO	IL		05/02/2022		0	0	232	0	0	232	0	7,796	7,796	0	0	0
000326346	MARYSVILLE	WA		05/02/2022		0	0	155	0	0	155	0	5,220	5,220	0	0	0
000325301	SAN PIERRE	IN		05/02/2022		0	0	10	0	0	10	0	355	355	0	0	0
000325771	ELIZABETH	NJ		05/02/2022		0	0	77	0	0	77	0	2,599	2,599	0	0	0
000326700	BARBOURSVILLE	WV		05/02/2022		0	0	240	0	0	240	0	8,068	8,068	0	0	0
000326402	HANOVER	IN		05/02/2022		0	0	48	0	0	48	0	1,606	1,606	0	0	0
000325556	ASTON	PA		05/02/2022		0	0	94	0	0	94	0	3,160	3,160	0	0	0
000326491	KING GEORGE	VA		05/02/2022		0	0	37	0	0	37	0	1,240	1,240	0	0	0
000325798	BALCH SPRINGS	TX		05/02/2022		0	0	109	0	0	109	0	3,678	3,678	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		0	0	207	0	0	207	0	6,962	6,962	0	0	0
000326658	BEAVERCREEK	OH		05/02/2022		0	0	175	0	0	175	0	5,888	5,888	0	0	0
000325924	SICKLERVILLE	NJ		05/02/2022		0	0	143	0	0	143	0	4,807	4,807	0	0	0
000326416	SAGAMORE	PA		05/02/2022		0	0	7	0	0	7	0	250	250	0	0	0
000325300	JOLIET	IL		05/02/2022		0	0	14	0	0	14	0	460	460	0	0	0
000325868	CIRCLEVILLE	OH		05/02/2022		0	0	108	0	0	108	0	3,629	3,629	0	0	0
000325542	BEAVER FALLS	PA		05/02/2022		0	0	2	0	0	2	0	59	59	0	0	0
000326263	EAGLE RIVER	AK		05/02/2022		0	0	61	0	0	61	0	2,041	2,041	0	0	0
000325910	BARNESVILLE	OH		05/02/2022		0	0	10	0	0	10	0	330	330	0	0	0
000325612	CHANDLER	AZ		05/02/2022		0	0	1,404	0	0	1,404	0	47,272	47,272	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		0	0	55	0	0	55	0	1,851	1,851	0	0	0
000326728	NEW CASTLE	DE		05/02/2022		0	0	216	0	0	216	0	7,259	7,259	0	0	0
000325314	MADISON	IN		05/02/2022		0	0	492	0	0	492	0	16,548	16,548	0	0	0
000325854	WILLIAMSTOWN	KY		05/02/2022		0	0	22	0	0	22	0	736	736	0	0	0
000326573	BELLINGHAM	MA		05/02/2022		0	0	1,369	0	0	1,369	0	46,086	46,086	0	0	0
000326428	ATCO	NJ		05/02/2022		0	0	54	0	0	54	0	1,812	1,812	0	0	0
000325497	MELBOURNE	FL		05/02/2022		0	0	85	0	0	85	0	2,857	2,857	0	0	0
000326261	PEORIA	IL		05/02/2022		0	0	717	0	0	717	0	24,152	24,152	0	0	0
000325637	MESA	AZ		05/02/2022		0	0	1,975	0	0	1,975	0	66,708	66,708	0	0	0
000325311	SAPULPA	OK		05/02/2022		0	0	47	0	0	47	0	1,591	1,591	0	0	0
000325921	CANTON	OH		05/02/2022		0	0	85	0	0	85	0	2,878	2,878	0	0	0
000326643	FORT WORTH	TX		05/02/2022		0	0	69	0	0	69	0	2,308	2,308	0	0	0
000326275	JERSEY SHORE	PA		05/02/2022		0	0	7	0	0	7	0	263	263	0	0	0
000325325	LEXINGTON	KY		05/02/2022		0	0	527	0	0	527	0	17,778	17,778	0	0	0
000325865	SOUTH BEND	IN		05/02/2022		0	0	13	0	0	13	0	431	431	0	0	0
000326657	LINCOLN	NE		05/02/2022		0	0	148	0	0	148	0	4,994	4,994	0	0	0
000326415	STICKNEY	IL		05/02/2022		0	0	88	0	0	88	0	2,963	2,963	0	0	0
000326103	LAUREL	MD		05/02/2022		0	0	59	0	0	59	0	1,990	1,990	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325338	INTERLACHEN	FL		05/02/2022		0	0	11	0	0	11	0	428	428	0	0	0
000326713	MANHATTAN	KS		05/02/2022		0	0	1,039	0	0	1,039	0	35,045	35,045	0	0	0
000326587	WINTERS	CA		05/02/2022		0	0	1,803	0	0	1,803	0	60,690	60,690	0	0	0
000325636	BURGETTSTOWN	PA		05/02/2022		0	0	16	0	0	16	0	545	545	0	0	0
000326429	NEWBURGH	IN		05/02/2022		0	0	65	0	0	65	0	2,192	2,192	0	0	0
000326359	PASCO	WA		05/02/2022		0	0	161	0	0	161	0	5,434	5,434	0	0	0
000326260	CHARLOTTE HALL	MD		05/02/2022		0	0	232	0	0	232	0	7,795	7,795	0	0	0
000325326	MONTPELIER	ID		05/02/2022		0	0	64	0	0	64	0	2,147	2,147	0	0	0
000325638	CHICAGO	IL		05/02/2022		0	0	572	0	0	572	0	19,452	19,452	0	0	0
000326669	JOHNSONVILLE	NY		05/02/2022		0	0	95	0	0	95	0	3,206	3,206	0	0	0
000326129	PARMA HEIGHTS	OH		05/02/2022		0	0	126	0	0	126	0	4,237	4,237	0	0	0
000326427	GOOSE CREEK	SC		05/02/2022		0	0	71	0	0	71	0	2,383	2,383	0	0	0
000325498	COLUMBUS	OH		05/02/2022		0	0	42	0	0	42	0	1,426	1,426	0	0	0
000326274	SOUTH RIVER	NJ		05/02/2022		0	0	152	0	0	152	0	5,102	5,102	0	0	0
000326809	MONTCLAIR	NJ		05/02/2022		0	0	538	0	0	538	0	18,121	18,121	0	0	0
000325866	CINCINNATI	OH		05/02/2022		0	0	101	0	0	101	0	3,399	3,399	0	0	0
000326739	NAPLES	FL		05/02/2022		0	0	355	0	0	355	0	11,938	11,938	0	0	0
000325484	JACKSON	MS		05/02/2022		0	0	66	0	0	66	0	2,236	2,236	0	0	0
000325409	WALDORF	MD		05/02/2022		0	0	1,960	0	0	1,960	0	66,346	66,346	0	0	0
000326102	EL CAMPO	TX		05/02/2022		0	0	68	0	0	68	0	2,277	2,277	0	0	0
000325852	DALLAS	TX		05/02/2022		0	0	40	0	0	40	0	1,342	1,342	0	0	0
000325796	MONTGOMERY	AL		05/02/2022		0	0	102	0	0	102	0	3,428	3,428	0	0	0
000326046	LYNDHURST	NJ		05/02/2022		0	0	24	0	0	24	0	792	792	0	0	0
000326586	CROWN POINT	IN		05/02/2022		0	0	779	0	0	779	0	26,218	26,218	0	0	0
000326116	ROANOKE	VA		05/02/2022		0	0	136	0	0	136	0	4,581	4,581	0	0	0
000325782	RICHTON PARK	IL		05/02/2022		0	0	572	0	0	572	0	19,344	19,344	0	0	0
000325540	MAYS LANDING	NJ		05/02/2022		0	0	122	0	0	122	0	4,099	4,099	0	0	0
000326414	NORTH LAS VEGAS	NV		05/02/2022		0	0	21	0	0	21	0	722	722	0	0	0
000325949	BETHESDA	MD		05/02/2022		0	0	96	0	0	96	0	3,243	3,243	0	0	0
000326358	PASCO	WA		05/02/2022		0	0	9	0	0	9	0	311	311	0	0	0
000326719	EATON	OH		05/02/2022		0	0	24	0	0	24	0	792	792	0	0	0
000325914	SIDNEY	OH		05/02/2022		0	0	437	0	0	437	0	14,718	14,718	0	0	0
000326794	SUNRISE	FL		05/02/2022		0	0	267	0	0	267	0	8,990	8,990	0	0	0
000325616	ENGLAND	AR		05/02/2022		0	0	22	0	0	22	0	736	736	0	0	0
000326184	HENDERSON	NV		05/02/2022		0	0	741	0	0	741	0	24,946	24,946	0	0	0
000325858	BALTIMORE	MD		05/02/2022		0	0	16	0	0	16	0	545	545	0	0	0
000326566	MENTOR	OH		05/02/2022		0	0	126	0	0	126	0	4,245	4,245	0	0	0
000325900	ALLENDALE	SC		05/02/2022		0	0	44	0	0	44	0	1,490	1,490	0	0	0
000326324	BAKERSFIELD	CA		05/02/2022		0	0	103	0	0	103	0	3,455	3,455	0	0	0
000325318	READING	PA		05/02/2022		0	0	210	0	0	210	0	7,099	7,099	0	0	0
000325844	CHARLOTTE	NC		05/02/2022		0	0	75	0	0	75	0	2,530	2,530	0	0	0
000326622	COWPENS	SC		05/02/2022		0	0	13	0	0	13	0	443	443	0	0	0
000325546	LUCAMA	NC		05/02/2022		0	0	81	0	0	81	0	2,736	2,736	0	0	0
000325788	WOODBRIDGE	NJ		05/02/2022		0	0	41	0	0	41	0	1,448	1,448	0	0	0
000326171	MADISON	IL		05/02/2022		0	0	33	0	0	33	0	1,111	1,111	0	0	0
000326338	BALTIMORE	MD		05/02/2022		0	0	159	0	0	159	0	5,349	5,349	0	0	0
000325830	BOLINGBROOK	IL		05/02/2022		0	0	53	0	0	53	0	1,797	1,797	0	0	0
000326268	SOUTHPORT	NC		05/02/2022		0	0	128	0	0	128	0	4,342	4,342	0	0	0
000326636	OLIVE BRANCH	MS		05/02/2022		0	0	12	0	0	12	0	416	416	0	0	0
000325532	WESTON	OH		05/02/2022		0	0	21	0	0	21	0	693	693	0	0	0
000325317	BURTON	MI		05/02/2022		0	0	4	0	0	4	0	147	147	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325559	E GREENBUSH	NY		05/02/2022		0	0	351	0	0	351	0	11,818	11,818	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		0	0	688	0	0	688	0	23,235	23,235	0	0	0
000326706	MIDDLEBURG	FL		05/02/2022		0	0	16	0	0	16	0	655	655	0	0	0
000325859	KRUM	TX		05/02/2022		0	0	60	0	0	60	0	2,018	2,018	0	0	0
000326793	PRINCETON	TX		05/02/2022		0	0	194	0	0	194	0	6,528	6,528	0	0	0
000325617	ALLIANCE	OH		05/02/2022		0	0	67	0	0	67	0	2,252	2,252	0	0	0
000326718	SAINT ALBANS	WV		05/02/2022		0	0	22	0	0	22	0	737	737	0	0	0
000326551	NOBLESVILLE	IN		05/02/2022		0	0	104	0	0	104	0	3,514	3,514	0	0	0
000325380	ALBANY	IN		05/02/2022		0	0	7	0	0	7	0	253	253	0	0	0
000325929	BALTIMORE	MD		05/02/2022		0	0	21	0	0	21	0	695	695	0	0	0
000326648	SHELTON	CT		05/02/2022		0	0	36	0	0	36	0	1,214	1,214	0	0	0
000326011	KAPLAN	LA		05/02/2022		0	0	13	0	0	13	0	434	434	0	0	0
000325394	WENDELL	NC		05/02/2022		0	0	248	0	0	248	0	8,340	8,340	0	0	0
000325319	WAKE FOREST	NC		05/02/2022		0	0	527	0	0	527	0	18,056	18,056	0	0	0
000325547	GREAT FALLS	MT		05/02/2022		0	0	100	0	0	100	0	3,361	3,361	0	0	0
000325450	LAUREL	MS		05/02/2022		0	0	229	0	0	229	0	7,708	7,708	0	0	0
000326025	SALT LAKE CITY	UT		05/02/2022		0	0	174	0	0	174	0	5,880	5,880	0	0	0
000325463	LANCASTER	OH		05/02/2022		0	0	15	0	0	15	0	494	494	0	0	0
000326565	GLEN BURNIE	MD		05/02/2022		0	0	163	0	0	163	0	5,476	5,476	0	0	0
000326267	LEVITTOWN	PA		05/02/2022		0	0	4	0	0	4	0	165	165	0	0	0
000326649	HOUSTON	TX		05/02/2022		0	0	8	0	0	8	0	258	258	0	0	0
000326780	GRANITE FALLS	NC		05/02/2022		0	0	227	0	0	227	0	7,639	7,639	0	0	0
000326240	NORTON	OH		05/02/2022		0	0	62	0	0	62	0	2,096	2,096	0	0	0
000326337	BALL GROUND	GA		05/02/2022		0	0	95	0	0	95	0	3,204	3,204	0	0	0
000326579	EASLEY	SC		05/02/2022		0	0	29	0	0	29	0	985	985	0	0	0
000326480	VALLEJO	CA		05/02/2022		0	0	183	0	0	183	0	6,146	6,146	0	0	0
000325786	BARNEGAT	NJ		05/02/2022		0	0	186	0	0	186	0	6,247	6,247	0	0	0
000325474	PATERSON	NJ		05/02/2022		0	0	203	0	0	203	0	6,826	6,826	0	0	0
000326182	GOLDSBORO	NC		05/02/2022		0	0	8	0	0	8	0	278	278	0	0	0
000326279	MEMPHIS	TN		05/02/2022		0	0	61	0	0	61	0	2,063	2,063	0	0	0
000325912	MOUNT HOLLY SPRINGS	PA		05/02/2022		0	0	94	0	0	94	0	3,153	3,153	0	0	0
000326647	MILFORD	CT		05/02/2022		0	0	188	0	0	188	0	6,329	6,329	0	0	0
000326405	MILLVILLE	NJ		05/02/2022		0	0	315	0	0	315	0	10,695	10,695	0	0	0
000325939	STANLEY	NC		05/02/2022		0	0	34	0	0	34	0	1,158	1,158	0	0	0
000326252	BATON ROUGE	LA		05/02/2022		0	0	12	0	0	12	0	402	402	0	0	0
000325488	BRUNSWICK	OH		05/02/2022		0	0	52	0	0	52	0	1,806	1,806	0	0	0
000326792	ROYSE CITY	TX		05/02/2022		0	0	81	0	0	81	0	2,736	2,736	0	0	0
000326010	TOPEKA	KS		05/02/2022		0	0	54	0	0	54	0	1,823	1,823	0	0	0
000326717	WINTER HAVEN	FL		05/02/2022		0	0	36	0	0	36	0	1,221	1,221	0	0	0
000326550	HOUSTON	TX		05/02/2022		0	0	26	0	0	26	0	891	891	0	0	0
000326266	SHELBY TOWNSHIP	MI		05/02/2022		0	0	232	0	0	232	0	7,850	7,850	0	0	0
000325315	CAMDEN	NJ		05/02/2022		0	0	37	0	0	37	0	1,425	1,425	0	0	0
000325925	MANASSAS	VA		05/02/2022		0	0	194	0	0	194	0	6,529	6,529	0	0	0
000325627	WEST LAFAYETTE	OH		05/02/2022		0	0	3	0	0	3	0	106	106	0	0	0
000325869	PORTLAND	OR		05/02/2022		0	0	34	0	0	34	0	1,145	1,145	0	0	0
000326322	MOORHEAD	MN		05/02/2022		0	0	26	0	0	26	0	866	866	0	0	0
000325329	WILLINGBORO	NJ		05/02/2022		0	0	599	0	0	599	0	20,179	20,179	0	0	0
000325911	WOODBRIDGE	VA		05/02/2022		0	0	240	0	0	240	0	8,070	8,070	0	0	0
000325613	NORTH VERNON	IN		05/02/2022		0	0	23	0	0	23	0	786	786	0	0	0
000326038	EDGEWOOD	MD		05/02/2022		0	0	1,302	0	0	1,302	0	43,843	43,843	0	0	0
000326634	SPARTANBURG	SC		05/02/2022		0	0	56	0	0	56	0	1,893	1,893	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000326336	PORTAGE	MI		05/02/2022		0	0	87	0	0	87	0	2,943	2,943	0	0	0
000326646	SYRACUSE	NY		05/02/2022		0	0	60	0	0	60	0	2,080	2,080	0	0	0
000326036	LEES SUMMIT	MO		05/02/2022		0	0	6	0	0	6	0	223	223	0	0	0
000326404	NORTH BERGEN	NJ		05/02/2022		0	0	38	0	0	38	0	1,282	1,282	0	0	0
000326334	READFIELD	ME		05/02/2022		0	0	216	0	0	216	0	7,380	7,380	0	0	0
000326576	DOLTON	IL		05/02/2022		0	0	15	0	0	15	0	503	503	0	0	0
000326278	BELFAIR	WA		05/02/2022		0	0	292	0	0	292	0	9,837	9,837	0	0	0
000325857	FLORISSANT	MO		05/02/2022		0	0	72	0	0	72	0	2,432	2,432	0	0	0
000325690	WHITE OAK	WV		05/02/2022		0	0	34	0	0	34	0	1,148	1,148	0	0	0
000325531	NIAGARA FALLS	NY		05/02/2022		0	0	72	0	0	72	0	2,407	2,407	0	0	0
000325773	SAGINAW	MI		05/02/2022		0	0	43	0	0	43	0	1,443	1,443	0	0	0
000326791	LEHIGH ACRES	FL		05/02/2022		0	0	65	0	0	65	0	2,308	2,308	0	0	0
000326493	PHILADELPHIA	PA		05/02/2022		0	0	12	0	0	12	0	414	414	0	0	0
000326418	TUCSON	AZ		05/02/2022		0	0	60	0	0	60	0	2,013	2,013	0	0	0
000326348	CORAL SPRINGS	FL		05/02/2022		0	0	264	0	0	264	0	8,884	8,884	0	0	0
000325601	SYRACUSE	NY		05/02/2022		0	0	28	0	0	28	0	958	958	0	0	0
000325843	OKLAHOMA CITY	OK		05/02/2022		0	0	22	0	0	22	0	724	724	0	0	0
000326563	JOLIET	IL		05/02/2022		0	0	15	0	0	15	0	532	532	0	0	0
000325628	BAKERSFIELD	CA		05/02/2022		0	0	109	0	0	109	0	3,673	3,673	0	0	0
000325391	FLORENCE	CO		05/02/2022		0	0	227	0	0	227	0	7,645	7,645	0	0	0
000326023	LEBANON	ME		05/02/2022		0	0	133	0	0	133	0	4,465	4,465	0	0	0
000325856	LAREDO	TX		05/02/2022		0	0	14	0	0	14	0	462	462	0	0	0
000326335	ARCADIA	LA		05/02/2022		0	0	37	0	0	37	0	1,232	1,232	0	0	0
000325614	CAMBY	IN		05/02/2022		0	0	31	0	0	31	0	1,056	1,056	0	0	0
000325558	FREDERICKSBURG	VA		05/02/2022		0	0	105	0	0	105	0	3,549	3,549	0	0	0
000325926	SIX MILE	SC		05/02/2022		0	0	97	0	0	97	0	3,282	3,282	0	0	0
000326771	MIAMI	FL		05/02/2022		0	0	1,422	0	0	1,422	0	53,710	53,710	0	0	0
000325453	LOUISVILLE	KY		05/02/2022		0	0	109	0	0	109	0	3,678	3,678	0	0	0
000325751	WILMINGTON	DE		05/02/2022		0	0	76	0	0	76	0	2,550	2,550	0	0	0
000325993	TEMPLE HILLS	MD		05/02/2022		0	0	722	0	0	722	0	24,300	24,300	0	0	0
000325695	DEER PARK	NY		05/02/2022		0	0	336	0	0	336	0	11,316	11,316	0	0	0
000325821	AURORA	CO		05/02/2022		0	0	44	0	0	44	0	1,483	1,483	0	0	0
000325848	HOLLY HILL	FL		05/02/2022		0	0	80	0	0	80	0	2,710	2,710	0	0	0
000326613	WINCHESTER	VA		05/02/2022		0	0	307	0	0	307	0	10,327	10,327	0	0	0
000325606	MARRERO	LA		05/02/2022		0	0	18	0	0	18	0	618	618	0	0	0
000325681	TUCSON	AZ		05/02/2022		0	0	95	0	0	95	0	3,204	3,204	0	0	0
000326543	MANHATTAN	KS		05/02/2022		0	0	890	0	0	890	0	29,955	29,955	0	0	0
000326785	CLARKSVILLE	TN		05/02/2022		0	0	41	0	0	41	0	1,409	1,409	0	0	0
000325834	VIRGINIA BEACH	VA		05/02/2022		0	0	109	0	0	109	0	3,664	3,664	0	0	0
000326460	CHEEKTOWAGA	NY		05/02/2022		0	0	7	0	0	7	0	225	225	0	0	0
000325778	PLYMOUTH MEETING	PA		05/02/2022		0	0	191	0	0	191	0	6,442	6,442	0	0	0
000325308	SEMMES	AL		05/02/2022		0	0	160	0	0	160	0	5,388	5,388	0	0	0
000326315	EDEN	NC		05/02/2022		0	0	6	0	0	6	0	208	208	0	0	0
000326557	THORNTON	CO		05/02/2022		0	0	235	0	0	235	0	7,901	7,901	0	0	0
000326799	WILMINGTON	NC		05/02/2022		0	0	2,264	0	0	2,264	0	76,212	76,212	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022		0	0	95	0	0	95	0	3,213	3,213	0	0	0
000326327	LANCASTER	KY		05/02/2022		0	0	59	0	0	59	0	1,995	1,995	0	0	0
000326160	BALTIMORE	MD		05/02/2022		0	0	7	0	0	7	0	226	226	0	0	0
000326090	FAYETTEVILLE	NC		05/02/2022		0	0	19	0	0	19	0	648	648	0	0	0
000326015	TUCSON	AZ		05/02/2022		0	0	102	0	0	102	0	3,445	3,445	0	0	0
000326257	SUNBURY	OH		05/02/2022		0	0	342	0	0	342	0	11,504	11,504	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325398	THEODORE	AL		05/02/2022		0	0	57	0	0	57	0	1,924	1,924	0	0	0
000326625	GREAT MILLS	MD		05/02/2022		0	0	100	0	0	100	0	3,352	3,352	0	0	0
000325836	LUBBOCK	TX		05/02/2022		0	0	62	0	0	62	0	2,091	2,091	0	0	0
000326472	ALLENTOWN	PA		05/02/2022		0	0	562	0	0	562	0	18,934	18,934	0	0	0
000325822	FAIRFIELD	AL		05/02/2022		0	0	4	0	0	4	0	129	129	0	0	0
000326029	MISSOULA	MT		05/02/2022		0	0	182	0	0	182	0	6,125	6,125	0	0	0
000326174	ENFIELD	CT		05/02/2022		0	0	17	0	0	17	0	566	566	0	0	0
000325524	KILLEEN	TX		05/02/2022		0	0	30	0	0	30	0	1,009	1,009	0	0	0
000326486	CLEMENTON	NJ		05/02/2022		0	0	53	0	0	53	0	1,774	1,774	0	0	0
000326244	SALEM	MO		05/02/2022		0	0	48	0	0	48	0	1,633	1,633	0	0	0
000326784	WYLIE	TX		05/02/2022		0	0	553	0	0	553	0	18,616	18,616	0	0	0
000326709	HOLMES	NY		05/02/2022		0	0	103	0	0	103	0	3,480	3,480	0	0	0
000325752	STRATHAM	NH		05/02/2022		0	0	1,090	0	0	1,090	0	36,709	36,709	0	0	0
000325510	WEST HAVEN	CT		05/02/2022		0	0	186	0	0	186	0	6,275	6,275	0	0	0
000326002	GREENSBORO	NC		05/02/2022		0	0	5	0	0	5	0	164	164	0	0	0
000326542	NORTH POLE	AK		05/02/2022		0	0	175	0	0	175	0	5,897	5,897	0	0	0
000325994	LOGANSPORT	IN		05/02/2022		0	0	4	0	0	4	0	155	155	0	0	0
000325905	WALDORF	MD		05/02/2022		0	0	59	0	0	59	0	2,091	2,091	0	0	0
000326798	OLIN	NC		05/02/2022		0	0	101	0	0	101	0	3,387	3,387	0	0	0
000326091	OAK LAWN	IL		05/02/2022		0	0	110	0	0	110	0	3,707	3,707	0	0	0
000325384	TEXAS CITY	TX		05/02/2022		0	0	122	0	0	122	0	4,106	4,106	0	0	0
000326016	ANNA	TX		05/02/2022		0	0	104	0	0	104	0	3,487	3,487	0	0	0
000326556	COOPER CITY	FL		05/02/2022		0	0	189	0	0	189	0	6,360	6,360	0	0	0
000325682	DELANO	CA		05/02/2022		0	0	159	0	0	159	0	5,352	5,352	0	0	0
000326624	FORT WORTH	TX		05/02/2022		0	0	22	0	0	22	0	752	752	0	0	0
000325763	UPPER DARBY	PA		05/02/2022		0	0	69	0	0	69	0	2,313	2,313	0	0	0
000326796	CHERRY VALLEY	AR		05/02/2022		0	0	73	0	0	73	0	2,500	2,500	0	0	0
000326256	TUCSON	AZ		05/02/2022		0	0	26	0	0	26	0	893	893	0	0	0
000326498	MANCHESTER	NJ		05/02/2022		0	0	1,387	0	0	1,387	0	46,699	46,699	0	0	0
000326028	LANSING	MI		05/02/2022		0	0	62	0	0	62	0	2,081	2,081	0	0	0
000325548	PITTSBURGH	PA		05/02/2022		0	0	63	0	0	63	0	2,135	2,135	0	0	0
000326471	WESTAMPTON	NJ		05/02/2022		0	0	20	0	0	20	0	705	705	0	0	0
000326326	ROMEOVILLE	IL		05/02/2022		0	0	285	0	0	285	0	9,643	9,642	0	0	0
000326568	CORPUS CHRISTI	TX		05/02/2022		0	0	102	0	0	102	0	3,436	3,436	0	0	0
000325395	WINSTON SALEM	NC		05/02/2022		0	0	160	0	0	160	0	5,392	5,392	0	0	0
000325693	WICHITA	KS		05/02/2022		0	0	83	0	0	83	0	2,808	2,808	0	0	0
000325534	FISHERS	IN		05/02/2022		0	0	11	0	0	11	0	363	363	0	0	0
000325776	PORTSMOUTH	VA		05/02/2022		0	0	544	0	0	544	0	18,316	18,316	0	0	0
000326243	ALEXANDER	AR		05/02/2022		0	0	95	0	0	95	0	3,204	3,204	0	0	0
000326783	WEATHERFORD	TX		05/02/2022		0	0	307	0	0	307	0	10,325	10,325	0	0	0
000325464	RALEIGH	NC		05/02/2022		0	0	112	0	0	112	0	3,763	3,763	0	0	0
000326173	TULSA	OK		05/02/2022		0	0	146	0	0	146	0	4,919	4,919	0	0	0
000325604	COVINGTON	LA		05/02/2022		0	0	30	0	0	30	0	1,030	1,030	0	0	0
000325846	MONTGOMERY	AL		05/02/2022		0	0	106	0	0	106	0	3,571	3,571	0	0	0
000325762	WATERFORD WORKS	NJ		05/02/2022		0	0	24	0	0	24	0	818	818	0	0	0
000326797	PARK CITY	KS		05/02/2022		0	0	83	0	0	83	0	2,778	2,778	0	0	0
000326611	TEMPE	AZ		05/02/2022		0	0	1,367	0	0	1,367	0	51,727	51,727	0	0	0
000326187	HAMPTON	VA		05/02/2022		0	0	15	0	0	15	0	513	513	0	0	0
000325820	HESPERIA	CA		05/02/2022		0	0	207	0	0	207	0	6,977	6,977	0	0	0
000326199	PRINCETON	NJ		05/02/2022		0	0	18	0	0	18	0	612	612	0	0	0
000326795	SWARTZ CREEK	MI		05/02/2022		0	0	885	0	0	885	0	29,785	29,785	0	0	0

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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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000326311	PALATKA	FL		05/02/2022		0	0	83	0	0	83	0	2,797	2,797	0	0	0
000326553	BARTLETT	IL		05/02/2022		0	0	365	0	0	365	0	12,353	12,353	0	0	0
000325917	MOUNT MORRIS	MI		05/02/2022		0	0	40	0	0	40	0	1,333	1,333	0	0	0
000325992	TENAHA	TX		05/02/2022		0	0	28	0	0	28	0	928	928	0	0	0
000326269	LAKE STEVENS	WA		05/02/2022		0	0	396	0	0	396	0	13,346	13,346	0	0	0
000325750	SILVIS	IL		05/02/2022		0	0	66	0	0	66	0	2,216	2,216	0	0	0
000325694	DELMONT	NJ		05/02/2022		0	0	124	0	0	124	0	4,175	4,175	0	0	0
000326027	BOWIE	MD		05/02/2022		0	0	76	0	0	76	0	2,571	2,571	0	0	0
000326567	LINDEN	NJ		05/02/2022		0	0	168	0	0	168	0	5,651	5,651	0	0	0
000326623	ECTOR	TX		05/02/2022		0	0	10	0	0	10	0	333	333	0	0	0
000326325	BARDSTOWN	KY		05/02/2022		0	0	258	0	0	258	0	8,687	8,687	0	0	0
000325903	SEAFORD	DE		05/02/2022		0	0	137	0	0	137	0	4,600	4,600	0	0	0
000326172	WEST SALEM	OH		05/02/2022		0	0	34	0	0	34	0	1,133	1,133	0	0	0
000326782	DORAL	FL		05/02/2022		0	0	1,274	0	0	1,274	0	43,072	43,072	0	0	0
000326707	ROANOKE RAPIDS	NC		05/02/2022		0	0	14	0	0	14	0	474	474	0	0	0
000326540	FAYETTEVILLE	NC		05/02/2022		0	0	65	0	0	65	0	2,216	2,216	0	0	0
000325605	SAINT AUGUSTINE	FL		05/02/2022		0	0	36	0	0	36	0	1,208	1,208	0	0	0
000325847	GLASSBORO	NJ		05/02/2022		0	0	32	0	0	32	0	1,082	1,082	0	0	0
000326339	SANFORD	FL		05/02/2022		0	0	45	0	0	45	0	1,506	1,506	0	0	0
000325465	SOUTH BEND	IN		05/02/2022		0	0	9	0	0	9	0	314	314	0	0	0
000326186	BALTIMORE	MD		05/02/2022		0	0	64	0	0	64	0	2,160	2,160	0	0	0
000325382	PELL CITY	AL		05/02/2022		0	0	9	0	0	9	0	301	301	0	0	0
000326610	ERIE	PA		05/02/2022		0	0	63	0	0	63	0	2,109	2,109	0	0	0
000325535	TOLEDO	OH		05/02/2022		0	0	81	0	0	81	0	2,724	2,724	0	0	0
000325777	ELKINS PARK	PA		05/02/2022		0	0	162	0	0	162	0	5,446	5,446	0	0	0
000326789	SPRINGDALE	AR		05/02/2022		0	0	129	0	0	129	0	4,342	4,342	0	0	0
000325984	YPSILANTI	MI		05/02/2022		0	0	95	0	0	95	0	3,206	3,206	0	0	0
000326380	SHERIDAN	IN		05/02/2022		0	0	114	0	0	114	0	3,843	3,843	0	0	0
000325742	INDIANAPOLIS	IN		05/02/2022		0	0	117	0	0	117	0	3,938	3,938	0	0	0
000325430	DAYTON	TX		05/02/2022		0	0	205	0	0	205	0	6,893	6,893	0	0	0
000325500	STURGEON BAY	WI		05/02/2022		0	0	65	0	0	65	0	2,190	2,190	0	0	0
000325909	SAN ANTONIO	TX		05/02/2022		0	0	115	0	0	115	0	3,863	3,863	0	0	0
000326547	GALLOWAY	NJ		05/02/2022		0	0	195	0	0	195	0	6,566	6,566	0	0	0
000326845	WILLIAMSTON	SC		05/02/2022		0	0	22	0	0	22	0	774	774	0	0	0
000326179	WATERLOO	NE		05/02/2022		0	0	331	0	0	331	0	11,153	11,153	0	0	0
000325970	SNYDER	TX		05/02/2022		0	0	2	0	0	2	0	70	70	0	0	0
000326450	MINEOLA	TX		05/02/2022		0	0	108	0	0	108	0	3,645	3,645	0	0	0
000326617	BATON ROUGE	LA		05/02/2022		0	0	178	0	0	178	0	5,982	5,982	0	0	0
000325672	CANASTOTA	NY		05/02/2022		0	0	14	0	0	14	0	457	457	0	0	0
000326464	ROMULUS	MI		05/02/2022		0	0	46	0	0	46	0	1,560	1,560	0	0	0
000326166	RUSKIN	FL		05/02/2022		0	0	151	0	0	151	0	5,136	5,136	0	0	0
000326762	ASHEBORO	NC		05/02/2022		0	0	9	0	0	9	0	300	300	0	0	0
000325387	SHELL ROCK	IA		05/02/2022		0	0	142	0	0	142	0	4,780	4,780	0	0	0
000325825	ATLANTA	GA		05/02/2022		0	0	323	0	0	323	0	10,861	10,861	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		0	0	168	0	0	168	0	5,652	5,652	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		0	0	73	0	0	73	0	2,455	2,455	0	0	0
000325443	INDIANAPOLIS	IN		05/02/2022		0	0	30	0	0	30	0	1,001	1,001	0	0	0
000325997	DE SOTO	MO		05/02/2022		0	0	1,066	0	0	1,066	0	35,881	35,881	0	0	0
000326776	SPRINGDALE	AR		05/02/2022		0	0	42	0	0	42	0	1,456	1,456	0	0	0
000326534	JACKSONVILLE	AR		05/02/2022		0	0	131	0	0	131	0	4,414	4,414	0	0	0
000325755	FRANKLIN	NH		05/02/2022		0	0	3,959	0	0	3,959	0	133,282	133,282	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000326602	DES PLAINES	IL		05/02/2022		0	0	260	0	0	260	0	8,745	8,745	0	0	0
000326178	WAUWATOSA	WI		05/02/2022		0	0	19	0	0	19	0	629	629	0	0	0
000326844	KANSAS CITY	KS		05/02/2022		0	0	693	0	0	693	0	23,332	23,332	0	0	0
000325743	TROY	OH		05/02/2022		0	0	133	0	0	133	0	4,490	4,490	0	0	0
000325375	CAHOKIA	IL		05/02/2022		0	0	2	0	0	2	0	70	70	0	0	0
000325687	WYOMING	NY		05/02/2022		0	0	30	0	0	30	0	1,041	1,041	0	0	0
000326234	WICHITA	KS		05/02/2022		0	0	43	0	0	43	0	1,434	1,434	0	0	0
000326774	GRANITE FALLS	NC		05/02/2022		0	0	148	0	0	148	0	4,997	4,997	0	0	0
000326476	TAMPA	FL		05/02/2022		0	0	139	0	0	139	0	4,666	4,666	0	0	0
000326081	POWHATAN	VA		05/02/2022		0	0	32	0	0	32	0	1,079	1,079	0	0	0
000326006	LEVITTOWN	PA		05/02/2022		0	0	16	0	0	16	0	594	594	0	0	0
000326616	AUBREY	TX		05/02/2022		0	0	89	0	0	89	0	3,008	3,008	0	0	0
000326691	RAMER	TN		05/02/2022		0	0	0	0	0	0	0	95,419	95,419	0	0	0
000325971	VON ORMY	TX		05/02/2022		0	0	13	0	0	13	0	440	440	0	0	0
000326304	CHANDLER	IN		05/02/2022		0	0	55	0	0	55	0	1,856	1,856	0	0	0
000326788	SPRINGDALE	AR		05/02/2022		0	0	182	0	0	182	0	6,122	6,122	0	0	0
000325826	NEDERLAND	TX		05/02/2022		0	0	574	0	0	574	0	19,329	19,329	0	0	0
000326463	MOBILE	AL		05/02/2022		0	0	15	0	0	15	0	520	520	0	0	0
000326761	BERRYVILLE	AR		05/02/2022		0	0	6	0	0	6	0	199	199	0	0	0
000326221	ORLANDO	FL		05/02/2022		0	0	122	0	0	122	0	4,113	4,113	0	0	0
000326533	CLEVELAND	MS		05/02/2022		0	0	12	0	0	12	0	407	407	0	0	0
000325998	LONOKE	AR		05/02/2022		0	0	16	0	0	16	0	525	525	0	0	0
000325514	SUMMERVILLE	SC		05/02/2022		0	0	37	0	0	37	0	1,231	1,231	0	0	0
000325837	LANCASTER	PA		05/02/2022		0	0	185	0	0	185	0	6,245	6,245	0	0	0
000326233	NORTH CHESTERFIELD	VA		05/02/2022		0	0	595	0	0	595	0	20,314	20,314	0	0	0
000326177	VIRGINIA BEACH	VA		05/02/2022		0	0	11	0	0	11	0	378	378	0	0	0
000325539	SIOUX CITY	IA		05/02/2022		0	0	88	0	0	88	0	2,962	2,962	0	0	0
000325907	LEBEC	CA		05/02/2022		0	0	418	0	0	418	0	14,085	14,085	0	0	0
000326531	MCDONOUGH	GA		05/02/2022		0	0	387	0	0	387	0	13,024	13,024	0	0	0
000325823	GROVELAND	FL		05/02/2022		0	0	224	0	0	224	0	7,542	7,542	0	0	0
000326489	DOVER	DE		05/02/2022		0	0	37	0	0	37	0	1,254	1,254	0	0	0
000326247	NEWARK	DE		05/02/2022		0	0	177	0	0	177	0	5,953	5,953	0	0	0
000326080	GONZALES	LA		05/02/2022		0	0	134	0	0	134	0	4,513	4,513	0	0	0
000326787	CONOVER	NC		05/02/2022		0	0	145	0	0	145	0	4,876	4,876	0	0	0
000326843	NEWARK	NJ		05/02/2022		0	0	5,670	0	0	5,670	0	190,894	190,894	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		0	0	95	0	0	95	0	3,182	3,182	0	0	0
000326150	SAINT LOUIS	MO		05/02/2022		0	0	42	0	0	42	0	1,418	1,418	0	0	0
000325995	TACOMA	WA		05/02/2022		0	0	120	0	0	120	0	4,051	4,051	0	0	0
000325441	HUTCHINSON	MN		05/02/2022		0	0	14	0	0	14	0	504	504	0	0	0
000325511	ELK MOUND	WI		05/02/2022		0	0	100	0	0	100	0	3,359	3,359	0	0	0
000325697	ROME	NY		05/02/2022		0	0	23	0	0	23	0	769	769	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		0	0	224	0	0	224	0	7,542	7,542	0	0	0
000326559	WEST WARWICK	RI		05/02/2022		0	0	120	0	0	120	0	4,039	4,039	0	0	0
000326317	ROSEDALE	MD		05/02/2022		0	0	42	0	0	42	0	1,473	1,473	0	0	0
000326615	ALBUQUERQUE	NM		05/02/2022		0	0	157	0	0	157	0	5,286	5,286	0	0	0
000325455	JERSEY CITY	NJ		05/02/2022		0	0	256	0	0	256	0	8,615	8,615	0	0	0
000325906	DESOTO	TX		05/02/2022		0	0	134	0	0	134	0	4,512	4,512	0	0	0
000325683	LEOMINSTER	MA		05/02/2022		0	0	152	0	0	152	0	5,121	5,121	0	0	0
000326462	MASON	MI		05/02/2022		0	0	47	0	0	47	0	1,587	1,587	0	0	0
000326629	KEARNEY	MO		05/02/2022		0	0	432	0	0	432	0	14,557	14,557	0	0	0
000326772	GLENN HEIGHTS	TX		05/02/2022		0	0	233	0	0	233	0	7,851	7,851	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325526	NORTH LAS VEGAS	NV		05/02/2022		0	0	55	0	0	55	0	1,846	1,846	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		0	0	143	0	0	143	0	4,826	4,826	0	0	0
000325373	KOKOMO	IN		05/02/2022		0	0	75	0	0	75	0	2,537	2,537	0	0	0
000326176	CHICAGO	IL		05/02/2022		0	0	35	0	0	35	0	1,182	1,182	0	0	0
000325838	CONCORD	NC		05/02/2022		0	0	76	0	0	76	0	2,576	2,576	0	0	0
000325671	CENTER	TX		05/02/2022		0	0	17	0	0	17	0	570	570	0	0	0
000325754	MUKWONAGO	WI		05/02/2022		0	0	19	0	0	19	0	650	650	0	0	0
000326391	ROUND LAKE	IL		05/02/2022		0	0	135	0	0	135	0	4,545	4,545	0	0	0
000325386	PELL CITY	AL		05/02/2022		0	0	21	0	0	21	0	723	723	0	0	0
000326316	PHILADELPHIA	PA		05/02/2022		0	0	180	0	0	180	0	6,057	6,057	0	0	0
000325996	OSKALOOSA	IA		05/02/2022		0	0	159	0	0	159	0	5,355	5,355	0	0	0
000326004	ENGLEWOOD	FL		05/02/2022		0	0	40	0	0	40	0	1,336	1,336	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		0	0	161	0	0	161	0	5,414	5,414	0	0	0
000325442	NORTH LAS VEGAS	NV		05/02/2022		0	0	158	0	0	158	0	5,322	5,322	0	0	0
000326614	VIRGINIA	MN		05/02/2022		0	0	43	0	0	43	0	1,452	1,452	0	0	0
000325824	LANDOVER	MD		05/02/2022		0	0	65	0	0	65	0	2,263	2,263	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		0	0	55	0	0	55	0	1,865	1,865	0	0	0
000325982	WHEATON	IL		05/02/2022		0	0	45	0	0	45	0	1,570	1,570	0	0	0
000325684	WINSTON SALEM	NC		05/02/2022		0	0	106	0	0	106	0	3,571	3,571	0	0	0
000325609	WHITESBURG	TN		05/02/2022		0	0	28	0	0	28	0	960	960	0	0	0
000325456	CINCINNATI	OH		05/02/2022		0	0	63	0	0	63	0	2,107	2,107	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		0	0	71	0	0	71	0	2,388	2,388	0	0	0
000326822	ELKHART	IN		05/02/2022		0	0	14	0	0	14	0	464	464	0	0	0
000326156	TAYLOR	MI		05/02/2022		0	0	99	0	0	99	0	3,333	3,333	0	0	0
000325518	MIAMI	FL		05/02/2022		0	0	421	0	0	421	0	14,170	14,170	0	0	0
000326696	HOCKLEY	TX		05/02/2022		0	0	147	0	0	147	0	4,943	4,943	0	0	0
000326752	BENTONVILLE	AR		05/02/2022		0	0	127	0	0	127	0	4,289	4,289	0	0	0
000325746	OSAWATOMIE	KS		05/02/2022		0	0	89	0	0	89	0	2,987	2,987	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		0	0	202	0	0	202	0	6,812	6,812	0	0	0
000325351	MAYBELL	CO		05/02/2022		0	0	87	0	0	87	0	2,942	2,942	0	0	0
000325891	SEABECK	WA		05/02/2022		0	0	139	0	0	139	0	4,671	4,671	0	0	0
000325732	MANHATTAN	MT		05/02/2022		0	0	11	0	0	11	0	366	366	0	0	0
000325364	CHICAGO	IL		05/02/2022		0	0	46	0	0	46	0	1,551	1,551	0	0	0
000325974	WESTMINSTER	CO		05/02/2022		0	0	27	0	0	27	0	922	922	0	0	0
000326441	CORTLANDT MANOR	NY		05/02/2022		0	0	281	0	0	281	0	9,489	9,489	0	0	0
000326073	FAIRBURN	GA		05/02/2022		0	0	76	0	0	76	0	2,574	2,574	0	0	0
000326143	ALLENTOWN	PA		05/02/2022		0	0	3	0	0	3	0	101	101	0	0	0
000325378	GIDDINGS	TX		05/02/2022		0	0	31	0	0	31	0	1,049	1,049	0	0	0
000326753	NOBLESVILLE	IN		05/02/2022		0	0	96	0	0	96	0	3,244	3,244	0	0	0
000325434	DUBOIS	IN		05/02/2022		0	0	2,362	0	0	2,362	0	79,520	79,520	0	0	0
000326385	IDALOU	TX		05/02/2022		0	0	12	0	0	12	0	417	417	0	0	0
000326087	PHARR	TX		05/02/2022		0	0	14	0	0	14	0	471	471	0	0	0
000325352	SOUTH HOLLAND	IL		05/02/2022		0	0	237	0	0	237	0	8,001	8,001	0	0	0
000326211	LAREDO	TX		05/02/2022		0	0	221	0	0	221	0	7,948	7,948	0	0	0
000326397	MERRILLVILLE	IN		05/02/2022		0	0	196	0	0	196	0	6,605	6,605	0	0	0
000326695	BRANDYWINE	MD		05/02/2022		0	0	188	0	0	188	0	6,516	6,516	0	0	0
000326155	SUPERIOR	WI		05/02/2022		0	0	242	0	0	242	0	8,134	8,134	0	0	0
000325664	SAINT PETERSBURG	FL		05/02/2022		0	0	212	0	0	212	0	7,144	7,144	0	0	0
000326467	NEW ORLEANS	LA		05/02/2022		0	0	40	0	0	40	0	1,358	1,358	0	0	0
000326099	DOVER	OH		05/02/2022		0	0	392	0	0	392	0	13,186	13,186	0	0	0
000325892	INDIANAPOLIS	IN		05/02/2022		0	0	10	0	0	10	0	335	335	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325650	BALTIMORE	MD		05/02/2022		0	0	1,290	0	0	1,290	0	43,599	43,599	0	0	0
000326821	ILION	NY		05/02/2022		0	0	60	0	0	60	0	2,004	2,004	0	0	0
000325594	MOUNT AUBURN	IL		05/02/2022		0	0	46	0	0	46	0	1,611	1,611	0	0	0
000326370	BRYAN	TX		05/02/2022		0	0	20	0	0	20	0	674	674	0	0	0
000326169	FARMINGTON	NM		05/02/2022		0	0	164	0	0	164	0	5,508	5,508	0	0	0
000325365	JANESVILLE	WI		05/02/2022		0	0	39	0	0	39	0	1,409	1,409	0	0	0
000325803	LEXINGTON	KY		05/02/2022		0	0	29	0	0	29	0	973	973	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		0	0	31	0	0	31	0	1,051	1,051	0	0	0
000325421	LOGAN	NM		05/02/2022		0	0	128	0	0	128	0	4,296	4,296	0	0	0
000325747	MARDELA SPRINGS	MD		05/02/2022		0	0	122	0	0	122	0	4,114	4,114	0	0	0
000326384	BRANDYWINE	MD		05/02/2022		0	0	183	0	0	183	0	6,150	6,150	0	0	0
000326086	FORT WAYNE	IN		05/02/2022		0	0	63	0	0	63	0	2,128	2,128	0	0	0
000326849	LINCOLN	DE		05/02/2022		0	0	16	0	0	16	0	566	566	0	0	0
000326142	LINDENHURST	IL		05/02/2022		0	0	34	0	0	34	0	1,149	1,149	0	0	0
000325733	WICHITA	KS		05/02/2022		0	0	11	0	0	11	0	377	377	0	0	0
000325688	PARIS	NY		05/02/2022		0	0	6	0	0	6	0	201	201	0	0	0
000326452	QUEENS VILLAGE	NY		05/02/2022		0	0	18	0	0	18	0	627	627	0	0	0
000326210	HOUSTON	TX		05/02/2022		0	0	392	0	0	392	0	13,196	13,196	0	0	0
000326750	SMYRNA	DE		05/02/2022		0	0	208	0	0	208	0	7,017	7,017	0	0	0
000326307	PHENIX CITY	AL		05/02/2022		0	0	15	0	0	15	0	501	501	0	0	0
000325814	PEKIN	IL		05/02/2022		0	0	19	0	0	19	0	628	628	0	0	0
000325376	INDIANAPOLIS	IN		05/02/2022		0	0	53	0	0	53	0	1,784	1,784	0	0	0
000325758	STOCKTON	CA		05/02/2022		0	0	61	0	0	61	0	2,037	2,037	0	0	0
000326084	ASTON	PA		05/02/2022		0	0	105	0	0	105	0	3,637	3,637	0	0	0
000326820	LOGANSPORT	IN		05/02/2022		0	0	174	0	0	174	0	6,098	6,098	0	0	0
000325502	CONCORD	GA		05/02/2022		0	0	169	0	0	169	0	5,702	5,702	0	0	0
000326098	BRONX	NY		05/02/2022		0	0	475	0	0	475	0	15,993	15,994	0	0	0
000326778	FREDERICKSBURG	VA		05/02/2022		0	0	1,948	0	0	1,948	0	65,588	65,588	0	0	0
000325529	MISSOURI CITY	TX		05/02/2022		0	0	2,323	0	0	2,323	0	78,219	78,219	0	0	0
000326224	APOPKA	FL		05/02/2022		0	0	6	0	0	6	0	200	200	0	0	0
000325459	ATLANTA	GA		05/02/2022		0	0	573	0	0	573	0	19,279	19,279	0	0	0
000325972	BALTIMORE	MD		05/02/2022		0	0	24	0	0	24	0	795	795	0	0	0
000325515	EDISON	NJ		05/02/2022		0	0	433	0	0	433	0	14,589	14,589	0	0	0
000325590	MAYS LANDING	NJ		05/02/2022		0	0	79	0	0	79	0	2,649	2,649	0	0	0
000326308	OPELOUSAS	LA		05/02/2022		0	0	42	0	0	42	0	1,408	1,408	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		0	0	89	0	0	89	0	2,999	2,999	0	0	0
000326071	NEOSHO	MO		05/02/2022		0	0	13	0	0	13	0	433	433	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		0	0	64	0	0	64	0	2,147	2,147	0	0	0
000326141	YODER	CO		05/02/2022		0	0	25	0	0	25	0	845	845	0	0	0
000325827	SOUTHFIELD	MI		05/02/2022		0	0	81	0	0	81	0	2,738	2,738	0	0	0
000325815	PETERSBURG	VA		05/02/2022		0	0	338	0	0	338	0	11,463	11,463	0	0	0
000326381	GRANTS PASS	OR		05/02/2022		0	0	17	0	0	17	0	588	588	0	0	0
000325447	JAMAICA	NY		05/02/2022		0	0	1,434	0	0	1,434	0	48,357	48,357	0	0	0
000325890	ALVARADO	TX		05/02/2022		0	0	424	0	0	424	0	14,294	14,294	0	0	0
000325517	AURORA	CO		05/02/2022		0	0	68	0	0	68	0	2,320	2,320	0	0	0
000325592	SAINT LOUIS	MO		05/02/2022		0	0	146	0	0	146	0	4,906	4,906	0	0	0
000326083	LAKE JACKSON	TX		05/02/2022		0	0	94	0	0	94	0	3,169	3,169	0	0	0
000326008	LEDYARD	CT		05/02/2022		0	0	77	0	0	77	0	2,579	2,579	0	0	0
000326846	TURLOCK	CA		05/02/2022		0	0	54	0	0	54	0	1,905	1,905	0	0	0
000326604	HONEYVILLE	UT		05/02/2022		0	0	63	0	0	63	0	2,120	2,120	0	0	0
000326395	OAK FOREST	IL		05/02/2022		0	0	83	0	0	83	0	2,796	2,796	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325801	BROOKLYN	MD		05/02/2022		0	0	99	0	0	99	0	3,349	3,349	0	0	0
000326153	UNION CITY	GA		05/02/2022		0	0	95	0	0	95	0	3,199	3,199	0	0	0
000325987	CRAIG	CO		05/02/2022		0	0	24	0	0	24	0	800	800	0	0	0
000325745	NEWARK	DE		05/02/2022		0	0	2,321	0	0	2,321	0	78,226	78,226	0	0	0
000326097	SOUTHBRIDGE	MA		05/02/2022		0	0	42	0	0	42	0	1,418	1,418	0	0	0
000325689	LEHIGH ACRES	FL		05/02/2022		0	0	90	0	0	90	0	3,161	3,161	0	0	0
000326451	CALLAO	VA		05/02/2022		0	0	134	0	0	134	0	4,501	4,501	0	0	0
000325973	CARY	IL		05/02/2022		0	0	2,504	0	0	2,504	0	84,749	84,749	0	0	0
000326167	LANHAM	MD		05/02/2022		0	0	111	0	0	111	0	3,762	3,762	0	0	0
000325731	HARRISBURG	PA		05/02/2022		0	0	70	0	0	70	0	2,356	2,356	0	0	0
000325675	SOMERSET	PA		05/02/2022		0	0	82	0	0	82	0	2,765	2,765	0	0	0
000326465	TALLADEGA	AL		05/02/2022		0	0	30	0	0	30	0	1,016	1,016	0	0	0
000326680	KATY	TX		05/02/2022		0	0	59	0	0	59	0	1,988	1,988	0	0	0
000326847	SELLERSBURG	IN		05/02/2022		0	0	38	0	0	38	0	1,285	1,285	0	0	0
000325433	ALLENTON	MI		05/02/2022		0	0	25	0	0	25	0	969	969	0	0	0
000325661	KOKOMO	IN		05/02/2022		0	0	65	0	0	65	0	2,199	2,199	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		0	0	123	0	0	123	0	4,146	4,146	0	0	0
000326777	OAK GROVE	KY		05/02/2022		0	0	6	0	0	6	0	191	191	0	0	0
000326237	ARDMORE	OK		05/02/2022		0	0	160	0	0	160	0	5,401	5,401	0	0	0
000326431	CANTON	MS		05/02/2022		0	0	68	0	0	68	0	2,281	2,281	0	0	0
000326673	WAPPINGERS FALLS	NY		05/02/2022		0	0	205	0	0	205	0	6,908	6,908	0	0	0
000326375	KENMORE	WA		05/02/2022		0	0	99	0	0	99	0	3,357	3,357	0	0	0
000325570	Philadelphia	PA		05/02/2022		0	0	75	0	0	75	0	2,540	2,540	0	0	0
000325737	CAMAS	WA		05/02/2022		0	0	64	0	0	64	0	2,168	2,168	0	0	0
000325597	MUSKEGON	MI		05/02/2022		0	0	7	0	0	7	0	224	224	0	0	0
000326445	PORT ORCHARD	WA		05/02/2022		0	0	125	0	0	125	0	4,222	4,222	0	0	0
000325965	CHICAGO	IL		05/02/2022		0	0	52	0	0	52	0	1,749	1,749	0	0	0
000326203	SAN ANTONIO	TX		05/02/2022		0	0	54	0	0	54	0	1,832	1,832	0	0	0
000325723	PLAQUEMINE	LA		05/02/2022		0	0	42	0	0	42	0	1,453	1,453	0	0	0
000325667	WATERFORD	NY		05/02/2022		0	0	303	0	0	303	0	10,210	10,210	0	0	0
000325369	DALLAS	TX		05/02/2022		0	0	53	0	0	53	0	1,776	1,776	0	0	0
000325341	PARISH	NY		05/02/2022		0	0	1	0	0	1	0	50	50	0	0	0
000325951	TUCSON	AZ		05/02/2022		0	0	99	0	0	99	0	3,317	3,317	0	0	0
000326590	WARWICK	RI		05/02/2022		0	0	249	0	0	249	0	8,399	8,399	0	0	0
000326217	RICHMOND	VA		05/02/2022		0	0	104	0	0	104	0	3,485	3,485	0	0	0
000326292	MARIETTA	GA		05/02/2022		0	0	423	0	0	423	0	14,248	14,248	0	0	0
000326459	MILLHEIM	PA		05/02/2022		0	0	20	0	0	20	0	677	677	0	0	0
000326147	ROXBORO	NC		05/02/2022		0	0	34	0	0	34	0	1,131	1,131	0	0	0
000325653	HENRICO	VA		05/02/2022		0	0	95	0	0	95	0	3,214	3,214	0	0	0
000326050	CENTERTON	AR		05/02/2022		0	0	19	0	0	19	0	635	635	0	0	0
000325438	CLEMENTON	NJ		05/02/2022		0	0	44	0	0	44	0	1,480	1,480	0	0	0
000326813	JACKSON	MI		05/02/2022		0	0	72	0	0	72	0	2,413	2,413	0	0	0
000326529	PHILADELPHIA	PA		05/02/2022		0	0	55	0	0	55	0	1,835	1,835	0	0	0
000325411	EAGLE BRIDGE	NY		05/02/2022		0	0	28	0	0	28	0	948	948	0	0	0
000325881	HURST	TX		05/02/2022		0	0	101	0	0	101	0	3,402	3,402	0	0	0
000326064	TUCSON	AZ		05/02/2022		0	0	17	0	0	17	0	558	558	0	0	0
000326827	THORNTON	CO		05/02/2022		0	0	21	0	0	21	0	701	701	0	0	0
000325738	PHILADELPHIA	PA		05/02/2022		0	0	9	0	0	9	0	299	299	0	0	0
000326672	ORLANDO	FL		05/02/2022		0	0	38	0	0	38	0	1,269	1,269	0	0	0
000325571	PALM BEACH GARDENS	FL		05/02/2022		0	0	607	0	0	607	0	20,422	20,422	0	0	0
000325426	COLUMBUS	OH		05/02/2022		0	0	5	0	0	5	0	158	158	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000326360	LINCOLNTON	NC		05/02/2022		0	0	185	0	0	185	0	6,363	6,363	0	0	0
000326769	EL DORADO	AR		05/02/2022		0	0	41	0	0	41	0	1,366	1,366	0	0	0
000326062	WHITE ROCK	SC		05/02/2022		0	0	314	0	0	314	0	10,578	10,578	0	0	0
000325724	LANSDOWNE	PA		05/02/2022		0	0	123	0	0	123	0	4,150	4,150	0	0	0
000325668	SARATOGA SPRINGS	NY		05/02/2022		0	0	101	0	0	101	0	3,394	3,394	0	0	0
000326742	HOUSTON	TX		05/02/2022		0	0	29	0	0	29	0	980	980	0	0	0
000326374	BLACKWOOD	NJ		05/02/2022		0	0	8	0	0	8	0	307	307	0	0	0
000326076	MANY	LA		05/02/2022		0	0	419	0	0	419	0	14,129	14,129	0	0	0
000326756	PEA RIDGE	AR		05/02/2022		0	0	8	0	0	8	0	260	260	0	0	0
000326146	ALTOONA	PA		05/02/2022		0	0	50	0	0	50	0	1,674	1,674	0	0	0
000325710	PARAGOULD	AR		05/02/2022		0	0	2,565	0	0	2,565	0	86,355	86,355	0	0	0
000325896	SICKLERVILLE	NJ		05/02/2022		0	0	53	0	0	53	0	1,784	1,784	0	0	0
000326514	BONO	AR		05/02/2022		0	0	100	0	0	100	0	3,363	3,363	0	0	0
000325654	GALION	OH		05/02/2022		0	0	148	0	0	148	0	4,980	4,980	0	0	0
000326812	NEPTUNE	NJ		05/02/2022		0	0	144	0	0	144	0	4,862	4,862	0	0	0
000326388	ROCHESTER	NY		05/02/2022		0	0	102	0	0	102	0	3,447	3,447	0	0	0
000326686	RED BLUFF	CA		05/02/2022		0	0	124	0	0	124	0	4,165	4,165	0	0	0
000326826	CAPE CORAL	FL		05/02/2022		0	0	69	0	0	69	0	2,422	2,422	0	0	0
000325807	HAMPSTEAD	NH		05/02/2022		0	0	142	0	0	142	0	4,766	4,766	0	0	0
000326216	MARANA	AZ		05/02/2022		0	0	32	0	0	32	0	1,085	1,085	0	0	0
000325509	WEST POINT	NE		05/02/2022		0	0	57	0	0	57	0	1,923	1,923	0	0	0
000326291	HAMDEN	CT		05/02/2022		0	0	711	0	0	711	0	23,927	23,927	0	0	0
000325584	CICERO	NY		05/02/2022		0	0	6	0	0	6	0	216	216	0	0	0
000325721	RAEFORD	NC		05/02/2022		0	0	161	0	0	161	0	5,418	5,418	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		0	0	1,702	0	0	1,702	0	57,410	57,410	0	0	0
000326768	ROCKY POINT	NC		05/02/2022		0	0	111	0	0	111	0	3,748	3,748	0	0	0
000326824	MARRERO	LA		05/02/2022		0	0	141	0	0	141	0	4,754	4,754	0	0	0
000325651	PESHTIGO	WI		05/02/2022		0	0	60	0	0	60	0	2,008	2,008	0	0	0
000325367	HERMITAGE	TN		05/02/2022		0	0	101	0	0	101	0	3,411	3,411	0	0	0
000325893	WEATHERFORD	TX		05/02/2022		0	0	62	0	0	62	0	2,093	2,093	0	0	0
000326075	FRESNO	CA		05/02/2022		0	0	107	0	0	107	0	3,613	3,613	0	0	0
000325595	NEW ALBANY	IN		05/02/2022		0	0	45	0	0	45	0	1,505	1,505	0	0	0
000326838	MILLVILLE	NJ		05/02/2022		0	0	76	0	0	76	0	2,548	2,548	0	0	0
000325804	UPTON	MA		05/02/2022		0	0	459	0	0	459	0	15,456	15,456	0	0	0
000326811	BRISTOL	PA		05/02/2022		0	0	99	0	0	99	0	3,323	3,323	0	0	0
000326387	LAKEWOOD	CO		05/02/2022		0	0	26	0	0	26	0	940	940	0	0	0
000325436	PHILADELPHIA	PA		05/02/2022		0	0	10	0	0	10	0	352	352	0	0	0
000325748	PORTLAND	OR		05/02/2022		0	0	157	0	0	157	0	5,280	5,280	0	0	0
000325366	COLUMBIA	SC		05/02/2022		0	0	114	0	0	114	0	3,830	3,830	0	0	0
000326825	LONG BEACH	CA		05/02/2022		0	0	94	0	0	94	0	3,153	3,153	0	0	0
000326159	FRANKSVILLE	WI		05/02/2022		0	0	119	0	0	119	0	3,990	3,990	0	0	0
000325976	KANNAPOLIS	NC		05/02/2022		0	0	49	0	0	49	0	1,651	1,651	0	0	0
000325734	SURPRISE	AZ		05/02/2022		0	0	22	0	0	22	0	738	738	0	0	0
000326513	TACOMA	WA		05/02/2022		0	0	363	0	0	363	0	12,209	12,209	0	0	0
000326699	HAMDEN	CT		05/02/2022		0	0	99	0	0	99	0	3,342	3,342	0	0	0
000326290	WOOD RIVER	IL		05/02/2022		0	0	170	0	0	170	0	5,709	5,709	0	0	0
000325666	LOUISVILLE	KY		05/02/2022		0	0	103	0	0	103	0	3,461	3,461	0	0	0
000325978	WILMERDING	PA		05/02/2022		0	0	27	0	0	27	0	910	910	0	0	0
000326455	JONESBURG	MO		05/02/2022		0	0	316	0	0	316	0	10,677	10,677	0	0	0
000326823	JEFFERSONVILLE	IN		05/02/2022		0	0	43	0	0	43	0	1,456	1,456	0	0	0
000326399	EPSOM	NH		05/02/2022		0	0	101	0	0	101	0	3,390	3,390	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000326157	MATTAPAN	MA		05/02/2022		0	0	23	0	0	23	0	775	775	0	0	0
000325736	SALEM TWP	ME		05/02/2022		0	0	21	0	0	21	0	702	702	0	0	0
000325964	BLUE ISLAND	IL		05/02/2022		0	0	62	0	0	62	0	2,072	2,072	0	0	0
000326130	ELMONT	NY		05/02/2022		0	0	29	0	0	29	0	1,099	1,099	0	0	0
000326227	HAVRE DE GRACE	MD		05/02/2022		0	0	33	0	0	33	0	1,123	1,123	0	0	0
000326469	CHICAGO	IL		05/02/2022		0	0	8	0	0	8	0	336	336	0	0	0
000326442	POWERS	MI		05/02/2022		0	0	324	0	0	324	0	10,906	10,906	0	0	0
000325507	MADISON	WI		05/02/2022		0	0	149	0	0	149	0	5,021	5,021	0	0	0
000326074	BRIDGETON	NJ		05/02/2022		0	0	33	0	0	33	0	1,117	1,117	0	0	0
000326609	HUDSON	MA		05/02/2022		0	0	195	0	0	195	0	6,555	6,555	0	0	0
000326386	SOUTH BEND	IN		05/02/2022		0	0	5	0	0	5	0	179	179	0	0	0
000325437	DORCHESTER	MA		05/02/2022		0	0	384	0	0	384	0	12,937	12,937	0	0	0
000326144	GLOUCESTER CITY	NJ		05/02/2022		0	0	45	0	0	45	0	1,506	1,506	0	0	0
000326740	CRYSTAL LAKE	IL		05/02/2022		0	0	10	0	0	10	0	350	350	0	0	0
000325819	PINSON	AL		05/02/2022		0	0	1,465	0	0	1,465	0	49,323	49,323	0	0	0
000325950	CORNING	NY		05/02/2022		0	0	18	0	0	18	0	620	620	0	0	0
000325735	FRANKLIN	IN		05/02/2022		0	0	160	0	0	160	0	5,380	5,380	0	0	0
000325977	PHILADELPHIA	PA		05/02/2022		0	0	31	0	0	31	0	1,052	1,052	0	0	0
000325679	BULVERDE	TX		05/02/2022		0	0	22	0	0	22	0	745	745	0	0	0
000325340	GRAIN VALLEY	MO		05/02/2022		0	0	107	0	0	107	0	3,615	3,615	0	0	0
000325880	ARLINGTON	TX		05/02/2022		0	0	15	0	0	15	0	516	516	0	0	0
000325805	ANDOVER	MA		05/02/2022		0	0	226	0	0	226	0	7,672	7,672	0	0	0
000326282	WETUMPKA	AL		05/02/2022		0	0	80	0	0	80	0	2,678	2,678	0	0	0
000325644	CARTERSVILLE	GA		05/02/2022		0	0	75	0	0	75	0	2,516	2,516	0	0	0
000325588	MADERA	CA		05/02/2022		0	0	134	0	0	134	0	4,514	4,514	0	0	0
000326505	WARNER ROBINS	GA		05/02/2022		0	0	164	0	0	164	0	5,554	5,554	0	0	0
000325332	DURHAM	NC		05/02/2022		0	0	93	0	0	93	0	3,130	3,130	0	0	0
000326449	OXFORD	AL		05/02/2022		0	0	80	0	0	80	0	2,703	2,703	0	0	0
000326040	DIXON	MO		05/02/2022		0	0	79	0	0	79	0	2,647	2,647	0	0	0
000325714	BENSALEM	PA		05/02/2022		0	0	29	0	0	29	0	978	978	0	0	0
000326296	VINELAND	NJ		05/02/2022		0	0	13	0	0	13	0	434	434	0	0	0
000325872	HURON	TN		05/02/2022		0	0	8	0	0	8	0	274	274	0	0	0
000326110	BALLWIN	MO		05/02/2022		0	0	54	0	0	54	0	1,808	1,808	0	0	0
000325574	FLOWER MOUND	TX		05/02/2022		0	0	35	0	0	35	0	1,188	1,188	0	0	0
000326352	FREMONT	MI		05/02/2022		0	0	36	0	0	36	0	1,228	1,228	0	0	0
000325700	BAYTOWN	TX		05/02/2022		0	0	46	0	0	46	0	1,785	1,785	0	0	0
000325402	PORT BYRON	IL		05/02/2022		0	0	61	0	0	61	0	2,060	2,060	0	0	0
000326054	ORLANDO	FL		05/02/2022		0	0	40	0	0	40	0	1,339	1,339	0	0	0
000326594	BEDFORD HEIGHTS	OH		05/02/2022		0	0	559	0	0	559	0	18,868	18,868	0	0	0
000326734	CORDOVA	TN		05/02/2022		0	0	1,825	0	0	1,825	0	61,451	61,451	0	0	0
000325359	SELMA	NC		05/02/2022		0	0	219	0	0	219	0	7,378	7,378	0	0	0
000326124	BALTIMORE	MD		05/02/2022		0	0	13	0	0	13	0	435	435	0	0	0
000325560	MAGNOLIA	TX		05/02/2022		0	0	52	0	0	52	0	1,746	1,746	0	0	0
000325969	BALTIMORE	MD		05/02/2022		0	0	8	0	0	8	0	304	304	0	0	0
000326422	MCHENRY	IL		05/02/2022		0	0	22	0	0	22	0	749	749	0	0	0
000326664	WELCOME	MD		05/02/2022		0	0	247	0	0	247	0	8,308	8,308	0	0	0
000326068	NEENAH	WI		05/02/2022		0	0	26	0	0	26	0	879	879	0	0	0
000325713	BAY SHORE	NY		05/02/2022		0	0	80	0	0	80	0	2,677	2,677	0	0	0
000326138	SICKLERVILLE	NJ		05/02/2022		0	0	27	0	0	27	0	944	944	0	0	0
000325899	SINTON	TX		05/02/2022		0	0	4	0	0	4	0	136	136	0	0	0
000326581	TERRYVILLE	CT		05/02/2022		0	0	105	0	0	105	0	3,538	3,538	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325429	LAS VEGAS	NV		05/02/2022		0	0	19	0	0	19	0	629	629	0	0	0
000326436	NATCHEZ	MS		05/02/2022		0	0	3	0	0	3	0	106	106	0	0	0
000326678	MARTINSBURG	WV		05/02/2022		0	0	11	0	0	11	0	386	386	0	0	0
000325403	WOODSBORO	TX		05/02/2022		0	0	70	0	0	70	0	2,342	2,342	0	0	0
000326281	STOUGHTON	MA		05/02/2022		0	0	37	0	0	37	0	1,353	1,353	0	0	0
000326448	CROSS LANES	WV		05/02/2022		0	0	305	0	0	305	0	10,266	10,266	0	0	0
000326136	EMERY	UT		05/02/2022		0	0	22	0	0	22	0	787	787	0	0	0
000326378	AUSTIN	IN		05/02/2022		0	0	53	0	0	53	0	1,787	1,787	0	0	0
000325790	EUREKA	CA		05/02/2022		0	0	10	0	0	10	0	336	336	0	0	0
000325659	KISSIMMEE	FL		05/02/2022		0	0	72	0	0	72	0	2,493	2,493	0	0	0
000325957	MIDLAND	TX		05/02/2022		0	0	24	0	0	24	0	798	798	0	0	0
000325333	HOUSTON	TX		05/02/2022		0	0	21	0	0	21	0	756	756	0	0	0
000326802	PERRY	MI		05/02/2022		0	0	167	0	0	167	0	5,622	5,622	0	0	0
000326351	SPOKANE	WA		05/02/2022		0	0	20	0	0	20	0	657	657	0	0	0
000325701	RIALTO	CA		05/02/2022		0	0	11	0	0	11	0	365	365	0	0	0
000326295	AVONDALE	AZ		05/02/2022		0	0	64	0	0	64	0	2,152	2,152	0	0	0
000326053	ATLANTA	GA		05/02/2022		0	0	22	0	0	22	0	739	739	0	0	0
000326365	VINELAND	NJ		05/02/2022		0	0	260	0	0	260	0	8,764	8,764	0	0	0
000325873	ASHEBORO	NC		05/02/2022		0	0	414	0	0	414	0	13,964	13,964	0	0	0
000326067	WASHINGTON	DC		05/02/2022		0	0	875	0	0	875	0	29,449	29,449	0	0	0
000326663	DAYTON	OH		05/02/2022		0	0	97	0	0	97	0	3,254	3,254	0	0	0
000325631	WICHITA FALLS	TX		05/02/2022		0	0	839	0	0	839	0	28,358	28,358	0	0	0
000325416	MANSFIELD	TX		05/02/2022		0	0	108	0	0	108	0	3,626	3,626	0	0	0
000326379	SOUTH WEBER	UT		05/02/2022		0	0	6	0	0	6	0	214	214	0	0	0
000325658	BLYTHE	CA		05/02/2022		0	0	126	0	0	126	0	4,227	4,227	0	0	0
000326137	COLONIA	NJ		05/02/2022		0	0	707	0	0	707	0	23,788	23,787	0	0	0
000325561	MIDLOTHIAN	TX		05/02/2022		0	0	100	0	0	100	0	3,372	3,372	0	0	0
000325940	BELOIT	WI		05/02/2022		0	0	33	0	0	33	0	1,166	1,166	0	0	0
000325809	BRIMFIELD	MA		05/02/2022		0	0	130	0	0	130	0	4,377	4,377	0	0	0
000325642	SPRING	TX		05/02/2022		0	0	62	0	0	62	0	2,073	2,073	0	0	0
000326801	LEHIGH ACRES	FL		05/02/2022		0	0	212	0	0	212	0	7,151	7,151	0	0	0
000326675	WATERBURY	CT		05/02/2022		0	0	388	0	0	388	0	13,054	13,054	0	0	0
000326377	LANHAM	MD		05/02/2022		0	0	10	0	0	10	0	371	371	0	0	0
000326759	FORT WORTH	TX		05/02/2022		0	0	82	0	0	82	0	2,759	2,759	0	0	0
000326149	SWEDESBORO	NJ		05/02/2022		0	0	4,559	0	0	4,559	0	153,504	153,504	0	0	0
000325400	FAYETTEVILLE	PA		05/02/2022		0	0	41	0	0	41	0	1,389	1,389	0	0	0
000326592	MIAMI	FL		05/02/2022		0	0	191	0	0	191	0	6,420	6,420	0	0	0
000326815	JAMAICA	NY		05/02/2022		0	0	251	0	0	251	0	8,439	8,439	0	0	0
000326517	ELKTON	MD		05/02/2022		0	0	317	0	0	317	0	10,686	10,686	0	0	0
000326205	HUBERT	NC		05/02/2022		0	0	8	0	0	8	0	261	261	0	0	0
000325870	SOMERTON	AZ		05/02/2022		0	0	111	0	0	111	0	3,754	3,754	0	0	0
000326447	GOOSE CREEK	SC		05/02/2022		0	0	137	0	0	137	0	4,608	4,608	0	0	0
000325572	Sicklerville	NJ		05/02/2022		0	0	944	0	0	944	0	31,771	31,771	0	0	0
000326420	JACKSON	MS		05/02/2022		0	0	57	0	0	57	0	1,918	1,918	0	0	0
000325599	HOWELL	MI		05/02/2022		0	0	12	0	0	12	0	410	410	0	0	0
000325967	BINGHAMTON	NY		05/02/2022		0	0	22	0	0	22	0	727	727	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		0	0	202	0	0	202	0	6,794	6,794	0	0	0
000325725	URIAH	AL		05/02/2022		0	0	55	0	0	55	0	1,862	1,862	0	0	0
000326434	WINTHROP	ME		05/02/2022		0	0	129	0	0	129	0	4,327	4,327	0	0	0
000325883	SPRINGTOWN	TX		05/02/2022		0	0	7	0	0	7	0	236	236	0	0	0
000325585	CHICAGO	IL		05/02/2022		0	0	853	0	0	853	0	28,765	28,765	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000326676	ABBEVILLE	SC		05/02/2022		0	0	198	0	0	198	0	6,654	6,654	0	0	0
000325953	PATASKALA	OH		05/02/2022		0	0	105	0	0	105	0	3,521	3,521	0	0	0
000325413	UNION	NJ		05/02/2022		0	0	235	0	0	235	0	7,897	7,897	0	0	0
000326800	LAKE WORTH	FL		05/02/2022		0	0	1,720	0	0	1,720	0	58,037	58,037	0	0	0
000325941	PHILADELPHIA	PA		05/02/2022		0	0	158	0	0	158	0	5,315	5,315	0	0	0
000325885	JASPER	TX		05/02/2022		0	0	42	0	0	42	0	1,438	1,438	0	0	0
000326674	SAN ANTONIO	TX		05/02/2022		0	0	48	0	0	48	0	1,627	1,627	0	0	0
000325587	FLORISSANT	MO		05/02/2022		0	0	1,033	0	0	1,033	0	34,827	34,827	0	0	0
000326730	KANSAS CITY	MO		05/02/2022		0	0	180	0	0	180	0	6,047	6,047	0	0	0
000326432	OZARK	MO		05/02/2022		0	0	61	0	0	61	0	2,061	2,061	0	0	0
000325345	LAFAYETTE	IN		05/02/2022		0	0	21	0	0	21	0	785	785	0	0	0
000325871	CEDAR RAPIDS	IA		05/02/2022		0	0	37	0	0	37	0	1,273	1,273	0	0	0
000325573	Middlesex	NJ		05/02/2022		0	0	13	0	0	13	0	441	441	0	0	0
000326744	BAKER	LA		05/02/2022		0	0	5	0	0	5	0	180	180	0	0	0
000326148	LAKE WORTH	FL		05/02/2022		0	0	32	0	0	32	0	1,064	1,064	0	0	0
000326661	CAMDEN	SC		05/02/2022		0	0	29	0	0	29	0	969	969	0	0	0
000326828	NUNDA	NY		05/02/2022		0	0	19	0	0	19	0	640	640	0	0	0
000325726	HANOVER	PA		05/02/2022		0	0	103	0	0	103	0	3,473	3,473	0	0	0
000325968	PORT ANGELES	WA		05/02/2022		0	0	9	0	0	9	0	308	308	0	0	0
000326051	ANTELOPE	CA		05/02/2022		0	0	91	0	0	91	0	3,056	3,056	0	0	0
000325428	ANNISTON	AL		05/02/2022		0	0	366	0	0	366	0	12,342	12,342	0	0	0
000326121	INDIANAPOLIS	IN		05/02/2022		0	0	27	0	0	27	0	917	917	0	0	0
000325712	ANTIOCH	CA		05/02/2022		0	0	172	0	0	172	0	5,780	5,780	0	0	0
000325898	SPRINGTOWN	TX		05/02/2022		0	0	28	0	0	28	0	935	935	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		0	0	41	0	0	41	0	1,379	1,379	0	0	0
000326668	BOILING SPRINGS	SC		05/02/2022		0	0	111	0	0	111	0	3,750	3,750	0	0	0
000326058	STRATFORD	CT		05/02/2022		0	0	131	0	0	131	0	4,411	4,411	0	0	0
000326426	YUMA	AZ		05/02/2022		0	0	47	0	0	47	0	1,584	1,584	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		0	0	51	0	0	51	0	1,713	1,713	0	0	0
000326724	WINDBER	PA		05/02/2022		0	0	45	0	0	45	0	1,666	1,666	0	0	0
000325565	Chicopee	MA		05/02/2022		0	0	20	0	0	20	0	675	675	0	0	0
000326598	TAMARAC	FL		05/02/2022		0	0	98	0	0	98	0	3,292	3,292	0	0	0
000326738	PROVIDENCE VILLAGE	TX		05/02/2022		0	0	71	0	0	71	0	2,382	2,382	0	0	0
000325323	LA GRANGE	NC		05/02/2022		0	0	91	0	0	91	0	3,117	3,117	0	0	0
000326128	LAS VEGAS	NV		05/02/2022		0	0	68	0	0	68	0	2,284	2,284	0	0	0
000326031	LUBBOCK	TX		05/02/2022		0	0	58	0	0	58	0	1,939	1,939	0	0	0
000325718	GREECE	NY		05/02/2022		0	0	11	0	0	11	0	356	356	0	0	0
000325578	NEW ORLEANS	LA		05/02/2022		0	0	132	0	0	132	0	4,442	4,442	0	0	0
000326585	GLEN BURNIE	MD		05/02/2022		0	0	219	0	0	219	0	7,400	7,400	0	0	0
000326343	PHILADELPHIA	MS		05/02/2022		0	0	46	0	0	46	0	1,647	1,647	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		0	0	26	0	0	26	0	883	883	0	0	0
000326808	TEANECK	NJ		05/02/2022		0	0	127	0	0	127	0	4,272	4,272	0	0	0
000326101	MILTON	FL		05/02/2022		0	0	438	0	0	438	0	14,741	14,741	0	0	0
000325564	Carver	MA		05/02/2022		0	0	47	0	0	47	0	1,574	1,574	0	0	0
000326599	PUEBLO	CO		05/02/2022		0	0	208	0	0	208	0	7,000	7,000	0	0	0
000325481	METHUEN	MA		05/02/2022		0	0	128	0	0	128	0	4,307	4,307	0	0	0
000325406	PITTSFIELD	MA		05/02/2022		0	0	35	0	0	35	0	1,584	1,584	0	0	0
000326357	FOXBORO	MA		05/02/2022		0	0	519	0	0	519	0	17,466	17,466	0	0	0
000326190	BAXTER SPRINGS	KS		05/02/2022		0	0	44	0	0	44	0	1,467	1,467	0	0	0
000326655	LOGANVILLE	GA		05/02/2022		0	0	107	0	0	107	0	3,599	3,599	0	0	0
000326413	ASHAWAY	RI		05/02/2022		0	0	155	0	0	155	0	5,235	5,235	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325876	JACKSONVILLE	FL		05/02/2022		0	0	25	0	0	25	0	848	848	0	0	0
000325336	OOLOGAH	OK		05/02/2022		0	0	438	0	0	438	0	14,750	14,750	0	0	0
000325864	WHITING	IN		05/02/2022		0	0	91	0	0	91	0	3,078	3,078	0	0	0
000326299	STEGER	IL		05/02/2022		0	0	4	0	0	4	0	142	142	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		0	0	70	0	0	70	0	2,345	2,345	0	0	0
000325310	DALTON	GA		05/02/2022		0	0	64	0	0	64	0	2,168	2,168	0	0	0
000326355	WICHITA	KS		05/02/2022		0	0	231	0	0	231	0	7,763	7,763	0	0	0
000326057	FARGO	ND		05/02/2022		0	0	217	0	0	217	0	7,443	7,443	0	0	0
000326597	LEICESTER	MA		05/02/2022		0	0	210	0	0	210	0	7,063	7,063	0	0	0
000326737	ODESSA	TX		05/02/2022		0	0	46	0	0	46	0	1,541	1,541	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		0	0	101	0	0	101	0	3,392	3,392	0	0	0
000325850	MANOR	TX		05/02/2022		0	0	22	0	0	22	0	748	748	0	0	0
000325552	ROTTERDAM	NY		05/02/2022		0	0	36	0	0	36	0	1,208	1,208	0	0	0
000325794	NEW EGYPT	NJ		05/02/2022		0	0	727	0	0	727	0	24,486	24,486	0	0	0
000325324	PORT BARRINGTON	IL		05/02/2022		0	0	132	0	0	132	0	4,442	4,442	0	0	0
000325920	BROOKLYN	NY		05/02/2022		0	0	54	0	0	54	0	1,838	1,838	0	0	0
000326667	GONZALES	LA		05/02/2022		0	0	120	0	0	120	0	4,056	4,056	0	0	0
000326369	OROFINO	ID		05/02/2022		0	0	362	0	0	362	0	12,189	12,189	0	0	0
000326030	BUNKER HILL	WV		05/02/2022		0	0	177	0	0	177	0	5,968	5,968	0	0	0
000326807	BOLTON	CT		05/02/2022		0	0	264	0	0	264	0	8,876	8,876	0	0	0
000326584	MARENGO	IL		05/02/2022		0	0	180	0	0	180	0	6,050	6,050	0	0	0
000326509	ROEBUCK	SC		05/02/2022		0	0	13	0	0	13	0	429	429	0	0	0
000325780	SUMMERVILLE	SC		05/02/2022		0	0	103	0	0	103	0	3,477	3,477	0	0	0
000326342	BROADVIEW	IL		05/02/2022		0	0	24	0	0	24	0	807	807	0	0	0
000325947	WOODBRIDGE	VA		05/02/2022		0	0	137	0	0	137	0	4,624	4,624	0	0	0
000326100	THORNTON	CO		05/02/2022		0	0	34	0	0	34	0	1,207	1,207	0	0	0
000325649	KILLEEN	TX		05/02/2022		0	0	361	0	0	361	0	12,153	12,153	0	0	0
000326272	JENISON	MI		05/02/2022		0	0	88	0	0	88	0	2,965	2,965	0	0	0
000326044	LILBURN	GA		05/02/2022		0	0	45	0	0	45	0	1,528	1,528	0	0	0
000325933	BAY CITY	MI		05/02/2022		0	0	96	0	0	96	0	3,220	3,220	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		0	0	125	0	0	125	0	4,213	4,213	0	0	0
000326710	PENDLETON	SC		05/02/2022		0	0	49	0	0	49	0	1,761	1,761	0	0	0
000325579	NORTH BRANFORD	CT		05/02/2022		0	0	17	0	0	17	0	628	628	0	0	0
000326286	HYATTSVILLE	MD		05/02/2022		0	0	78	0	0	78	0	2,678	2,678	0	0	0
000326596	HIALEAH	FL		05/02/2022		0	0	1,605	0	0	1,605	0	54,236	54,236	0	0	0
000326354	HOUSTON	TX		05/02/2022		0	0	81	0	0	81	0	2,743	2,743	0	0	0
000326056	MIRAMAR	FL		05/02/2022		0	0	194	0	0	194	0	6,517	6,517	0	0	0
000326112	RAEFORD	NC		05/02/2022		0	0	598	0	0	598	0	20,118	20,118	0	0	0
000326410	KNOXVILLE	TN		05/02/2022		0	0	33	0	0	33	0	1,096	1,096	0	0	0
000325493	GERMANTOWN	OH		05/02/2022		0	0	119	0	0	119	0	4,008	4,008	0	0	0
000325944	INDIANAPOLIS	IN		05/02/2022		0	0	2	0	0	2	0	86	86	0	0	0
000325418	UNIONDALE	NY		05/02/2022		0	0	110	0	0	110	0	3,705	3,705	0	0	0
000326126	DINGMANS FERRY	PA		05/02/2022		0	0	196	0	0	196	0	6,587	6,587	0	0	0
000326271	SOCORRO	TX		05/02/2022		0	0	31	0	0	31	0	1,448	1,448	0	0	0
000326806	BELLMAWR	NJ		05/02/2022		0	0	1,014	0	0	1,014	0	34,380	34,380	0	0	0
000325320	REIDSVILLE	NC		05/02/2022		0	0	36	0	0	36	0	1,216	1,216	0	0	0
000325874	COOS BAY	OR		05/02/2022		0	0	7	0	0	7	0	237	237	0	0	0
000325930	ROBSTOWN	TX		05/02/2022		0	0	58	0	0	58	0	1,950	1,950	0	0	0
000325632	COLUMBUS	IN		05/02/2022		0	0	322	0	0	322	0	10,848	10,848	0	0	0
000325576	FAYETTEVILLE	NC		05/02/2022		0	0	73	0	0	73	0	2,444	2,444	0	0	0
000326438	LAUREL SPRINGS	NJ		05/02/2022		0	0	24	0	0	24	0	800	800	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000326736	BLUE ASH	OH		05/02/2022		0	0	305	0	0	305	0	10,298	10,298	0	0	0
000326285	MOUNT VERNON	OH		05/02/2022		0	0	22	0	0	22	0	754	754	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		0	0	138	0	0	138	0	4,636	4,636	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		0	0	7	0	0	7	0	247	247	0	0	0
000325562	HOLDEN	LA		05/02/2022		0	0	147	0	0	147	0	4,934	4,934	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		0	0	9	0	0	9	0	302	302	0	0	0
000326041	MARSHALL	VA		05/02/2022		0	0	29	0	0	29	0	1,050	1,050	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		0	0	105	0	0	105	0	3,561	3,561	0	0	0
000326651	CARMEL	NY		05/02/2022		0	0	128	0	0	128	0	4,300	4,300	0	0	0
000326353	PROSPECT	CT		05/02/2022		0	0	191	0	0	191	0	6,416	6,416	0	0	0
000325862	AUSTIN	TX		05/02/2022		0	0	52	0	0	52	0	1,735	1,735	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		0	0	8	0	0	8	0	271	271	0	0	0
000326283	MIDFIELD	AL		05/02/2022		0	0	20	0	0	20	0	665	665	0	0	0
000325405	OZARK	MO		05/02/2022		0	0	62	0	0	62	0	2,074	2,074	0	0	0
000326055	PATTERSON	CA		05/02/2022		0	0	164	0	0	164	0	5,506	5,506	0	0	0
000325647	WHITESBORO	NY		05/02/2022		0	0	11	0	0	11	0	358	358	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		0	0	73	0	0	73	0	2,482	2,482	0	0	0
000325959	EPHRATA	PA		05/02/2022		0	0	1,236	0	0	1,236	0	41,604	41,604	0	0	0
000325494	ADDISON	IL		05/02/2022		0	0	41	0	0	41	0	1,395	1,395	0	0	0
000325419	KIRKWOOD	PA		05/02/2022		0	0	24	0	0	24	0	849	849	0	0	0
000325717	ROCHESTER	NY		05/02/2022		0	0	15	0	0	15	0	489	489	0	0	0
000325792	POINT PLEASANT BEACH	NJ		05/02/2022		0	0	24	0	0	24	0	801	801	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		0	0	82	0	0	82	0	2,755	2,755	0	0	0
000325633	NEW ULM	MN		05/02/2022		0	0	7	0	0	7	0	222	222	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		0	0	75	0	0	75	0	2,541	2,541	0	0	0
000326437	PUYALLUP	WA		05/02/2022		0	0	821	0	0	821	0	27,740	27,740	0	0	0
000326367	BEL AIR	MD		05/02/2022		0	0	315	0	0	315	0	10,592	10,592	0	0	0
000325321	PRINCETON	WV		05/02/2022		0	0	30	0	0	30	0	1,007	1,007	0	0	0
000325703	MILLVILLE	NJ		05/02/2022		0	0	80	0	0	80	0	2,704	2,704	0	0	0
000326340	MERRILLVILLE	IN		05/02/2022		0	0	29	0	0	29	0	971	971	0	0	0
000326582	CHICAGO	IL		05/02/2022		0	0	110	0	0	110	0	3,692	3,692	0	0	0
000326507	KEARNY	NJ		05/02/2022		0	0	235	0	0	235	0	7,904	7,904	0	0	0
000326209	DES MOINES	IA		05/02/2022		0	0	17	0	0	17	0	557	557	0	0	0
000325563	LUBBOCK	TX		05/02/2022		0	0	1,169	0	0	1,169	0	39,345	39,345	0	0	0
000326139	SUFFOLK	VA		05/02/2022		0	0	458	0	0	458	0	15,437	15,437	0	0	0
000326284	DECATUR	IL		05/02/2022		0	0	299	0	0	299	0	10,055	10,055	0	0	0
000325335	UDALL	KS		05/02/2022		0	0	112	0	0	112	0	3,781	3,781	0	0	0
000325931	BELTSVILLE	MD		05/02/2022		0	0	28	0	0	28	0	1,149	1,149	0	0	0
000326042	CAROL STREAM	IL		05/02/2022		0	0	84	0	0	84	0	2,832	2,832	0	0	0
000326805	DEXTER TWP	MI		05/02/2022		0	0	236	0	0	236	0	7,932	7,932	0	0	0
000326185	JACKSONVILLE	NC		05/02/2022		0	0	0	0	0	0	0	150,394	150,394	0	0	0
000326192	TENINO	WA		05/02/2022		0	0	0	0	0	0	0	240,269	240,269	0	0	0
0299999. Mortgages with partial repayments						2,724,988,411	0	167,450	0	0	167,450	0	34,922,183	34,922,183	0	0	0
000325344	CLAYTON	NC		05/02/2022	12/15/2022	0	0	3,048	0	0	3,048	0	102,630	102,630	0	0	0
000325348	OXFORD	NC		05/02/2022	08/15/2022	0	0	1,625	0	0	1,625	0	54,714	54,714	0	0	0
000325357	CENTER POINT	AL		05/02/2022	07/15/2022	0	0	2,401	0	0	2,401	0	80,834	80,834	0	0	0
000325371	MALAGA	WA		05/02/2022	07/15/2022	0	0	589	0	0	589	0	19,817	19,817	0	0	0
000325393	CHARLOTTE	MI		05/02/2022	09/15/2022	0	0	3,183	0	0	3,183	0	107,156	107,156	0	0	0
000325408	JACKSONVILLE	FL		05/02/2022	11/15/2022	0	0	5,894	0	0	5,894	0	198,459	198,459	0	0	0
000325439	KENOSHA	WI		05/02/2022	08/15/2022	0	0	4,874	0	0	4,874	0	164,097	164,097	0	0	0
000325461	NEW HAVEN	CT		05/02/2022	10/03/2022	0	0	7,159	0	0	7,159	0	241,044	241,044	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
000325479	BRUNSWICK	OH		05/02/2022	11/15/2022	0	0	2,507	0	0	2,507	0	84,399	84,399	0	0	0
000325491	VALRICO	FL		05/02/2022	09/15/2022	0	0	2,671	0	0	2,671	0	89,933	89,933	0	0	0
000325508	COATESVILLE	PA		05/02/2022	09/15/2022	0	0	9,359	0	0	9,359	0	338,363	338,363	0	0	0
000325553	ALBUQUERQUE	NM		05/02/2022	08/15/2022	0	0	4,812	0	0	4,812	0	162,005	162,005	0	0	0
000325575	LITTLE ELM	TX		05/02/2022	09/15/2022	0	0	10,214	0	0	10,214	0	343,902	343,902	0	0	0
000325583	JACKSONVILLE	FL		05/02/2022	08/15/2022	0	0	8,241	0	0	8,241	0	277,480	277,480	0	0	0
000325621	NEWBURGH	NY		05/02/2022	07/15/2022	0	0	4,953	0	0	4,953	0	166,757	166,757	0	0	0
000325707	TYLER	TX		05/02/2022	12/15/2022	0	0	3,312	0	0	3,312	0	111,495	111,495	0	0	0
000325719	AURORA	CO		05/02/2022	10/17/2022	0	0	3,649	0	0	3,649	0	122,845	122,845	0	0	0
000325727	VINELAND	NJ		05/02/2022	10/17/2022	0	0	3,830	0	0	3,830	0	128,957	128,957	0	0	0
000325730	CALEDONIA	NY		05/02/2022	10/17/2022	0	0	1,829	0	0	1,829	0	61,587	61,587	0	0	0
000325756	EDGEWOOD	MD		05/02/2022	09/15/2022	0	0	2,060	0	0	2,060	0	69,357	69,357	0	0	0
000325761	CEDAR RAPIDS	IA		05/02/2022	08/15/2022	0	0	3,606	0	0	3,606	0	121,425	121,425	0	0	0
000325764	NEWPORT NEWS	VA		05/02/2022	09/15/2022	0	0	3,519	0	0	3,519	0	118,495	118,495	0	0	0
000325766	READING	MA		05/02/2022	08/15/2022	0	0	3,355	0	0	3,355	0	112,958	112,958	0	0	0
000325767	MESQUITE	TX		05/02/2022	07/15/2022	0	0	2,260	0	0	2,260	0	76,078	76,078	0	0	0
000325783	ROELAND PARK	KS		05/02/2022	08/15/2022	0	0	3,318	0	0	3,318	0	111,708	111,708	0	0	0
000325791	BARNEGAT	NJ		05/02/2022	11/15/2022	0	0	3,841	0	0	3,841	0	129,330	129,330	0	0	0
000325817	ROMEOVILLE	IL		05/02/2022	07/15/2022	0	0	5,984	0	0	5,984	0	201,473	201,473	0	0	0
000325828	CHESTER	SC		05/02/2022	09/15/2022	0	0	1,205	0	0	1,205	0	40,569	40,569	0	0	0
000325835	JACKSONVILLE	FL		05/02/2022	11/15/2022	0	0	3,818	0	0	3,818	0	128,547	128,547	0	0	0
000325849	ROCHELLE	IL		05/02/2022	11/15/2022	0	0	2,757	0	0	2,757	0	92,839	92,839	0	0	0
000325889	PHILADELPHIA	PA		05/02/2022	09/15/2022	0	0	1,837	0	0	1,837	0	61,842	61,842	0	0	0
000325901	TRAFFORD	AL		05/02/2022	07/15/2022	0	0	3,075	0	0	3,075	0	103,548	103,548	0	0	0
000325915	SAINT LOUIS	MO		05/02/2022	11/15/2022	0	0	2,389	0	0	2,389	0	80,449	80,449	0	0	0
000325937	CORCORAN	CA		05/02/2022	08/15/2022	0	0	4,165	0	0	4,165	0	140,221	140,221	0	0	0
000325962	AKRON	OH		05/02/2022	07/15/2022	0	0	478	0	0	478	0	16,110	16,110	0	0	0
000326009	HESSMER	LA		05/02/2022	12/15/2022	0	0	3,723	0	0	3,723	0	125,345	125,345	0	0	0
000326013	LAS VEGAS	NV		05/02/2022	10/17/2022	0	0	2,573	0	0	2,573	0	86,628	86,628	0	0	0
000326024	DOLTON	IL		05/02/2022	08/15/2022	0	0	1,405	0	0	1,405	0	47,290	47,290	0	0	0
000326037	WESTMINSTER	CO		05/02/2022	12/15/2022	0	0	5,543	0	0	5,543	0	186,640	186,640	0	0	0
000326096	WALDORF	MD		05/02/2022	07/15/2022	0	0	9,730	0	0	9,730	0	327,586	273,687	0	(53,899)	(53,899)
000326104	GREAT FALLS	MT		05/02/2022	08/15/2022	0	0	3,657	0	0	3,657	0	123,121	123,121	0	0	0
000326107	ROUND ROCK	TX		05/02/2022	11/15/2022	0	0	3,315	0	0	3,315	0	111,604	111,604	0	0	0
000326154	PERRYSBURG	OH		05/02/2022	08/15/2022	0	0	2,701	0	0	2,701	0	90,942	90,942	0	0	0
000326163	WILMINGTON	DE		05/02/2022	07/15/2022	0	0	2,021	0	0	2,021	0	68,055	68,055	0	0	0
000326206	ELMIRA	OR		05/02/2022	12/15/2022	0	0	5,772	0	0	5,772	0	194,341	194,341	0	0	0
000326214	CLAYTON	DE		05/02/2022	08/15/2022	0	0	4,780	0	0	4,780	0	160,927	160,927	0	0	0
000326228	AURORA	IL		05/02/2022	07/15/2022	0	0	6,081	0	0	6,081	0	204,724	204,724	0	0	0
000326231	FARMERSVILLE	TX		05/02/2022	11/15/2022	0	0	4,932	0	0	4,932	0	166,057	166,057	0	0	0
000326251	DORCHESTER	MA		05/02/2022	10/17/2022	0	0	5,124	0	0	5,124	0	172,515	172,515	0	0	0
000326273	PISCATAWAY	NJ		05/02/2022	08/15/2022	0	0	7,810	0	0	7,810	0	262,952	262,952	0	0	0
000326277	BALTIMORE	MD		05/02/2022	07/15/2022	0	0	3,846	0	0	3,846	0	129,496	129,496	0	0	0
000326297	JACKSON	MI		05/02/2022	09/15/2022	0	0	1,069	0	0	1,069	0	36,004	36,004	0	0	0
000326319	COLUMBIA	SC		05/02/2022	08/15/2022	0	0	4,993	0	0	4,993	0	168,110	168,110	0	0	0
000326328	WYOMING	MI		05/02/2022	12/15/2022	0	0	1,586	0	0	1,586	0	53,413	53,413	0	0	0
000326329	LADY LAKE	FL		05/02/2022	09/15/2022	0	0	3,307	0	0	3,307	0	111,342	111,342	0	0	0
000326341	BAKERSFIELD	CA		05/02/2022	07/15/2022	0	0	4,824	0	0	4,824	0	162,404	162,404	0	0	0
000326345	BROOKLYN	NY		05/02/2022	08/15/2022	0	0	7,576	0	0	7,576	0	255,082	255,082	0	0	0
000326362	BATON ROUGE	LA		05/02/2022	09/15/2022	0	0	4,366	0	0	4,366	0	147,014	147,014	0	0	0
000326364	SOMERVILLE	NJ		05/02/2022	07/15/2022	0	0	3,864	0	0	3,864	0	130,095	130,095	0	0	0

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
000326372	HUBERT	NC		05/02/2022	10/17/2022	0	0	3,991	0	0	3,991	0	134,377	134,377	0	0	0
000326373	WEST COLUMBIA	SC		05/02/2022	10/17/2022	0	0	2,947	0	0	2,947	0	99,239	99,239	0	0	0
000326401	FAYETTEVILLE	NC		05/02/2022	12/15/2022	0	0	1,287	0	0	1,287	0	43,333	43,333	0	0	0
000326439	MIDDLEBURG	FL		05/02/2022	08/15/2022	0	0	5,354	0	0	5,354	0	180,262	180,262	0	0	0
000326443	MEMPHIS	TN		05/02/2022	08/15/2022	0	0	6,042	0	0	6,042	0	203,421	203,421	0	0	0
000326457	DARDENNE PRAIRIE	MO		05/02/2022	09/15/2022	0	0	5,543	0	0	5,543	0	186,622	186,622	0	0	0
000326466	MAPLE HEIGHTS	OH		05/02/2022	08/15/2022	0	0	1,634	0	0	1,634	0	55,015	55,015	0	0	0
000326490	JACKSONVILLE	NC		05/02/2022	11/15/2022	0	0	5,322	0	0	5,322	0	179,186	179,186	0	0	0
000326496	SOUTHAVEN	MS		05/02/2022	09/15/2022	0	0	3,415	0	0	3,415	0	178,849	178,849	0	0	0
000326499	PERTH AMBOY	NJ		05/02/2022	10/17/2022	0	0	3,066	0	0	3,066	0	103,226	103,226	0	0	0
000326519	SAVANNAH	GA		05/02/2022	12/15/2022	0	0	4,087	0	0	4,087	0	137,608	137,608	0	0	0
000326530	ALAMOGORDO	NM		05/02/2022	07/15/2022	0	0	3,998	0	0	3,998	0	134,619	134,619	0	0	0
000326537	PANAMA CITY	FL		05/02/2022	08/15/2022	0	0	3,377	0	0	3,377	0	113,688	113,688	0	0	0
000326554	POLK CITY	FL		05/02/2022	10/17/2022	0	0	2,152	0	0	2,152	0	72,468	72,468	0	0	0
000326569	LANSING	MI		05/02/2022	11/15/2022	0	0	1,440	0	0	1,440	0	48,497	48,497	0	0	0
000326574	BERLIN	CT		05/02/2022	11/15/2022	0	0	8,388	0	0	8,388	0	282,431	282,431	0	0	0
000326591	STRATFORD	CT		05/02/2022	07/15/2022	0	0	4,837	0	0	4,837	0	162,845	162,845	0	0	0
000326621	COOPER CITY	FL		05/02/2022	12/15/2022	0	0	10,432	0	0	10,432	0	351,239	351,239	0	0	0
000326637	FERNANDINA BEACH	FL		05/02/2022	08/15/2022	0	0	5,718	0	0	5,718	0	192,513	192,513	0	0	0
000326642	SELMA	TX		05/02/2022	08/15/2022	0	0	3,895	0	0	3,895	0	131,143	131,143	0	0	0
000326650	HARRISONVILLE	MO		05/02/2022	08/15/2022	0	0	3,004	0	0	3,004	0	101,147	101,147	0	0	0
000326656	SODDY DAISY	TN		05/02/2022	07/15/2022	0	0	5,223	0	0	5,223	0	175,860	175,860	0	0	0
000326670	UNION BRIDGE	MD		05/02/2022	12/15/2022	0	0	4,730	0	0	4,730	0	159,258	159,258	0	0	0
000326671	BIG CLIFTY	KY		05/02/2022	07/15/2022	0	0	2,994	0	0	2,994	0	100,790	100,790	0	0	0
000326682	POMONA	MO		05/02/2022	10/17/2022	0	0	4,728	0	0	4,728	0	159,177	159,177	0	0	0
000326688	WAMEGO	KS		05/02/2022	10/17/2022	0	0	3,745	0	0	3,745	0	126,105	126,105	0	0	0
000326697	ROBINSONVILLE	MS		05/02/2022	09/15/2022	0	0	7,140	0	0	7,140	0	240,398	240,398	0	0	0
000326703	LANSING	KS		05/02/2022	08/15/2022	0	0	4,740	0	0	4,740	0	159,597	159,597	0	0	0
000326711	LADSON	SC		05/02/2022	07/15/2022	0	0	3,795	0	0	3,795	0	127,766	127,766	0	0	0
000326723	MEDINA	NY		05/02/2022	07/15/2022	0	0	2,954	0	0	2,954	0	99,454	99,454	0	0	0
000326733	GULF BREEZE	FL		05/02/2022	09/15/2022	0	0	2,805	0	0	2,805	0	94,431	94,431	0	0	0
000326748	FORT WORTH	TX		05/02/2022	07/15/2022	0	0	5,816	0	0	5,816	0	195,810	195,810	0	0	0
000326749	BOYNTON BEACH	FL		05/02/2022	10/17/2022	0	0	5,368	0	0	5,368	0	180,733	180,733	0	0	0
000326773	LENOIR	NC		05/02/2022	07/15/2022	0	0	5,337	0	0	5,337	0	179,684	179,684	0	0	0
000326779	LEXINGTON	NC		05/02/2022	08/15/2022	0	0	4,157	0	0	4,157	0	139,975	139,975	0	0	0
000326781	BERRYVILLE	AR		05/02/2022	11/15/2022	0	0	3,365	0	0	3,365	0	117,084	117,084	0	0	0
000326790	EDEN	NC		05/02/2022	08/15/2022	0	0	5,783	0	0	5,783	0	194,700	194,700	0	0	0
000326830	BOAZ	AL		05/02/2022	08/15/2022	0	0	2,871	0	0	2,871	0	96,672	96,672	0	0	0
000326850	CHOCTAW	OK		05/02/2022	08/15/2022	0	0	6,469	0	0	6,469	0	217,797	217,797	0	0	0
000326853	MOUNT PERRY	OH		05/02/2022	07/15/2022	0	0	3,803	0	0	3,803	0	128,037	128,037	0	0	0
0399999. Mortgages disposed						0	0	412,168	0	0	412,168	0	13,968,164	13,914,265	0	(53,899)	(53,899)
0599999 - Totals						3,019,416,726	0	579,618	0	0	579,618	0	339,588,552	339,534,654	0	(53,898)	(53,898)

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol						13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	'BOSTON CAPITAL AFFORD.HOUSING MORG FUND, LLC																		
000000-00-0			BOSTON	MA	BCAHMF LLC		06/29/2006		3,720,180	3,432,615	3,838,551	(155)					300,773		14.360
000000-00-0	HGI Multifamily Credit Fund		Norfolk	VA	Harbor Group International		07/06/2022		3,515,235	3,768,204	3,768,204	252,969						3,391,618	0.300
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									7,235,415	7,200,819	7,606,755	252,814	0	0	0	0	300,773	3,391,618	XXX
000000-00-0	First Eagle Direct Lending Fund IV, LLC		BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.E FE	12/03/2018		599,006	1,193,819	1,193,819	(21,067)							8.330
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									599,006	1,193,819	1,193,819	(21,067)	0	0	0	0	0	0	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4.B	01/15/2013	2.	77,002,464	53,655,503	53,655,503	(11,061,746)							23.110
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.A	04/30/2000		48,164,435	138,965,177	138,965,177	(15,703,013)							40.930
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									125,166,899	192,620,680	192,620,680	(26,764,759)	0	0	0	0	0	0	XXX
000000-00-0	AUDAX MEZZANINE IV		WILMINGTON		AUDAX MEZZANINE IV		09/30/2016		1,526,352	1,492,294	1,492,294	204,494					252,483	1,459,368	0.660
000000-00-0	AUDAX MEZZANINE V		WILMINGTON	DE	AUDAX MEZZANINE V		01/01/2022		570,637	1,043,727	1,043,727	473,090						59,055,438	71.770
000000-00-0	AUDAX SENIOR LOAN FUND I		WILMINGTON	DE	AUDAX SENIOR LOAN FUND I		02/01/2018		19,094,552	20,302,115	20,302,115	1,977,920					2,168,274		3.140
000000-00-0	BARINGS L.P.		CHARLOTTE	NC	BARINGS L.P.		11/16/2021		3,843,470	4,045,999	4,045,999	338,389					135,860	4,000,000	0.050
000000-00-0	Golub Capital Partners Golub Capital Partners 11		CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11		04/01/2018		17,085,984	17,848,670	17,848,670	1,304,057					1,844,628	2,500,000	1.760
000000-00-0	Golub Capital Partners Golub Capital Partners 12		CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12		04/01/2018		3,708,018	4,000,338	4,000,338	1,192,450					1,875,582	500,000	52.630
000000-00-0	Golub Capital Partners GDLC Feeder Fund		CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022		2,430,000	2,449,767	2,449,767	19,767						11,677,500	
000000-00-0	PineBridge Investments L.P.		NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		3,871,623	4,236,962	4,236,962	1,221,753					1,373,089	88,612	0.010
000000-00-0	PineBridge Investments L.P. II		NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020		5,439,348	5,436,514	5,436,514	1,576,006					1,026,658	3,067,416	0.040
000000-00-0	PineBridge Investments L.P. III		NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022		853,618	853,618	853,618							5,146,382	0.020
000000-00-0	WATERFALL VICTORIA FUND LTD		NEW YORK	NY	WATERFALL VICTORIA FUND LTD		12/14/2021		22,877,414	23,320,090	23,320,090	442,675							5.590
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									81,301,016	85,030,094	85,030,094	8,750,601	0	0	0	0	8,676,574	87,494,716	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note		WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020		4,331,808	4,997,844	4,997,844	1,030,593					1,519,705	4,549,904	0.220
000000-00-0	Benefit Street Partners Debt Fund V LP		WILMINGTON	DE	Benefit Street Partners Debt Fund V LP		04/11/2022		4,025,551	4,237,744	4,237,744	212,193						12,221,469	0.680
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II		ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021		9,275,560	9,468,111	9,468,111	210,911		782,597				14,181,577	0.000
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-GST		ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II-GST		11/15/2021		4,000,000	4,000,000	4,000,000								
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-KLV		ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II-KLV		07/21/2021		1,000,000	1,000,000	1,000,000								
000000-00-0	MPC NC 2017 Energy LP		ATLANTA	GA	MPC NC 2017 Energy LP		07/31/2017		136,799	136,800	136,800								2.290
1999999. Joint Venture Interests - Common Stock - Unaffiliated									22,769,718	23,840,499	23,840,499	1,453,697	0	782,597	0	0	1,519,705	30,952,950	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV		Conshohocken	PA	EQT Exeter		12/03/2021		3,374,000	3,061,113	3,061,113	(312,887)						31,626,000	1.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated									3,374,000	3,061,113	3,061,113	(312,887)	0	0	0	0	0	31,626,000	XXX
000000-00-0	'TXFL NNN OFFICE INV.HOLDINGS, LLC		Cincinnati	OH	JDM Partners		07/01/2019		27,362,500	31,831,871	31,831,871	3,866,284					2,532,295		40.740
000000-00-0	'KCJAX NNN INDUSTRIAL INV. LLC		Cincinnati	OH	JDM Partners		07/27/2020		49,754,216	63,133,317	63,133,317	13,346,626					3,291,664		43.200
2299999. Joint Venture Interests - Real Estate - Affiliated									77,116,716	94,965,188	94,965,188	17,212,910	0	0	0	0	5,823,959	0	XXX
023138-AA-8	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7				AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7	5.B	02/12/2018		145,176	202,558	145,176								
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1.D	01/01/2015		4,810,891	4,729,326	4,703,080		(13,525)				317,494		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1.D	11/19/2015		1,909,680	1,694,582	1,913,368		597				97,500		
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15				MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1.D	05/21/2021		9,000,000	7,893,828	9,000,000						456,930		

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		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
638671-AJ-6	NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15				NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15	1.G	01/01/2009		5,000,000	4,989,705	5,000,000						194,162		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1.C	01/01/2015		4,517,960	4,454,120	4,398,282		(13,622)				270,000		
64952G-AE-8	NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15				NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15	1.C	10/26/2018		4,755,940	4,156,505	4,589,120		(42,645)				236,469		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1.C	01/01/2015		7,662,386	7,461,116	7,578,655		(9,422)				442,720		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		8,658,710	8,794,755	8,508,314		(16,854)				548,000		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1.D	09/15/2014		999,070	914,854	999,134		20				49,000		
2799999. Surplus Debentures, etc - Unaffiliated									47,459,813	45,291,349	46,835,129	0	(95,451)	0	0	0	2,612,275	0	XXX
000000-00-0	'CENTERLINE CORPORATE PARTNERS XXVIII LP		VARIOUS	NY	RCC ASSET MANAGERS XXVIII,LLC		12/20/2004		0	0	0	0							5.320
000000-00-0	'BOSTON CAPITAL CORP. TAX CREDIT FUND XXXIV LP		BOSTON	MA	BCCTCF XXXIV, LP		03/31/2011		1,673,543	1,415,046	1,199,011	(1,099,387)							9.990
000000-00-0	'CENTERLINE CORPORATE PARTNERS XXI LP		VARIOUS	NY	RCC ASSET MANAGERS XXI, LLC		09/25/2002		0	0	0	0							18.870
000000-00-0	'CENTERLINE CORPORATE PARTNERS XXV LP		VARIOUS	NY	RCC ASSET MANAGERS XXV, LLC		01/02/2004		0	0	0	0							11.380
000000-00-0	R4 HOUSING PARTNERS II, LP		VARIOUS	NY	RHP GP, LLC		09/25/2013		2,841,264	3,072,621	2,639,093	(1,513,597)					42,473	0	11.990
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									4,514,807	4,487,667	3,838,104	(2,612,984)	0	0	0	0	42,473	0	XXX
87241F-AC-6	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJO18		DOVER	DE	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJO18		12/19/2019		9,665,228	10,688,836	9,665,228						1,034,983	508,772	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									9,665,228	10,688,836	9,665,228	0	0	0	0	0	1,034,983	508,772	XXX
6099999. Total - Unaffiliated									176,919,003	180,794,196	181,070,741	7,510,174	(95,451)	782,597	0	0	14,186,783	153,974,056	XXX
6199999. Total - Affiliated									202,283,615	287,585,868	287,585,868	(9,551,849)	0	0	0	0	5,823,959	0	XXX
6299999 - Totals									379,202,618	468,380,064	468,656,609	(2,041,675)	(95,451)	782,597	0	0	20,010,742	153,974,056	XXX

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	16,566,057	1D ..$	25,123,896	1E ..$	1,193,819	1F ..$	0	1G ..$ 5,000,000
1B	2A ...$	0	2B ..$	0	2C ..$	0							
1C	3A ...$	0	3B ..$	0	3C ..$	0							
1D	4A ...$	138,965,177	4B ..$	53,655,503	4C ..$	0							
1E	5A ...$	0	5B ..$	145,176	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	HGI Multifamily Credit Fund	Norfolk	VA	Harbor Group International	07/06/2022			4,108,382		0.300
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							0	4,108,382	0	XXX
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018			228,558		8.330
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	228,558	0	XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016			277,238		0.660
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	01/01/2022		182,551	2,521,324		71.770
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021			2,200,000		0.050
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022		1,215,000	1,215,000		0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018			1,323,324		0.010
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020			3,333,619		0.040
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022		374,833	1,155,099		0.020
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD	12/14/2021			19,215,212		5.590
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,772,384	31,240,816	0	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020			1,478,463		0.220
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP	04/11/2022		1,013,403	3,012,148		0.680
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II	05/06/2021			8,645		0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,013,403	4,499,256	0	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter	12/03/2021		0	3,374,000	0	1.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	3,374,000	0	XXX
87241F-AC-6	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018			TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018	12/19/2019		7,440,667	2,224,561		
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							7,440,667	2,224,561	0	XXX
6099999. Total - Unaffiliated							10,226,454	45,675,573	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							10,226,454	45,675,573	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	1BOSTON CAP. AFFORD.HOUS.MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	12/21/2022	4,668,930					0		830,224	830,224			0	0
000000-00-0	HGI Multifamily Credit Fund	Norfolk	VA	Cash Return Distribution	07/06/2022	10/20/2022	0					0		593,147	593,147			0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							4,668,930	0	0	0	0	0	0	1,423,371	1,423,371	0	0	0	0
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018	04/27/2022	289,032					0		289,032	289,032			0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							289,032	0	0	0	0	0	0	289,032	289,032	0	0	0	0
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/04/2022	1,303,222					0		1,303,222	1,303,222			0	0
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	01/01/2022	06/30/2022	2,133,238					0		2,133,238	2,133,238			0	0
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	02/24/2022	1,736,507					0		1,736,507	1,736,507			0	0
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021	08/08/2022	292,390					0		292,390	292,390			0	0
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	02/08/2022	1,307,613					0		1,307,613	1,307,613			0	0
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	02/11/2022	1,692,112					0		1,692,112	1,692,112			0	0
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	05/01/2022	1,511,497					0		1,511,497	1,511,497			0	0
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	04/01/2022	3,087,986					0		3,087,986	3,087,986			0	0
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	12/23/2022	676,314					0		676,314	676,314			0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							13,740,879	0	0	0	0	0	0	13,740,879	13,740,879	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	02/15/2022	1,817,936					0		1,817,936	1,817,936			0	0
000000-00-0	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	05/10/2022	297	(297)				(297)						0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,818,233	(297)	0	0	0	(297)	0	1,817,936	1,817,936	0	0	0	0
000000-00-0	TXFL NNN OFFICE INV. HOLDINGS, LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/01/2019	07/22/2022	27,999,962					0		34,375	34,375			0	0
000000-00-0	KCJAX NNN INDUSTRIAL INV. LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/27/2020	08/01/2022	49,849,191					0		62,500	62,500			0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							77,849,153	0	0	0	0	0	0	96,875	96,875	0	0	0	0
6099999. Total - Unaffiliated							20,517,074	(297)	0	0	0	(297)	0	17,271,218	17,271,218	0	0	0	0
6199999. Total - Affiliated							77,849,153	0	0	0	0	0	0	96,875	96,875	0	0	0	0
6299999 - Totals							98,366,227	(297)	0	0	0	(297)	0	17,368,093	17,368,093	0	0	0	0

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
690353-2B-2	DFC				1.A	1,250,000	100.0000	1,250,000	1,250,000	1,250,000	0	0	0	0	4.350	2.340	FMAN	6,825	15,960	11/14/2018	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES				1.A	681,818	100.0000	681,818	681,818	681,818	0	0	0	0	4.350	1.836	FMAN	3,723	8,706	06/12/2018	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES				1.A	2,825,963	100.0000	2,825,963	2,825,963	2,825,963	0	0	0	0	4.350	2.623	JAJO	26,994	20,319	10/04/2022	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES				1.A	4,071,429	100.0000	4,071,429	4,071,429	4,071,429	0	0	0	0	4.230	0.320	MJSD	5,639	59,162	01/08/2021	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES				1.A	2,970,000	100.0000	2,970,000	2,970,000	2,970,000	0	0	0	0	4.350	2.340	MJSD	4,183	48,031	12/11/2018	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES				1.A	6,428,800	100.0000	6,428,800	6,428,800	6,428,800	0	0	0	0	4.230	2.898	JAJO	53,511	42,624	09/01/2022	04/20/2035
690353-F9-3	DFC AGENCY DEBENTURES				1.A	1,751,887	100.0000	1,751,887	1,751,887	1,751,887	0	0	0	0	4.230	4.178	MJSD	3,486	15,967	11/15/2022	12/15/2033
690353-M8-7	DFC				1.A	7,350,000	100.0000	7,350,000	7,350,000	7,350,000	0	0	0	0	4.240	1.220	FMAN	39,616	77,328	11/15/2022	02/15/2028
690353-SC-2	DFC US Agency Floating Rate				1.A	1,052,611	100.0000	1,052,611	1,052,611	1,052,611	0	0	0	0	4.350	1.520	MJSD	2,097	14,836	12/13/2019	06/15/2024
690353-T5-6	DFC AGENCY DEBENTURES				1.A	9,094,000	100.0000	9,094,000	9,094,000	9,094,000	0	0	0	0	4.240	2.788	JAJO	74,456	60,294	09/01/2022	01/20/2035
690353-XQ-5	DFC VRDN				1.A	1,833,334	100.0000	1,833,334	1,833,334	1,833,334	0	0	0	0	4.230	0.641	JAJO	16,117	18,707	07/12/2018	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES				1.A	4,102,205	100.0000	4,102,205	4,102,205	4,102,205	0	0	0	0	4.350	3.016	JAJO	39,184	26,210	10/04/2022	07/07/2040
90376P-AB-7	INT DEV FIN CORP				1.A	2,296,000	100.0000	2,296,000	2,296,000	2,296,000	0	0	0	0	4.350	0.101	JAJO	19,088	23,395	08/14/2020	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES				1.A	9,275,880	100.0000	9,275,880	9,275,880	9,275,880	0	0	0	0	4.350	1.503	JAJO	77,117	94,517	12/18/2020	01/20/2035
90376P-AT-8	INT DEV FIN CORP				1.A	5,051,200	100.0000	5,051,200	5,051,200	5,051,200	0	0	0	0	4.350	2.226	JAJO	41,994	44,821	08/08/2022	04/20/2035
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES				1.A	5,687,500	100.0000	5,687,500	5,687,500	5,687,500	0	0	0	0	4.350	2.164	MJSD	8,011	80,602	07/18/2022	09/20/2032
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES				1.A	3,941,280	100.0000	3,941,280	3,941,280	3,941,280	0	0	0	0	4.230	2.899	MJSD	7,842	56,216	09/01/2022	11/20/2037
912810-SQ-2	U S TREASURY				1.A	2,314,308	62.2810	1,712,734	2,750,000	2,348,380	0	18,615	0	0	1.125	2.123	FA	11,686	30,938	02/25/2021	08/15/2040
912810-TE-8	U S TREASURY				1.A	1,039,874	68.9100	957,846	1,390,000	1,040,362	49	439	0	0	0.125	1.378	FA	701	0	12/16/2022	02/15/2052
912810-TF-5	U S TREASURY				1.A	3,998,488	76.4060	3,805,031	4,980,000	4,009,897	0	11,410	0	0	2.375	3.796	FA	44,675	33,547	11/08/2022	02/15/2042
912828-3W-8	U S TREASURY	SD			1.A	1,556,545	94.0160	1,457,242	1,550,000	1,553,912	0	(708)	0	0	2.750	2.697	FA	16,100	42,625	02/28/2019	02/15/2028
91282C-AJ-0	US TREASURY	SD			1.A	577,543	89.9450	523,482	582,000	578,486	0	524	0	0	0.250	0.471	FA	498	1,255	10/18/2022	08/31/2025
91282C-AM-3	US TREASURY	SD			1.A	439,876	89.7810	396,833	442,000	440,825	0	425	0	0	0.250	0.347	MS	282	553	10/07/2020	09/30/2025
91282C-CF-6	US TREASURY				1.A	7,449,439	89.1950	6,689,648	7,500,000	7,464,968	0	10,070	0	0	0.750	0.889	MN	4,972	56,250	06/21/2021	05/31/2026
91282C-DM-0	US TREASURY NOTES				1.A	4,003,182	96.1950	3,944,008	4,100,000	4,006,591	0	3,340	0	0	0.500	3.044	MN	1,802	8,000	12/28/2022	11/30/2023
91282C-FF-3	US TREASURY NOTES				1.A	7,559,128	91.0310	7,205,123	7,915,000	7,568,112	0	8,984	0	0	2.750	3.283	FA	82,215	0	09/22/2022	08/15/2032
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						98,602,290	XXX	96,355,854	100,872,907	98,675,440	49	53,099	0	0	XXX	XXX	XXX	592,814	880,863	XXX	XXX
36176F-2C-1	G2 G2 765171	CF		4	1.A	9,830	98.5040	8,937	9,073	9,467	0	(48)	0	0	4.700	(1.364)	MON	36	425	07/01/2022	12/20/2061
36179N-RP-5	G2 G2 MA1394			4	1.A	23,016	97.9860	22,133	22,587	23,160	0	161	0	0	1.750	(0.746)	MON	33	402	11/13/2014	10/20/2043
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466			4	1.A	9,887	98.0300	9,542	9,734	9,847	0	(35)	0	0	1.750	(0.558)	MON	14	173	11/12/2014	12/20/2044
36180W-SW-6	GN GN AE4133	CF		4	1.A	9,718,395	100.0000	10,175,497	10,175,497	9,964,326	0	38,731	0	0	3.000	3.557	MON	25,439	301,025	07/01/2022	09/15/2030
36203N-2U-1	GNMA GN 354587			4	1.A	61	99.8630	67	67	67	0	2	0	0	7.500	2.105	MON	0	5	12/13/1994	05/15/2023
36204M-D9-7	GNMA 30 YR GN 373728			4	1.A	5,517	100.3500	5,402	5,383	5,801	0	380	0	0	7.500	2.189	MON	34	404	03/30/1998	05/15/2026
36204R-HZ-4	GNMA 30 YR GN 377448			4	1.A	5,319	101.2860	5,362	5,294	5,825	0	530	0	0	7.500	1.611	MON	33	397	12/26/1996	12/15/2026
36204T-7D-0	GNMA 30 YR GN 379892			4	1.A	668	99.8850	674	674	703	0	32	0	0	8.000	1.515	MON	5	54	07/12/1994	06/15/2024
36204U-ZL-8	GNMA 30 YR GN 380647			4	1.A	4,020	100.0980	4,217	4,212	4,446	0	295	0	0	8.000	1.480	MON	28	337	11/14/1994	11/15/2024
36205C-ML-1	GNMA 30 YR GN 386563			4	1.A	2,731	100.2480	2,766	2,759	2,882	0	136	0	0	8.000	1.315	MON	18	221	07/12/1994	06/15/2024
36205G-QH-7	GNMA 30 YR GN 390256			4	1.A	7,371	100.1080	7,454	7,446	7,766	0	355	0	0	8.000	1.518	MON	50	596	07/12/1994	06/15/2024
36206J-J6-2	GNMA 30 YR GN 412585			4	1.A	2,808	100.9480	2,916	2,889	3,129	0	275	0	0	7.500	1.726	MON	18	217	06/13/1996	04/15/2026
36206M-BG-1	GNMA 30 YR GN 415039			4	1.A	10,103	100.9960	10,226	10,125	11,020	0	921	0	0	7.500	1.122	MON	63	759	03/19/1996	02/15/2026
36207D-3R-5	GNMA GN 429308			4	1.A	7,759	100.7700	7,769	7,710	8,449	0	732	0	0	7.500	2.119	MON	48	578	02/21/1997	03/15/2027
36207J-DZ-3	GNMA 30 YR GN 433120			4	1.A	16,335	101.7940	16,573	16,281	17,847	0	1,575	0	0	7.500	1.521	MON	102	1,221	10/29/1996	09/15/2026
36207K-B4-1	GNMA GN 433959			4	1.A	7,203	100.7970	7,160	7,103	7,682	0	541	0	0	6.500	3.048	MON	38	462	10/15/1998	09/15/2028
36207S-K4-4	GNMA GN 440515			4	1.A	12,174	100.3900	12,098	12,051	13,342	0	1,264	0	0	7.500	1.246	MON	75	904	11/14/1996	12/15/2026
36207U-D8-8	GNMA 30 YR GN 442127			4	1.A	2,024	100.6490	2,031	2,018	2,235	0	218	0	0	7.500	1.109	MON	13	151	10/29/1996	11/15/2026

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
36207X-PS-5	GNMA 30 YR GN 445133			4	1.A	6,830	100.5830	6,878	6,838	7,543	0	720	0	0	7.500	1.656	MON	43	513	02/28/1997	02/15/2027
36208D-VP-7	GNMA 30 YR GN 448022			4	1.A	2,875	101.7820	2,932	2,881	3,191	0	317	0	0	7.500	1.616	MON	18	216	03/11/1997	04/15/2027
36208H-5N-2	GNMA 30 YR GN 451853			4	1.A	10,164	101.1090	10,221	10,109	11,058	0	942	0	0	7.500	2.601	MON	63	758	07/02/1997	08/15/2027
36208H-SK-3	GNMA 30 YR GN 451522			4	1.A	9,294	103.2390	9,362	9,068	10,237	0	1,084	0	0	7.500	1.150	MON	57	680	10/03/1997	10/15/2027
36208Y-LM-9	GNMA 30 YR GN 464832			4	1.A	19,739	100.9340	19,635	19,454	21,185	0	1,620	0	0	6.500	2.756	MON	105	1,265	09/10/1998	09/15/2028
36209B-DX-3	GNMA 30 YR GN 466418			4	1.A	26,674	101.6220	26,730	26,304	28,475	0	2,024	0	0	6.500	3.124	MON	142	1,710	10/15/1998	12/15/2028
36209C-6Z-4	GNMA 30 YR GN 468088			4	1.A	12,974	100.4300	12,845	12,790	14,209	0	1,351	0	0	7.000	2.258	MON	75	895	06/26/1998	07/15/2028
36209Q-6M-2	GNMA GN 478876			4	1.A	5,180	101.4950	5,287	5,209	5,594	0	407	0	0	7.500	4.594	MON	33	390	10/15/1999	11/15/2029
36209T-Y9-4	GNMA 30 YR GN 481436			4	1.A	7,016	101.1820	7,001	6,919	7,498	0	541	0	0	6.500	3.079	MON	37	450	10/15/1998	12/15/2028
36209V-CE-2	GNMA GN 482569			4	1.A	9,100	100.3050	9,129	9,101	9,778	0	689	0	0	6.500	3.596	MON	49	592	04/14/1999	05/15/2029
36210A-D9-5	GNMA 30 YR GN 486228			4	1.A	8,585	101.9990	8,806	8,634	9,126	0	530	0	0	7.500	5.223	MON	54	648	10/15/1999	11/15/2029
36210D-GY-1	GNMA GN 489015			4	1.A	20,386	101.4740	20,683	20,383	22,112	0	1,755	0	0	7.000	3.678	MON	119	1,427	05/28/1999	05/15/2029
36210F-TB-2	GNMA 30 YR GN 491146			4	1.A	27,051	101.7670	27,147	26,676	28,971	0	2,146	0	0	6.500	2.991	MON	145	1,734	10/15/1998	12/15/2028
36210J-V9-6	GNMA 30 YR GN 493940			4	1.A	21,322	102.8140	21,925	21,325	22,837	0	1,540	0	0	6.500	3.723	MON	116	1,386	04/14/1999	05/15/2029
36210T-3Y-0	GNMA 30 YR GN 502215			4	1.A	4,804	100.3530	4,822	4,805	5,131	0	333	0	0	6.500	3.832	MON	26	312	04/14/1999	05/15/2029
36210V-SV-4	GNMA 30 YR GN 503732			4	1.A	20,554	101.0120	20,766	20,558	21,986	0	1,455	0	0	6.500	3.776	MON	111	1,336	04/14/1999	05/15/2029
36211U-7J-5	GNMA 30 YR GN 523897			4	1.A	41,469	103.1000	42,997	41,704	44,002	0	2,483	0	0	7.500	5.295	MON	261	3,128	10/15/1999	11/15/2029
36225A-TB-6	GNMA 30 YR GN 780546			4	1.A	4,299	102.6530	4,398	4,284	4,743	0	460	0	0	7.500	1.642	MON	27	321	06/10/1997	04/15/2027
36225A-WB-2	GNMA 30 YR GN 780642			4	1.A	6,210	102.1890	6,250	6,116	6,678	0	532	0	0	7.000	2.452	MON	36	428	06/30/1998	09/15/2027
36225B-F6-0	GNMA 30 YR GN 781089			4	1.A	21,819	105.3840	22,983	21,809	23,431	0	1,645	0	0	7.500	4.519	MON	136	1,636	11/24/1999	09/15/2029
36230U-YL-7	G2 G2 759715			4	1.A	148,830	99.6240	140,845	141,377	140,974	0	(1,957)	0	0	4.700	3.040	MON	554	6,479	12/01/2022	10/20/2061
36297E-ZY-4	G2 G2 710059		CF	4	1.A	251,259	98.2670	242,179	246,451	246,830	0	(995)	0	0	4.500	4.045	MON	924	10,868	12/01/2022	11/20/2060
38375J-7X-7	GNR 2007-28 PB			4	1.A	1,964,189	102.4020	1,713,851	1,673,653	1,777,821	0	(4,191)	0	0	5.500	3.593	MON	7,671	92,051	07/29/2014	05/16/2037
38382A-LN-3	GNR 2019-123 HI			4	1.A	497,692	15.8080	548,498	0	548,128	0	(2,034)	0	0	4.000	1.853	MON	11,566	138,790	01/03/2020	10/20/2049
38382H-S6-8	GNR 2020-123 IQ			4	1.A	3,248,723	12.8530	3,516,278	0	3,048,086	0	(10,819)	0	0	2.500	4.121	MON	56,995	683,942	08/24/2020	08/20/2050
38382M-BT-5	GNR 2020-189 HI			4	1.A	2,507,192	14.7950	2,952,714	0	2,284,661	0	(122,454)	0	0	3.000	5.164	MON	49,894	598,733	01/15/2021	12/20/2050
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						18,749,451	XXX	19,705,986	12,647,351	18,452,279	0	(73,811)	0	0	XXX	XXX	XXX	155,304	1,859,019	XXX	XXX
38376G-FV-7	GNR 2010-28 IA			4	1.A	18,466	4.7510	14,265	0	5,245	0	(1,907)	0	0	1.500	106.922	MON	375	4,504	05/28/2013	01/16/2052
38378B-DB-2	GNR 2012-23 IO			4	1.A	501,059	0.6710	80,760	0	41,072	0	(14,048)	0	0	0.214	35.253	MON	2,147	25,113	05/11/2016	06/16/2053
38378B-DY-2	GNR 2012-22 IO			4	1.A	148,160	0.0540	1,709	0	16,710	0	(7,229)	0	0	0.102	9.734	MON	272	7,047	02/16/2012	10/16/2053
38378B-RJ-0	GNR 2012-35 B			4	1.A	14,725	98.1290	14,012	14,279	14,558	0	(166)	0	0	4.209	0.669	MON	50	615	09/10/2012	11/16/2043
38378B-TK-5	GNR 2012-53 IO			4	1.A	63,173	2.3150	18,519	0	5,609	0	(718)	0	0	0.968	45.094	MON	645	8,549	05/01/2012	03/16/2047
38378K-DQ-9	GNR 2013-46 IO			4	1.A	36,177	0.3520	1,454	0	581	0	(2,998)	0	0	0.870	93.724	MON	300	7,687	03/22/2013	08/16/2042
38378K-YB-9	GNR 2013-105 IO			4	1.A	143,171	0.2020	51,835	0	137,394	0	(5,577)	0	0	0.217	114.036	MON	4,631	99,605	07/19/2018	06/16/2054
38378N-5K-5	GNR 2014-73 IO			4	1.A	552,497	1.2800	389,471	0	634,125	0	81,823	0	0	0.490	22.393	MON	12,413	178,713	02/08/2018	04/16/2056
38378N-F9-9	GNR 2014-50 IO			4	1.A	437,699	2.4150	375,847	0	500,670	0	63,092	0	0	0.629	17.358	MON	8,160	179,681	12/11/2017	09/16/2055
38378N-YB-3	GNR 2014-24 KZ		CF	4	1.A	1,336,235	95.4130	1,357,830	1,423,110	1,360,813	0	2,153	0	0	4.057	4.646	MON	4,812	56,492	12/01/2022	01/16/2054
38378X-5P-2	GNR 2015-9 IO			4	1.A	759,584	1.7420	494,801	0	954,673	0	195,400	0	0	0.530	13.522	MON	12,539	564,022	05/16/2018	02/16/2049
38378X-FU-0	GNR 2014-112 IO			4	1.A	489,443	2.0750	395,877	0	445,967	0	(43,276)	0	0	0.689	28.428	MON	10,948	141,791	07/17/2018	01/16/2048
38378X-SH-5	GNR 2014-143 IO			4	1.A	714,500	1.4360	341,091	0	341,814	0	(199,286)	0	0	0.668	6.550	MON	13,231	379,770	11/16/2017	02/16/2048
38378X-W5-6	GNR 2014-186 IB			4	1.A	86,374	0.3060	30,273	0	46,496	0	(39,797)	0	0	0.350	(41.172)	MON	2,882	34,589	02/27/2018	04/16/2050
38378X-W6-4	GNR 2014-186 IC		CF	4	1.A	283,843	1.4960	186,536	0	226,705	0	(57,031)	0	0	0.450	(0.329)	MON	4,677	56,124	02/27/2018	08/16/2054
38379K-4K-1	GNR 2015-160 IO			4	1.A	70,159	1.4570	44,973	0	68,655	0	(1,469)	0	0	0.360	18.368	MON	926	32,410	02/22/2018	01/16/2056
38379K-X6-0	GNR 2015-145 IO			4	1.A	402,587	3.1080	353,696	0	362,715	0	(39,741)	0	0	0.735	17.172	MON	6,966	83,740	11/22/2017	07/16/2057

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
38379U-NF-9	GNR 2016-45 IO			4	1.A	590,189	3.1040	261,142	0	405,626	0	(59,737)	0	0	0.653	(0.205)	MON	4,579	257,623	06/26/2019	02/16/2058
38379U-R6-5	GNR 2016-133 IO			4	1.A	996,804	3.0820	785,769	0	1,086,636	0	90,157	0	0	0.741	12.462	MON	15,752	394,692	06/19/2019	12/16/2057
38379U-RP-3	GNR 2016-70 IO			4	1.A	4,739,084	3.8390	2,333,996	0	3,436,374	0	(317,406)	0	0	0.773	4.421	MON	39,152	799,776	05/16/2018	04/16/2058
38379U-TJ-5	GNR 2016-72 IO			4	1.A	1,103,597	3.0200	438,272	0	254,150	0	(120,407)	0	0	0.772	38.883	MON	9,340	219,467	07/20/2016	12/16/2055
38379U-WM-4	GNR 2016-86 IO			4	1.A	1,260,810	4.6030	645,855	0	397,350	0	(105,631)	0	0	1.011	29.402	MON	11,821	243,467	06/23/2016	03/16/2058
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						14,748,336	XXX	8,617,983	1,437,389	10,743,938	0	(583,799)	0	0	XXX	XXX	XXX	166,618	3,775,477	XXX	XXX
0109999999. Total - U.S. Government Bonds						132,100,077	XXX	124,679,823	114,957,647	127,871,657	49	(604,511)	0	0	XXX	XXX	XXX	914,736	6,515,359	XXX	XXX
748148-QR-7	PROV OF QUEBEC		A		1.D FE	1,350,000	117.3760	1,173,764	1,000,000	1,178,362	0	(22,429)	0	0	7.500	4.398	MS	22,083	75,000	12/04/2013	09/15/2029
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN		D		3.A FE	357,908	72.0350	342,165	475,000	364,802	0	6,894	0	0	2.125	5.824	JD	841	10,094	05/09/2022	12/01/2030
000000-00-0	REPUBLIC OF PHILIPPINES SOVEREIGN		D		2.B FE	10,000,000	85.3040	8,530,418	10,000,000	10,000,000	0	0	0	0	4.200	4.200	MS	107,333	210,000	03/21/2022	03/29/2047
03846J-W4-8	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.B FE	5,287,500	81.3070	4,065,341	5,000,000	5,223,007	0	(36,613)	0	0	6.588	5.576	FA	118,950	329,400	03/11/2021	02/21/2028
03846J-W7-1	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.B FE	5,655,875	81.2980	4,235,612	5,210,000	5,585,189	0	(48,737)	0	0	7.600	6.176	MS	131,992	395,960	07/08/2021	03/01/2029
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.B FE	313,000	67.5030	337,513	500,000	313,293	0	293	0	0	8.875	14.355	MN	3,944	22,188	07/06/2022	05/29/2050
056732-AJ-9	COMMONWEALTH OF BAHAMAS SOVEREIGN		D	1	4.A FE	350,610	76.3560	287,863	377,000	354,220	0	2,998	0	0	6.000	7.278	MN	2,513	22,620	10/08/2021	11/21/2028
085209-AD-6	GOVT OF BERMUDA SOVEREIGN		D	1	1.F FE	3,994,315	96.2040	4,050,208	4,210,000	4,103,420	0	23,408	0	0	3.717	4.403	JJ	67,810	156,486	05/22/2018	01/25/2027
085209-AH-7	GOVT OF BERMUDA SOVEREIGN		D	1	1.F FE	4,280,000	70.9920	2,839,669	4,000,000	4,267,754	0	(6,308)	0	0	3.375	3.016	FA	49,125	135,000	01/11/2021	08/20/2050
085209-AJ-3	GOVT OF BERMUDA SOVEREIGN		D	1	1.E FE	14,902,200	99.9660	14,994,881	15,000,000	14,905,374	0	3,174	0	0	5.000	5.084	JJ	345,833	0	07/11/2022	07/15/2032
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN		D	2	1.F FE	14,269,463	71.9500	10,334,140	14,363,000	14,274,384	0	3,499	0	0	3.100	3.144	MN	66,788	445,253	10/08/2021	05/07/2041
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN		D	1	3.A FE	3,630,000	68.5830	2,057,483	3,000,000	3,583,618	0	(16,996)	0	0	5.000	3.712	JD	6,667	150,000	02/28/2020	06/15/2045
195325-DQ-5	COLOMBIA, REPUBLIC OF SOVEREIGN		D	1	3.A FE	8,471,750	68.3830	4,786,830	7,000,000	8,386,618	0	(30,300)	0	0	5.200	3.978	MN	46,511	364,000	01/21/2020	05/15/2049
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN		D	1	3.A FE	290,025	72.6990	218,098	300,000	291,284	0	774	0	0	3.250	3.620	AO	1,869	9,750	05/03/2021	04/22/2032
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN		D	1	3.C FE	600,000	83.2060	499,234	600,000	600,000	0	0	0	0	4.875	4.875	MS	7,963	29,250	09/17/2020	09/23/2032
27927I-AE-3	REPUBLIC OF ECUADOR SOVEREIGN		D		4.C FE	174,023	64.4210	130,130	202,000	179,732	0	4,661	0	0	5.500	8.625	JJ	4,657	10,103	10/12/2021	07/31/2030
27927I-AF-0	REPUBLIC OF ECUADOR SOVEREIGN		D		4.C FE	315,919	46.2920	201,370	435,000	345,354	0	21,783	0	0	2.500	8.758	JJ	4,543	4,350	08/31/2021	07/31/2035
362420-AD-3	GABONESE REPUBLIC SOVEREIGN		D		5.A FE	350,208	81.7350	290,159	355,000	350,688	0	385	0	0	6.625	6.821	FA	9,473	23,519	10/08/2021	02/06/2031
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN		D		6. FE	155,918	34.3930	154,770	450,000	154,770	(1,148)	244	266,303	0	8.627	9.255	JD	0	38,822	08/06/2021	06/16/2049
636203-AA-9	NATIONAL GAS CO		D	1	3.B FE	3,292,487	91.9730	3,173,052	3,450,000	3,344,609	0	4,975	0	0	6.050	6.397	JJ	96,245	208,725	09/21/2006	01/15/2036
65412J-AB-9	REPUBLIC OF NIGERIA SOVEREIGN		D		4.C FE	347,115	64.1800	234,259	365,000	347,387	0	216	0	0	7.625	8.077	MN	2,551	27,831	10/08/2021	11/28/2047
715638-DF-6	REPUBLIC OF PERU SOVEREIGN		D	1	2.B FE	17,070,040	83.0360	14,116,038	17,000,000	17,058,383	0	(6,593)	0	0	2.783	2.735	JJ	207,643	473,110	03/03/2021	01/23/2031
715638-DS-8	REPUBLIC OF PERU SOVEREIGN		D	1	2.B FE	14,158,452	72.9930	10,729,945	14,700,000	14,192,752	0	19,517	0	0	3.300	3.559	MS	148,225	485,100	03/03/2021	03/11/2041
718286-CP-0	REPUBLIC OF PHILIPPINES SOVEREIGN		D		2.B FE	9,914,900	73.0010	7,300,134	10,000,000	9,918,236	0	2,286	0	0	3.200	3.250	JJ	155,556	320,000	06/28/2021	07/06/2046
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.B FE	3,820,000	98.2470	3,929,870	4,000,000	3,837,346	0	2,732	0	0	5.100	5.390	JD	7,367	204,000	07/29/2015	06/18/2050
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.B FE	4,939,390	95.8570	4,792,857	5,000,000	4,942,023	0	700	0	0	4.975	5.048	AO	49,059	248,750	04/13/2018	04/20/2055
857524-AE-2	REPUBLIC OF POLAND SOVEREIGN		D		1.G FE	12,863,890	106.3610	13,826,962	13,000,000	12,864,135	0	245	0	0	5.750	5.890	MN	93,438	0	11/08/2022	11/16/2032
903724-BM-3	UKRAINE SOVEREIGN		D		6. FE	91,727	18.6360	93,178	500,000	91,727	0	(36)	409,307	0	7.375	1.807	MS	0	18,438	08/12/2019	09/25/2034
910860-BB-3	UNITED MEXICAN STATES		D	1	2.B FE	10,308,750	80.7790	8,885,635	11,000,000	10,401,309	0	15,246	0	0	4.750	5.175	MS	164,007	522,500	12/17/2015	03/08/2044
91087B-AB-6	UNITED MEXICAN STATES		D	1	2.B FE	997,350	74.9650	749,648	1,000,000	997,617	0	55	0	0	4.350	4.366	JJ	20,058	43,500	08/08/2016	01/15/2047
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN		D	1	2.B FE	7,965,680	94.5300	7,562,392	8,000,000	7,981,060	0	3,345	0	0	3.750	3.802	JJ	141,667	300,000	01/03/2018	01/11/2028
91087B-AF-7	UNITED MEXICAN STATES SOVEREIGN		D	1	2.B FE	10,177,751	95.4280	9,148,707	9,587,000	9,993,730	0	(56,255)	0	0	4.500	3.738	AO	82,688	431,415	07/24/2019	04/22/2029
918220-2C-0	REPUBLIC OF UZBEKISTAN SOVEREIGN		D		3.C FE	338,625	83.7320	293,063	350,000	339,909	0	1,059	0	0	3.700	4.131	MN	1,295	12,950	10/08/2021	11/25/2030
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						171,034,871	XXX	144,365,388	170,429,000	170,772,092	(1,148)	(105,778)	675,610	0	XXX	XXX	XXX	2,168,694	5,728,114	XXX	XXX
0309999999. Total - All Other Government Bonds						171,034,871	XXX	144,365,388	170,429,000	170,772,092	(1,148)	(105,778)	675,610	0	XXX	XXX	XXX	2,168,694	5,728,114	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13063C-XP-0	CALIFORNIA ST	CF		2	1.C FE	2,985,000	101.3670	3,025,791	2,985,000	2,985,000	0	0	0	0	3.875	3.875	JD	9,639	115,669	10/09/2015	12/01/2030
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,985,000	XXX	3,025,791	2,985,000	2,985,000	0	0	0	0	XXX	XXX	XXX	9,639	115,669	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						2,985,000	XXX	3,025,791	2,985,000	2,985,000	0	0	0	0	XXX	XXX	XXX	9,639	115,669	XXX	XXX
442331-3E-2	HOUSTON TX GENERAL OBLIGATION			2	1.D FE	4,500,000	94.0050	4,230,204	4,500,000	4,500,000	0	0	0	0	3.625	3.625	MS	54,375	163,125	12/20/2017	03/01/2029
442331-3F-9	HOUSTON TX GENERAL OBLIGATION			2	1.D FE	2,000,000	93.4830	1,869,669	2,000,000	2,000,000	0	0	0	0	3.725	3.725	MS	24,833	74,500	12/20/2017	03/01/2030
442331-3G-7	HOUSTON TX GENERAL OBLIGATION			2	1.D FE	2,000,000	93.3500	1,867,000	2,000,000	2,000,000	0	0	0	0	3.845	3.845	MS	25,633	76,900	12/20/2017	03/01/2031
442331-3H-5	HOUSTON TX GENERAL OBLIGATION			2	1.D FE	3,000,000	93.3300	2,799,892	3,000,000	3,000,000	0	0	0	0	3.925	3.925	MS	39,250	117,750	12/20/2017	03/01/2032
442331-3J-1	HOUSTON TX GENERAL OBLIGATION			2	1.D FE	10,000,000	92.5740	9,257,430	10,000,000	10,000,000	0	0	0	0	4.061	4.061	MS	135,367	406,100	12/20/2017	03/01/2035
442331-3K-8	HOUSTON TX GENERAL OBLIGATION				1.D FE	10,000,000	86.4410	8,644,099	10,000,000	10,000,000	0	0	0	0	3.961	3.961	MS	132,033	396,100	12/20/2017	03/01/2047
668180-CW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT				1.C FE	3,486,501	101.9940	3,518,807	3,450,000	3,461,755	0	(2,651)	0	0	5.820	5.720	JD	16,733	200,790	05/13/2010	12/01/2026
952347-Y9-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	CF		2	1.D FE	1,115,000	92.3990	1,030,245	1,115,000	1,115,000	0	0	0	0	4.014	4.014	FA	18,648	44,756	04/27/2018	08/01/2030
952347-Z2-1	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	CF		2	1.D FE	1,700,000	91.9960	1,563,926	1,700,000	1,700,000	0	0	0	0	4.114	4.114	FA	29,141	69,938	04/27/2018	08/01/2031
952347-Z3-9	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	CF		2	1.D FE	1,440,000	91.4330	1,316,636	1,440,000	1,440,000	0	0	0	0	4.164	4.164	FA	24,984	59,962	04/27/2018	08/01/2032
952347-Z4-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT	CF		2	1.D FE	1,000,000	90.8610	908,607	1,000,000	1,000,000	0	0	0	0	4.194	4.194	FA	17,475	41,940	04/27/2018	08/01/2033
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						40,241,501	XXX	37,006,515	40,205,000	40,216,755	0	(2,651)	0	0	XXX	XXX	XXX	518,472	1,651,861	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						40,241,501	XXX	37,006,515	40,205,000	40,216,755	0	(2,651)	0	0	XXX	XXX	XXX	518,472	1,651,861	XXX	XXX
63607V-AB-2	NFAGEN GENERAL			2	2.B FE	4,770,000	67.3000	3,210,201	4,770,000	4,770,000	0	0	0	0	3.278	3.278	JAJO	39,090	156,361	11/19/2020	10/01/2037
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A			1	2.B YE	39,885,000	100.0000	39,885,000	39,885,000	39,885,000	0	0	0	0	6.010	6.010	JD	199,757	2,397,089	08/14/2009	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B			1	2.B YE	13,305,000	100.0000	13,305,000	13,305,000	13,305,000	0	0	0	0	6.260	6.260	JD	69,408	832,893	11/18/2009	12/01/2039
915137-5R-0	UNIVERSITY OF TEXAS				1.A FE	1,856,440	98.6050	1,972,093	2,000,000	1,895,211	0	4,214	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						59,816,440	XXX	58,372,294	59,960,000	59,855,211	0	4,214	0	0	XXX	XXX	XXX	344,476	3,482,223	XXX	XXX
30711X-QW-7	CAS 2017-C06 1B1			4	1.A	3,091,875	102.5730	3,077,180	3,000,000	3,086,762	0	(5,113)	0	0	8.537	6.000	MON	4,980	93,382	07/26/2022	02/25/2030
31283G-LL-9	FHLMC FG G00331			4	1.A	634	100.2950	632	630	662	0	32	0	0	7.000	1.242	MON	4	44	01/09/1996	12/01/2024
31288J-AH-9	FGLMC FG C79008	CF		4	1.A	44,163	102.0880	45,801	44,864	44,350	0	28	0	0	5.500	5.862	MON	206	2,467	08/13/2003	05/01/2033
3128F7-N6-7	FHLMC FG D67613			4	1.A	510	100.5650	510	507	548	0	41	0	0	7.000	0.887	MON	3	36	01/09/1996	01/01/2026
3128F7-N9-1	FHLMC FG D67616			4	1.A	1,133	100.2250	1,125	1,123	1,215	0	90	0	0	7.000	0.832	MON	7	78	02/15/1996	01/01/2026
3128F8-CA-8	FHLMC FG D68165			4	1.A	330	100.0000	332	332	359	0	28	0	0	7.000	1.160	MON	2	23	03/06/1996	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300	CF		4	1.A	1,949,652	91.2420	1,711,769	1,876,075	1,940,576	0	14,161	0	0	3.000	2.345	MON	4,690	56,282	07/24/2012	08/15/2042
3128MC-F2-6	FGLMC FG G13585	CF		4	1.A	78,575	99.0510	76,514	77,248	77,467	0	(142)	0	0	4.500	3.801	MON	290	3,476	05/28/2009	05/01/2024
3128MC-FB-6	FGLMC FG G13562	CF		4	1.A	26,738	99.1040	25,825	26,058	26,182	0	(76)	0	0	4.500	3.497	MON	98	1,173	05/08/2009	05/01/2024
3128P7-4B-6	FG FG C91718	CF		4	1.A	6,504,441	93.6610	6,096,905	6,509,527	6,503,681	0	(190)	0	0	3.000	3.012	MON	16,274	195,286	10/04/2013	08/01/2033
3128P7-QA-4	FG FG C91349	CF		4	1.A	1,300,836	98.8470	1,235,644	1,250,053	1,282,867	0	(1,666)	0	0	4.500	3.588	MON	4,688	56,252	01/07/2011	12/01/2030
3128PP-MF-7	FGLMC J10358	CF		4	1.A	47,312	98.9750	45,937	46,413	46,528	0	(155)	0	0	4.500	3.922	MON	174	2,089	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC J10361			4	1.A	16,037	98.9320	15,518	15,686	15,763	0	(31)	0	0	4.500	3.563	MON	59	706	07/29/2009	07/01/2024
3128PQ-QX-2	FGLMC J11370	CF		4	1.A	83,561	98.4870	80,480	81,716	82,212	0	(135)	0	0	4.000	3.157	MON	272	3,269	12/10/2009	12/01/2024
3128PR-LS-6	FG FG J12137	CF		4	1.A	109,750	98.7070	104,353	105,720	106,965	0	(426)	0	0	4.500	3.171	MON	396	4,757	04/29/2010	05/01/2025
3128PR-V8-9	FG FG J12439			4	1.A	97,580	98.6910	90,585	91,786	94,071	0	(270)	0	0	4.500	1.949	MON	344	4,130	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508	CF		4	1.A	170,305	98.6460	158,024	160,193	163,819	0	(909)	0	0	4.500	2.225	MON	601	7,209	10/31/2011	07/01/2025
3128PT-6X-8	FG FG J14486	CF		4	1.A	613,772	97.0730	615,623	634,185	626,493	0	1,982	0	0	3.000	3.818	MON	1,585	19,026	03/03/2011	02/01/2026
3128QP-LV-2	FHLMC FH 1B7189			4	1.A	13,082	101.3860	12,662	12,489	13,152	0	207	0	0	3.669	(0.782)	MON	38	378	11/08/2010	03/01/2036
3128S4-DY-0	FHARM FH 100119			4	1.A	14,292	100.0170	13,549	13,546	14,358	0	129	0	0	3.959	(1.136)	MON	45	367	10/06/2010	09/01/2036
312914-6X-7	FHLMC-GNMA FHG 7 B			4	1.A	45	100.0000	44	44	44	0	0	0	0	5.287	5.130	MON	0	1	10/17/2005	04/25/2023
31293T-HV-2	FHLMC FG C29244			4	1.A	2,236	101.5970	2,151	2,117	2,249	0	65	0	0	7.000	4.367	MON	12	148	04/04/2003	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31300L-CF-0	FHARM FH 848170			4	1.A	5,789	98.5010	5,470	5,553	6,155	0	388	0	0	4.154	(1.333)	MON	19	120	06/16/2011	12/01/2039
3132G7-DZ-5	FG FG U80120		CF	4	1.A	3,654,865	96.3480	3,341,274	3,467,922	3,582,628	0	(28,238)	0	0	3.500	2.564	MON	10,115	121,377	05/30/2013	12/01/2032
3132G7-H3-2	FG FG U80250		CF	4	1.A	3,505,724	96.0730	3,195,769	3,326,410	3,437,154	0	(27,457)	0	0	3.500	2.574	MON	9,702	116,424	05/30/2013	03/01/2033
3132G7-LE-3	FG FG U80325		CF	4	1.A	1,719,794	96.0730	1,567,741	1,631,829	1,690,592	0	(9,380)	0	0	3.500	2.513	MON	4,760	57,114	05/30/2013	05/01/2033
3132H3-K5-1	FG FG U90316		CF	4	1.A	397,984	96.3680	356,511	369,949	403,912	0	8,056	0	0	4.000	2.313	MON	1,233	14,798	04/25/2016	10/01/2042
3132H7-BY-9	FG FG U99054		CF	4	1.A	4,507,452	96.3190	4,032,915	4,187,026	4,553,404	0	69,074	0	0	4.000	2.410	MON	13,957	167,481	04/26/2016	06/01/2043
3132H7-C4-4	FG FG U99090		CF	4	1.A	3,630,603	96.3680	3,328,157	3,453,606	3,632,237	0	17,309	0	0	4.000	3.010	MON	11,512	138,144	07/18/2014	10/01/2042
3132J2-2X-0	FG FG K90790		CF	4	1.A	4,917,718	93.9170	4,703,839	5,008,497	4,942,811	0	6,280	0	0	3.000	3.327	MON	12,521	150,255	08/15/2013	07/01/2033
3132WD-EG-5	FGLMC FG Q40134		CF	4	1.A	1,751,801	92.5700	1,542,464	1,666,274	1,799,489	0	52,465	0	0	3.500	2.286	MON	4,860	58,320	06/15/2016	04/01/2046
3132XS-BQ-2	FGLMC FG Q50046		CF	4	1.A	4,846,381	92.5510	4,331,090	4,679,667	4,918,054	0	77,994	0	0	3.500	2.730	MON	13,649	163,788	08/14/2017	08/01/2047
31335G-LP-8	FHLMC FG C80334			4	1.A	1,902	101.4440	1,923	1,896	2,040	0	146	0	0	7.500	0.843	MON	12	142	10/09/1995	08/01/2025
31335G-LQ-6	FHLMC FG C80335			4	1.A	2,168	101.0100	2,216	2,194	2,339	0	158	0	0	7.000	1.293	MON	13	153	09/07/1995	08/01/2025
31335G-LZ-6	FHLMC FG C80344			4	1.A	1,416	101.3930	1,418	1,398	1,510	0	108	0	0	7.500	0.706	MON	9	105	11/06/1995	09/01/2025
31335G-NM-3	FHLMC FG C80396			4	1.A	3,550	101.5150	3,790	3,734	3,971	0	318	0	0	7.000	2.431	MON	22	261	08/30/1996	04/01/2026
31335P-GV-1	FHLMC FG G80212		CF	4	1.A	1,564	99.9700	1,445	1,446	1,447	0	(28)	0	0	6.875	4.905	MON	8	99	04/03/2003	07/20/2023
3133T4-GF-7	FHG FHG 27 FC			4	1.A	2,209	98.8210	2,205	2,231	2,228	0	(3)	0	0	5.625	0.222	MON	10	66	07/23/2010	03/25/2024
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5			4	1.A	9,998	99.6120	9,877	9,916	9,892	0	181	0	0	7.270	7.009	MON	60	561	07/29/2005	08/25/2028
31349U-B5-6	FHARM FH 782760			4	1.A	8,141	101.0010	7,685	7,609	8,055	0	13	0	0	4.303	(2.337)	MON	27	211	12/07/2011	11/01/2036
3136A5-3Z-7	FNR 2012-51 TP			4	1.A	4,277,500	97.6530	3,906,124	4,000,000	4,058,321	0	(16,241)	0	0	3.500	2.868	MON	11,667	140,000	05/31/2012	03/25/2041
3136A9-P8-5	FNR 2012-120 AH		CF	4	1.A	531,918	96.0030	517,121	538,651	535,628	0	(2)	0	0	2.500	2.780	MON	1,122	13,466	10/22/2013	02/25/2032
3136AG-HW-5	FNR 2013-94 CZ		CF	4	1.A	1,494,299	92.9190	1,609,447	1,732,100	1,597,890	0	(4,085)	0	0	3.500	4.948	MON	5,052	59,490	12/01/2022	09/25/2043
3136AH-SJ-0	FNR 2013-137 AL		CF	4	1.A	2,182,209	97.3260	2,076,795	2,133,864	2,147,630	0	1,525	0	0	3.500	2.969	MON	6,224	74,685	11/22/2013	03/25/2042
3136B4-VK-1	FNR 2019-27 MZ			4	1.A	3,942,785	85.6020	3,204,954	3,744,038	3,899,754	0	(12,465)	0	0	4.000	3.501	MON	12,480	146,567	12/01/2022	06/25/2059
31371M-JC-2	FNMA FN 255959		CF	4	1.A	7,505	104.6690	7,722	7,378	7,489	0	8	0	0	6.000	5.511	MON	37	443	09/13/2005	10/01/2035
31371N-VM-4	FNCL FN 257220		CF	4	1.A	8,524	99.5610	8,136	8,172	8,176	0	(62)	0	0	5.000	3.300	MON	34	409	08/31/2009	05/01/2023
31373L-LB-1	FNMA FN 296522			4	1.A	1,091	100.0990	1,079	1,078	1,153	0	75	0	0	8.500	0.206	MON	8	92	04/12/1995	11/01/2024
31373X-6S-5	FNMA FN 306981			4	1.A	5,379	100.4890	5,357	5,331	5,763	0	431	0	0	8.000	0.554	MON	36	426	06/06/1995	06/01/2025
3137AD-U9-6	FHR FHR 3891 DK		CF	4	1.A	352,883	99.4000	330,910	332,909	339,985	0	(2,831)	0	0	4.500	1.426	MON	1,248	14,981	08/28/2012	12/15/2040
3137AF-PB-2	FHR FHR 3919 BV		CF	4	1.A	1,149,828	98.4680	1,000,579	1,016,142	1,037,093	0	5,435	0	0	4.000	2.422	MON	3,387	40,646	07/13/2012	08/15/2030
3137B1-ZD-7	FHR 4204 QA		CF	4	1.A	662,705	88.6990	631,051	711,450	675,163	0	(14,815)	0	0	1.500	2.877	MON	889	10,672	10/17/2013	07/15/2042
3137B2-DN-7	FHR FHR 4203 NJ		CF	4	1.A	1,361,435	97.6580	1,345,109	1,377,361	1,372,806	0	318	0	0	3.000	3.240	MON	3,443	41,321	06/25/2013	10/15/2040
3137BC-6T-0	FHR FHR 4361 WV		CF	4	1.A	1,287,988	96.1740	1,248,318	1,297,977	1,292,859	0	(538)	0	0	3.500	3.613	MON	3,786	45,429	06/24/2014	05/15/2044
3137BD-4R-4	FHMS FHR 4380 ZG		CF	4	1.A	1,953,912	81.9490	1,783,388	2,176,211	2,042,617	0	170	0	0	3.000	4.460	MON	5,441	65,286	10/24/2017	04/15/2053
3137F3-KA-1	FHR FHR 4768 ZQ			4	1.A	2,956,849	94.1180	2,739,311	2,910,496	2,927,766	0	6,361	0	0	4.000	3.715	MON	9,702	116,420	02/20/2018	10/15/2047
3137F3-PA-6	FHR FHR 4772 ZD			4	1.A	4,834,732	89.0650	4,210,585	4,727,544	4,786,185	0	8,728	0	0	4.000	3.727	MON	15,758	185,068	12/01/2022	11/15/2047
3137FU-PE-8	FHR 4988 IH			4	1.A	2,430,940	9.4830	2,283,952	0	2,169,068	0	(86,670)	0	0	2.500	2.480	MON	50,174	602,090	10/08/2020	07/25/2035
31380T-3B-5	FNMA FN 449994			4	1.A	930	100.0230	880	879	925	0	24	0	0	7.000	4.198	MON	5	61	04/03/2003	09/01/2027
31380Y-P6-1	FNMA FN 454145			4	1.A	22,148	103.1990	22,708	22,004	23,730	0	1,694	0	0	6.500	3.111	MON	119	1,430	11/30/1998	11/01/2028
31382T-5C-9	FNMA FN 492343			4	1.A	8,431	103.5090	8,837	8,537	9,065	0	604	0	0	6.500	3.934	MON	46	555	05/12/1999	05/01/2029
31384D-PA-4	FNMA FN 520717			4	1.A	67,120	102.0380	68,520	67,152	71,894	0	4,891	0	0	7.500	4.523	MON	420	5,036	10/04/1999	11/01/2029
31384V-JY-9	FNMA FN 534979			4	1.A	78,075	99.5000	78,408	78,802	75,043	0	404	0	0	3.152	4.561	MON	207	2,254	04/13/2000	04/01/2030
31384V-UL-4	FNMA FN 535287			4	1.A	10,018	107.0570	10,676	9,973	10,558	0	573	0	0	8.000	5.545	MON	66	798	07/06/2000	05/01/2030
31385B-Y9-0	FNMA FN 539936			4	1.A	18,515	103.7200	19,400	18,705	19,582	0	1,034	0	0	7.500	5.545	MON	117	1,403	04/05/2000	05/01/2030
31385J-JC-3	FNMA FN 545759		CF	4	1.A	147,777	104.8680	154,867	147,678	148,589	0	1,044	0	0	6.500	6.254	MON	800	9,600	10/07/2002	07/01/2032
31385J-K4-9	FNMA FN 545815		CF	4	1.A	97,677	106.0010	103,512	97,652	98,348	0	818	0	0	7.000	6.721	MON	570	6,835	06/28/2002	07/01/2032

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
31385W-2S-7	FNMA FN 555285	CF		4	1.A	34,036	104.3840	35,456	33,967	34,210	0	234	0	0	6.000	5.740	MON	170	2,038	04/30/2003	03/01/2033
31385X-AL-1	FNMA FN 555411			4	1.A	1,092	99.6790	1,006	1,009	1,012	0	(3)	0	0	6.875	4.241	MON	6	69	04/03/2003	06/01/2023
31386U-BV-3	FNMA FN 573452	CF		4	1.A	574,857	107.5190	615,290	572,264	572,820	0	(197)	0	0	7.000	6.903	MON	3,338	40,058	04/18/2001	05/01/2031
31387N-3G-0	FNMA FN 589499			4	1.A	23,373	104.4650	24,565	23,515	23,299	0	(87)	0	0	6.500	6.754	MON	127	1,528	10/07/2002	08/01/2031
31387R-AQ-1	FNMA FN 591415	CF		4	1.A	31,930	104.4650	33,558	32,124	31,817	0	(131)	0	0	6.500	6.767	MON	174	2,088	10/07/2002	09/01/2031
31387W-TW-7	FNMA FN 596465	CF		4	1.A	103,212	105.4830	104,967	99,511	103,634	0	1,868	0	0	7.000	5.550	MON	580	6,966	10/03/2001	08/01/2031
3138E0-YE-3	FN FN AJ7908	CF		4	1.A	194,469	96.3200	193,569	200,965	197,153	0	(123)	0	0	3.000	4.001	MON	502	6,029	11/15/2011	01/01/2027
3138EG-QR-8	FN FN AL0463	CF		4	1.A	533,083	96.6060	514,610	532,688	532,182	0	(162)	0	0	3.000	2.952	MON	1,332	15,981	07/21/2011	07/01/2026
3138EJ-C7-1	FN FN AL1893	CF		4	1.A	2,531,492	95.7460	2,392,764	2,499,082	2,522,205	0	40	0	0	3.500	3.199	MON	7,289	87,468	09/04/2013	05/01/2032
3138EJ-YV-4	FN FN AL2523	CF		4	1.A	2,209,785	96.2600	2,071,163	2,151,624	2,198,373	0	2,965	0	0	3.500	2.864	MON	6,276	75,307	02/06/2014	09/01/2032
3138EM-LE-9	FNMA FN AL4824	CF		4	1.A	8,055,620	96.2280	7,382,636	7,672,019	7,976,299	0	(47,502)	0	0	4.000	3.345	MON	25,573	306,881	04/11/2014	09/01/2043
3138EQ-GE-6	FN FN AL7396			4	1.A	32,279	100.7430	31,007	30,778	32,310	0	168	0	0	4.200	(1.518)	MON	108	761	01/05/2016	02/01/2037
3138L4-GJ-6	FNMA FN AM3800	CF		4	1.A	5,385,614	99.2630	5,567,099	5,608,417	5,588,187	0	29,514	0	0	2.760	3.276	MON	13,329	156,942	07/25/2013	08/01/2023
3138MC-YS-7	FN FN AP8820	CF		4	1.A	1,792,103	96.2600	1,613,172	1,675,842	1,740,507	0	(22,698)	0	0	3.500	2.426	MON	4,888	58,654	05/21/2013	11/01/2032
3138ML-MF-8	FN FN AQ4857	CF		4	1.A	1,826,466	93.7440	1,713,808	1,828,180	1,826,208	0	206	0	0	3.000	2.994	MON	4,570	54,845	10/10/2013	11/01/2032
3138MR-Y8-8	FN FN AQ9734	CF		4	1.A	880,962	96.2600	793,003	823,810	862,957	0	(4,031)	0	0	3.500	2.212	MON	2,403	28,833	05/21/2013	01/01/2033
3138W5-2Z-0	FN FN AR7991	CF		4	1.A	1,776,453	95.9810	1,594,444	1,661,206	1,737,090	0	(11,624)	0	0	3.500	2.276	MON	4,845	58,142	05/21/2013	03/01/2033
3138W9-JV-3	FN FN AS0275	CF		4	1.A	2,266,750	93.5740	2,123,411	2,269,232	2,266,052	0	(239)	0	0	3.000	3.003	MON	5,673	68,077	10/04/2013	08/01/2033
3138WE-NQ-8	FNMA FN AS4898	CF		4	1.A	7,725,654	92.6150	6,929,929	7,482,474	7,906,145	0	195,356	0	0	3.500	2.629	MON	21,824	239,992	06/21/2017	05/01/2045
3138WE-NQ-8	FNMA FN AS4898			4	1.A	325,032	92.6150	291,554	314,801	332,626	0	8,219	0	0	3.500	2.629	MON	918	10,097	06/21/2017	05/01/2045
3138WH-TV-4	FN AS7763	CF		4	1.A	935,674	95.4710	848,803	889,067	988,632	0	55,085	0	0	4.000	2.388	MON	2,964	35,563	11/07/2017	08/01/2046
31390Q-Q3-2	FNMA FN 653074			4	1.A	11,047	104.4220	11,533	11,044	11,086	0	56	0	0	7.000	6.828	MON	64	773	06/28/2002	07/01/2032
31391X-EP-0	FNMA FN 679742			4	1.A	18,744	100.4360	18,350	18,270	19,138	0	579	0	0	3.310	(0.570)	MON	50	516	06/03/2009	01/01/2040
31392V-NQ-1	FGLMC FHR 2496 ZH			4	1.A	100,318	101.4960	112,391	110,734	105,930	0	(30)	0	0	5.500	7.166	MON	508	6,090	05/11/2004	09/15/2032
31393A-S4-0	FNR 2003-W5 A			4	1.A	11,018	95.9500	10,571	11,018	11,018	0	0	0	0	4.609	4.630	MON	10	206	11/16/2006	04/25/2033
31393C-EY-5	FNW 2003-34 A1	CF		4	1.A	1,008,463	103.6740	923,196	890,475	952,906	0	1,806	0	0	6.000	3.730	MON	4,452	53,428	02/02/2012	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6	CF		4	1.A	309,619	100.4710	314,180	312,707	312,378	0	(57)	0	0	5.000	4.972	MON	1,303	15,635	11/19/2015	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z			4	1.A	372,400	101.7750	408,012	400,895	387,689	0	(428)	0	0	5.500	6.664	MON	1,837	22,049	07/14/2004	12/15/2032
31393U-A6-0	FNW 2003-W19 1A7	CF		4	1.A	1,251,252	102.5160	1,192,458	1,163,194	1,201,663	0	(1,588)	0	0	5.620	4.648	MON	5,448	65,371	12/10/2009	11/25/2033
31393W-YF-0	FHR FHR 2638 JH	CF		4	1.A	2,258,188	101.1900	2,494,778	2,465,439	2,396,373	0	(5,431)	0	0	5.000	5.897	MON	10,273	123,272	10/17/2008	07/15/2033
31394B-R7-1	FNMA 2004-97 B	CF		4	1.A	1,986,416	102.0980	1,822,239	1,784,790	2,017,118	0	10,135	0	0	5.500	2.081	MON	8,180	98,163	08/14/2012	01/25/2035
31394M-CM-0	FHR FHR 2702 CE	CF		4	1.A	4,762,177	99.5440	4,678,400	4,699,814	4,721,575	0	3,380	0	0	4.500	4.350	MON	17,624	211,492	05/17/2010	11/15/2033
31394R-JY-6	FHLMC FHR 2754 PE	CF		4	1.A	1,192,409	100.8990	1,174,505	1,164,036	1,173,753	0	1,015	0	0	5.000	4.728	MON	4,850	58,202	11/10/2009	02/15/2034
31394R-VW-6	FHLMC FHR 2758 ZG			4	1.A	704,148	102.3330	742,363	725,439	715,725	0	(182)	0	0	5.500	5.930	MON	3,325	39,899	03/19/2004	03/15/2034
31396Q-6F-1	FNR 2009-69 PB	CF		4	1.A	1,409,735	100.7770	1,307,128	1,297,054	1,508,051	0	18,157	0	0	5.000	1.464	MON	5,404	64,853	08/23/2012	09/25/2039
31396Q-KJ-7	FNR 2009-52 AJ			4	1.A	169	99.4830	161	162	162	0	(1)	0	0	4.000	2.299	MON	1	6	12/11/2009	07/25/2024
31396R-DY-0	FHR FHR 3149 CZ			4	1.A	418,084	103.7260	382,242	368,511	426,541	0	(1,501)	0	0	6.000	1.934	MON	1,843	22,111	06/29/2012	05/15/2036
31397N-LM-5	FNR 2009-11 NB	CF		4	1.A	285,579	99.5340	256,803	258,005	262,462	0	(1,429)	0	0	5.000	3.001	MON	1,075	12,900	07/20/2011	03/25/2029
31398E-J6-2	FHMS FHR 3539 YB	CF		4	1.A	282,538	99.0120	296,029	298,982	297,393	0	579	0	0	4.000	4.638	MON	997	11,959	03/24/2010	06/15/2024
31398F-XA-4	FNR 2009-95 BY			4	1.A	36,218	98.9570	37,468	37,863	37,610	0	87	0	0	4.000	4.725	MON	126	1,515	01/28/2010	11/25/2024
31398J-RE-5	FHR FHR 3579 MB	CF		4	1.A	86,955	99.1770	85,864	86,576	86,474	0	(26)	0	0	4.500	4.454	MON	325	3,896	01/22/2010	09/15/2024
31398K-E6-3	FHR FHR 3581 D			4	1.A	35,379	99.4680	35,268	35,456	35,394	0	1	0	0	4.500	4.550	MON	133	1,596	04/09/2010	10/15/2029
31398K-XT-2	FHR FHR 3595 KY	CF		4	1.A	80,518	99.2830	79,321	79,894	79,786	0	(23)	0	0	4.500	4.431	MON	300	3,595	11/09/2009	11/15/2024
31398L-KQ-0	FHR FHR 3612 JB	CF		4	1.A	547,986	99.2760	544,101	548,072	547,187	0	(32)	0	0	4.500	4.523	MON	2,055	24,663	01/15/2010	12/15/2024
31398L-W9-5	FHR FHR 3627 QH	CF		4	1.A	484,771	98.7730	455,073	460,727	463,049	0	(1,110)	0	0	4.000	3.233	MON	1,536	18,429	08/26/2010	01/15/2025

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
31398L-WY-0	FHR FHR 3619 EJ			4	1.A	383,022	99.2440	380,781	383,681	383,010	0	(1)	0	0	4.500	4.542	MON	1,439	17,266	01/19/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1.A	133,173	98.9590	137,727	139,175	138,291	0	287	0	0	4.000	4.670	MON	464	5,567	01/28/2010	02/25/2025
31398M-KW-5	FNMA 2010-18 EL	CF		4	1.A	80,634	98.6900	83,485	84,593	84,087	0	179	0	0	4.000	4.650	MON	282	3,384	03/22/2010	03/25/2025
31398N-HK-3	FNR 2010-100 DB	CF		4	1.A	164,255	99.3590	150,157	151,126	151,382	0	(443)	0	0	4.500	3.401	MON	567	6,801	08/19/2010	09/25/2025
31398P-B9-9	FNMA 2010-41 EB			4	1.A	68,742	98.9370	69,004	69,745	69,490	0	39	0	0	4.000	4.199	MON	232	2,790	05/17/2010	05/25/2025
31398R-CD-5	FNR 2010-43 BM	CF		4	1.A	165,903	98.2690	180,832	184,018	181,497	0	633	0	0	3.500	4.786	MON	537	6,441	04/21/2010	05/25/2025
31398V-H6-6	FHR FHR 3640 GM	CF		4	1.A	864,042	98.7640	864,168	874,979	872,413	0	424	0	0	4.000	4.200	MON	2,917	34,999	05/17/2010	03/15/2025
31398W-EN-0	FHR FHR 3634 EU	CF		4	1.A	162,041	98.9140	168,385	170,234	169,270	0	372	0	0	4.000	4.716	MON	567	6,809	02/11/2010	02/15/2025
31398W-MG-6	FHR FHR 3637 AY	CF		4	1.A	186,120	98.9360	194,088	196,174	194,800	0	450	0	0	4.000	4.838	MON	654	7,847	03/26/2010	02/15/2025
31398W-Y7-3	FHR FHR 3652 DC			4	1.A	32,642	99.5810	32,303	32,439	32,388	0	(13)	0	0	4.500	4.435	MON	122	1,460	04/21/2010	04/15/2025
31402G-SJ-3	FNMA FN 728721	CF		4	1.A	215,752	101.9770	223,439	219,107	215,760	0	(721)	0	0	5.500	5.908	MON	1,004	12,051	07/31/2003	07/01/2033
31402H-3X-7	FNMA FN 729914	CF		4	1.A	40,798	101.9770	42,038	41,223	40,856	0	(20)	0	0	5.500	5.717	MON	189	2,266	07/29/2003	08/01/2033
31402T-TM-7	FNMA FN 737756	CF		4	1.A	27,755	101.9770	28,085	27,540	27,679	0	15	0	0	5.500	5.312	MON	126	1,515	08/11/2003	09/01/2033
31405M-JH-1	FNMA FN 793264			4	1.A	59,802	102.0830	60,001	58,777	59,638	0	158	0	0	5.500	5.067	MON	269	3,233	08/09/2004	09/01/2034
31405M-VT-1	FNMA FN 793626			4	1.A	36,353	102.0830	36,474	35,730	36,294	0	137	0	0	5.500	5.037	MON	164	1,965	08/09/2004	09/01/2034
31405Q-LD-8	FNMA FN 796024	CF		4	1.A	420,443	102.0830	421,846	413,238	420,032	0	1,854	0	0	5.500	5.019	MON	1,894	22,728	08/09/2004	09/01/2034
31405Q-MU-9	FNMA FN 796071	CF		4	1.A	43,433	102.0830	43,577	42,688	43,381	0	183	0	0	5.500	5.024	MON	196	2,348	08/09/2004	09/01/2034
31406N-YU-2	FNMA FN 815323			4	1.A	25,269	101.2540	24,528	24,224	25,462	0	325	0	0	3.712	0.621	MON	75	612	02/19/2016	01/01/2035
3140F8-VR-5	FN FN BD1523	CF		4	1.A	3,970,256	92.4770	3,483,500	3,766,902	4,014,962	0	56,518	0	0	3.500	2.520	MON	10,987	131,842	06/15/2016	06/01/2046
3140HK-2H-0	FN FN BK6175	CF		4	1.A	232,121	95.3230	217,459	228,129	239,264	0	4,939	0	0	4.000	3.185	MON	760	9,125	01/25/2019	10/01/2048
3140J7-XL-4	FN FN BM3382			4	1.A	9,583	99.3340	9,180	9,242	9,576	0	64	0	0	5.000	2.428	MON	39	462	06/26/2019	03/01/2027
3140JG-AM-7	FN FN BN0011	CF		4	1.A	312,064	95.3230	292,218	306,555	322,051	0	10,159	0	0	4.000	3.216	MON	1,022	12,262	01/25/2019	08/01/2048
3140JG-WT-8	FN FN BN0657	CF		4	1.A	1,678,408	95.3230	1,596,417	1,674,744	1,691,787	0	13,607	0	0	4.000	3.830	MON	5,582	66,990	11/16/2018	09/01/2048
3140JJ-EX-3	FN FN BN1949	CF		4	1.A	3,996,621	95.3230	3,792,811	3,978,903	4,036,865	0	40,915	0	0	4.000	3.761	MON	13,263	159,156	11/16/2018	10/01/2048
31412E-CK-0	FNMA FN 922674			4	1.A	11,795	100.2760	11,278	11,247	11,834	0	186	0	0	2.923	(1.168)	MON	27	274	09/09/2010	04/01/2036
31412S-PL-3	FN FN 933427			4	1.A	21,964	101.0320	22,071	21,846	22,156	0	222	0	0	5.000	4.681	MON	91	1,092	06/09/2009	03/01/2038
31414M-4W-3	FNMA FN 970737			4	1.A	15,373	99.3650	14,635	14,729	14,801	0	(96)	0	0	5.000	3.172	MON	61	736	08/31/2009	11/01/2023
31414S-PA-5	FN FN 974817	CF		4	1.A	21,737	99.5610	20,734	20,826	20,827	0	(160)	0	0	5.000	3.206	MON	87	1,041	08/31/2009	04/01/2023
31414V-BF-2	FNMA FN 977138	CF		4	1.A	255,714	102.9460	258,305	250,913	259,726	0	4,968	0	0	5.500	4.679	MON	1,150	13,800	07/10/2008	08/01/2038
31415A-4W-8	FNMA FN 981537			4	1.A	2,797	99.5290	2,668	2,680	2,684	0	(18)	0	0	5.000	2.887	MON	11	134	08/31/2009	05/01/2023
31416N-HY-1	FNMA FN AA4746	CF		4	1.A	258,146	97.4700	247,669	254,096	254,960	0	(593)	0	0	3.500	3.083	MON	741	8,893	12/02/2010	11/01/2025
31416T-2P-3	FNMA FN AA9781	CF		4	1.A	93,276	98.8820	90,689	91,714	91,861	0	(248)	0	0	4.500	3.901	MON	344	4,127	08/07/2009	07/01/2024
31417C-QF-5	FN FN AB5853	CF		4	1.A	2,610,509	93.7440	2,463,360	2,627,753	2,613,601	0	142	0	0	3.000	3.112	MON	6,569	78,833	08/06/2013	08/01/2032
31417C-R8-0	FN FN AB5910	CF		4	1.A	5,278,105	93.7440	4,950,827	5,281,223	5,276,496	0	254	0	0	3.000	2.988	MON	13,203	158,437	06/27/2013	08/01/2032
31417C-UJ-2	FN FN AB5984	CF		4	1.A	3,869,038	93.7440	3,633,803	3,876,306	3,868,912	0	1	0	0	3.000	3.016	MON	9,691	116,289	07/19/2013	08/01/2032
31417F-KT-4	FN FN AB8405	CF		4	1.A	1,422,717	96.2600	1,280,667	1,330,419	1,394,526	0	(5,799)	0	0	3.500	2.204	MON	3,880	46,565	05/21/2013	02/01/2033
31417H-C5-1	FN FN AB9991	CF		4	1.A	1,126,058	93.5740	1,054,686	1,127,115	1,125,668	0	(119)	0	0	3.000	3.000	MON	2,818	33,813	10/04/2013	07/01/2033
31417T-R2-6	FNMA AC6804	CF		4	1.A	200,951	98.3840	193,531	196,710	197,643	0	(391)	0	0	4.000	3.249	MON	656	7,868	12/10/2009	01/01/2025
31417V-RS-4	FNMA FN AC8596	CF		4	1.A	293,574	98.3050	286,183	291,118	291,382	0	(228)	0	0	4.000	3.654	MON	970	11,645	01/04/2010	01/01/2025
31417Y-C4-7	FNMA FN MA0090	CF		4	1.A	62,646	98.9650	61,232	61,873	61,901	0	(127)	0	0	4.500	4.037	MON	232	2,784	06/05/2009	06/01/2024
31417Y-E3-7	FNMA FN MA0153	CF		4	1.A	89,139	98.8800	85,677	86,647	87,019	0	(389)	0	0	4.500	3.573	MON	325	3,899	08/31/2009	08/01/2024
31418A-WD-6	FN FN MA1543	CF		4	1.A	1,816,137	95.5440	1,687,745	1,766,455	1,805,109	0	484	0	0	3.500	2.907	MON	5,152	61,826	11/21/2013	08/01/2033
31418A-YD-4	FN FN MA1607	CF		4	1.A	8,083,998	93.5740	7,581,101	8,101,721	8,084,456	0	145	0	0	3.000	3.022	MON	20,254	243,052	10/11/2013	10/01/2033
31418B-5K-8	FN FN MA2649	CF		4	1.A	3,010,746	88.6580	2,631,852	2,968,538	3,067,889	0	57,761	0	0	3.000	2.662	MON	7,421	89,056	05/20/2016	06/01/2046
31418C-YJ-7	FN FN MA3412	CF		4	1.A	2,936,205	95.3670	2,694,101	2,824,972	3,078,506	0	147,601	0	0	3.500	1.825	MON	8,240	98,874	08/28/2019	07/01/2038

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
31418D-4X-7	FNCL 4 N MA4437			4	1.A	28,079,241	81.5440	22,599,311	27,714,407	28,064,568	0	(11,277)	0	0	2.000	1.845	MON	46,191	554,288	09/15/2021	10/01/2051
31419K-U4-5	FNMA FN AE8702			4	1.A	120,630	97.4850	115,610	118,592	119,142	0	(191)	0	0	3.500	2.990	MON	346	4,151	12/02/2010	11/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						200,912,886	XXX	184,003,184	194,736,351	201,011,402	0	624,465	0	0	XXX	XXX	XXX	600,514	7,203,795	XXX	XXX
30316K-AE-1	FRESB 2020-SB78 X1			4	1.A	849,978	4.5920	429,053	0	612,331	0	(174,431)	0	0	1.137	(7.910)	MON	8,849	155,007	09/11/2020	06/25/2040
30318C-AJ-6	FRESB 2021-SB 82 X1			4	1.A	2,294,023	4.2790	2,225,785	0	2,292,013	0	10,760	1,368,529	0	1.080	10.881	MON	46,832	1,003,707	10/12/2021	10/25/2040
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1			4	1.A	1,368,295	1.8160	1,321,752	0	1,367,613	0	(342,291)	1,555,372	0	0.471	16.412	MON	28,577	484,775	05/13/2021	03/25/2041
30320W-AR-0	FRESB 2021-SB84 X1			4	1.A	2,995,585	2.3440	1,366,275	0	2,927,568	0	(89,524)	0	0	0.505	1.476	MON	24,526	605,748	10/07/2021	01/25/2041
30321C-AU-6	FRESB 2021-SB88 X1			4	1.A	4,389,153	4.0130	3,146,966	0	3,995,642	0	(177,375)	0	0	0.716	3.369	MON	46,773	765,320	07/16/2021	05/25/2041
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1			4	1.A	3,665,678	3.2450	2,331,260	0	3,194,569	0	(440,484)	0	0	0.652	1.119	MON	39,004	536,504	09/17/2021	06/25/2041
3136B9-EF-0	FNA 2020-M10 X6			4	1.A	5,033,482	6.0580	3,187,434	0	3,692,694	0	(547,437)	0	0	1.381	2.332	MON	60,566	832,540	10/09/2020	08/25/2028
3137B8-G5-0	FHMS K037 X1			4	1.A	2,390,300	0.7470	800,917	0	730,212	0	(946,051)	0	0	0.910	(1.732)	MON	81,289	1,015,247	05/12/2022	01/25/2024
3137BD-CX-2	FHMS K039 X1			4	1.A	1,458,097	0.8570	525,797	0	512,554	0	(396,699)	0	0	0.694	0.516	MON	35,463	460,201	02/25/2022	07/25/2024
3137BE-VJ-0	FHMS K040 X1			4	1.A	2,143,548	0.9850	904,906	0	888,649	0	(621,201)	0	0	0.695	(0.994)	MON	53,234	695,267	02/22/2021	09/25/2024
3137BE-WS-9	FHMS Q001 XA			4	1.A	3,251,968	8.0500	2,582,005	0	2,800,515	0	(376,167)	0	0	2.116	1.696	MON	56,568	650,795	04/12/2022	02/25/2032
3137BF-EA-5	FHMS K041 X1			4	1.A	2,951,825	0.8340	1,274,267	0	1,255,211	0	(759,097)	0	0	0.501	(2.505)	MON	63,737	919,718	02/22/2021	10/25/2024
3137BF-XU-0	FHMS K042 X1			4	1.A	1,708,361	1.6950	1,544,809	0	1,530,496	0	(177,865)	0	0	1.022	8.549	MON	77,618	168,295	10/12/2022	12/25/2024
3137BH-CZ-8	FHR K044 X1			4	1.A	2,053,089	1.3570	1,570,639	0	1,592,564	0	(460,524)	0	0	0.739	8.772	MON	71,276	535,489	05/25/2022	01/25/2025
3137BH-XK-8	FHR K045 X1			4	1.A	3,481,520	0.8260	2,670,249	0	2,620,762	0	(860,757)	0	0	0.418	(0.588)	MON	112,512	836,940	06/02/2022	01/25/2025
3137BK-RK-8	FHMS K047 X1			4	1.A	1,346,234	0.2760	550,744	0	577,948	0	(301,551)	0	0	0.104	(5.886)	MON	17,225	355,775	06/12/2020	05/25/2025
3137BL-WA-2	FHMS K050 X1			4	1.A	1,572,329	0.7290	1,253,757	0	1,253,593	0	(318,735)	0	0	0.302	(7.476)	MON	43,294	319,740	06/16/2022	08/25/2025
3137BM-TY-2	FHMS K052 X1			4	1.A	5,675,623	1.5330	3,125,100	0	3,341,807	0	(1,109,544)	0	0	0.636	2.311	MON	108,121	1,419,857	06/18/2021	11/25/2025
3137BN-6H-2	FHMS K053 X1			4	1.A	3,169,433	2.2280	1,676,932	0	1,770,923	0	(534,838)	0	0	0.877	5.248	MON	55,017	705,089	02/22/2021	12/25/2025
3137BN-GU-2	FHMS K054 X1			4	1.A	10,433,070	2.9990	6,810,079	0	7,183,919	0	(2,377,992)	0	0	1.157	4.254	MON	218,933	2,764,904	08/19/2021	01/25/2026
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1			4	1.A	2,898,876	3.4540	2,484,109	0	2,609,859	0	(289,017)	0	0	1.241	(0.929)	MON	74,338	509,554	06/16/2022	05/25/2026
3137BS-P9-8	FHMS K058 X1			4	1.A	12,524,832	2.8140	7,182,840	0	7,586,918	0	(1,924,563)	0	0	0.915	3.576	MON	194,706	2,479,441	10/07/2020	08/25/2026
3137BS-RG-0	FHMS K059 X1			4	1.A	7,942,776	0.9460	4,607,390	0	5,263,642	0	(854,859)	0	0	0.304	11.168	MON	123,568	1,735,409	08/18/2021	09/25/2026
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1			4	1.A	789,609	0.3050	663,056	0	665,566	0	(124,043)	0	0	0.070	(13.037)	MON	12,687	143,366	06/16/2022	10/25/2026
3137BX-R2-0	FREDDIE MAC 4682 K064 X1			4	1.A	1,515,455	2.1320	1,338,010	0	1,391,518	0	(123,937)	0	0	0.602	9.105	MON	31,502	163,833	11/23/2022	03/25/2027
3137F1-G6-9	FHMS K065 X1			4	1.A	4,946,637	2.4210	3,032,625	0	3,063,934	0	(748,819)	0	0	0.668	1.461	MON	69,674	910,652	06/11/2020	04/25/2027
3137F7-2J-3	FHMS Q014 X			4	1.A	11,358,812	20.6740	10,603,924	0	10,277,414	0	(629,079)	0	0	2.793	4.978	MON	119,391	1,434,131	09/21/2021	10/25/2055
3137FC-JM-7	FHMS K070 X1			4	1.A	7,686,369	1.3990	6,254,286	0	6,496,681	0	(713,308)	0	0	0.327	8.136	MON	121,877	828,172	09/07/2022	11/25/2027
3137FL-YX-6	FHMS K092 X1			4	1.A	11,092,128	3.6860	7,931,775	0	8,693,976	0	(1,519,807)	0	0	0.712	(0.134)	MON	127,744	1,613,492	01/11/2022	04/25/2029
3137FN-BA-7	FHMS K096 X1			4	1.A	14,190,721	5.8310	13,889,918	0	13,908,577	0	(282,144)	0	0	1.127	(17.917)	MON	223,688	0	12/07/2022	07/25/2029
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1			4	1.A	5,261,109	3.5370	4,268,831	0	4,747,427	0	(513,682)	0	0	0.639	5.792	MON	64,276	638,424	02/28/2022	11/25/2029
3137FR-EK-3	FHMS K104 X1			4	1.A	14,963,858	6.1090	12,199,152	0	13,341,537	0	(1,622,322)	0	0	1.124	1.847	MON	187,121	1,860,755	09/09/2022	01/25/2030
3137FT-ZS-9	FHMS K110 X1			4	1.A	4,129,730	9.1210	4,011,145	0	4,047,316	0	(82,414)	0	0	1.697	5.431	MON	62,191	62,619	11/01/2022	04/25/2030
3137FU-ZE-7	FHR K111 X1			4	1.A	5,214,323	8.8130	4,352,225	0	4,755,788	0	(458,535)	0	0	1.572	2.710	MON	64,677	534,243	09/09/2022	05/25/2030
3137FW-HV-5	FHLMC K116 X1			4	1.A	4,014,154	8.0090	3,987,323	49,787,956	4,029,697	0	15,543	0	0	1.425	233.109	MON	59,129	0	12/28/2022	07/25/2030
3137H0-H7-6	FHMS KLU3 X1			4	1.A	24,094,943	10.5510	18,078,107	0	20,297,800	0	(2,577,595)	0	0	1.937	3.748	MON	276,600	3,368,862	10/13/2022	01/25/2031
3137H1-3X-2	FHLMC 2021-P009 X			4	1.A	4,600,668	5.5300	3,194,266	0	3,874,121	0	(336,375)	0	0	1.453	6.352	MON	69,933	866,995	06/16/2021	01/25/2031
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1			4	1.A	3,041,990	3.7850	2,072,808	0	2,581,222	0	(290,690)	0	0	0.855	(2.065)	MON	39,023	491,609	09/15/2021	07/25/2028
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1			4	1.A	10,753,140	3.0270	7,605,359	0	8,654,742	0	(1,659,905)	0	0	0.677	0.443	MON	141,780	1,799,490	09/15/2021	08/25/2028
3137H5-DR-5	FHMS K137 X1			4	1.A	5,264,110	1.4050	4,225,662	0	4,749,439	0	(514,671)	0	0	0.199	0.966	MON	49,940	649,803	01/13/2022	11/25/2031

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
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14			4	1.A	396,723	0.7430	396,722	0	398,344	0	1,621	0	0	0.052	13.307	JJ	2,321	0	12/09/2022	08/25/2038
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						218,912,554	XXX	161,678,259	49,787,956	175,577,101	0	(26,250,404)	2,923,901	0	XXX	XXX	XXX	3,365,580	35,321,768	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT			2	1.B FE	76,885	90.8510	69,851	76,885	76,885	0	0	0	0	3.100	3.100	MON	199	2,428	06/12/2013	07/01/2043
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A MULTIFAMILY HSG			2	1.D FE	5,000,000	88.9250	4,446,259	5,000,000	5,000,000	0	0	0	0	4.353	4.353	JD	18,138	141,473	03/30/2022	06/01/2041
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			4	1.C FE	2,357,297	110.6060	2,156,815	1,950,000	2,271,610	0	(10,398)	0	0	6.899	5.445	JD	11,211	134,531	06/27/2012	12/01/2040
196479-6Z-7	COLORADO HSG FIN AUTH SFH	CF		2	1.A FE	1,834,186	93.6180	1,717,128	1,834,186	1,834,186	0	0	0	0	3.180	3.180	MON	4,861	58,327	07/12/2019	08/01/2049
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG	CF		2	1.A FE	2,819,974	95.7770	2,557,242	2,670,000	2,772,514	0	(15,722)	0	0	4.000	3.271	MN	17,800	106,800	10/18/2019	05/01/2050
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT			2	1.G FE	4,040,000	82.6900	3,340,687	4,040,000	4,040,000	0	0	0	0	4.000	4.000	MN	20,649	161,600	11/12/2020	11/15/2045
34074M-KC-4	FLORIDA ST HSG FIN CORP REV	CF		2	1.A FE	464,575	82.8900	385,088	464,575	464,575	0	0	0	0	3.000	3.000	MON	1,161	13,937	04/24/2014	01/01/2036
341271-AE-4	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			4	1.C FE	7,000,000	86.2980	6,040,894	7,000,000	7,000,000	0	0	0	0	1.705	1.705	JJ	59,675	119,350	09/03/2020	07/01/2027
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			4	1.C FE	9,325,000	81.6980	7,618,359	9,325,000	9,325,000	0	0	0	0	2.154	2.154	JJ	100,430	200,861	09/03/2020	07/01/2030
38611T-DJ-3	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION			2	1.C FE	2,000,000	77.1580	1,543,166	2,000,000	2,000,000	0	0	0	0	3.006	3.006	AO	15,030	60,120	02/12/2020	10/01/2039
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T TRANSPORTATION			2	1.C FE	12,500,000	71.4920	8,936,498	12,500,000	12,500,000	0	0	0	0	3.236	3.236	AO	101,125	404,500	02/12/2020	10/01/2052
40727T-DJ-0	HAMILTON CO OH HLTH MEDICAL			4	1.E FE	7,500,000	82.2850	6,171,381	7,500,000	7,500,000	0	0	0	0	3.374	3.374	JD	21,088	253,050	12/19/2019	06/01/2034
485429-Z4-9	KANSAS ST DEV FIN AUTH REVENUE GENERAL			4	1.E FE	10,005,305	95.2940	9,052,955	9,500,000	9,794,760	0	(40,935)	0	0	4.291	3.732	AO	86,058	407,645	05/24/2017	04/15/2029
49130T-SQ-0	KY ST HSG CORP HSG REV	CF		2	1.A FE	1,915,000	91.7130	1,756,313	1,915,000	1,915,000	0	0	0	0	3.948	3.948	JJ	37,802	75,604	05/30/2014	07/01/2029
54445C-AF-0	LOS ANGELES CA DEPT OF ARPTS C AIRPORT			2	1.E FE	5,000,000	86.5890	4,329,445	5,000,000	5,000,000	0	0	0	0	3.758	3.758	MN	24,009	124,745	03/03/2022	05/15/2034
54445C-AG-8	LOS ANGELES CA DEPT OF ARPTS C AIRPORT			2	1.E FE	7,500,000	86.3960	6,479,725	7,500,000	7,500,000	0	0	0	0	3.858	3.858	MN	36,973	192,096	03/03/2022	05/15/2035
56052F-FK-6	MAINE ST HSG AUTH MTGE MULTIFAMILY HSG	CF		2	1.B FE	2,000,000	87.9250	1,758,492	2,000,000	2,000,000	0	0	0	0	3.289	3.289	MN	8,405	65,780	09/08/2016	11/15/2031
592643-AA-8	MET WASHINGTON DC ARPTS			4	2.A FE	13,373,660	122.8910	12,289,127	10,000,000	12,941,649	0	(61,100)	0	0	7.462	5.275	AO	186,550	746,200	07/31/2014	10/01/2046
59447T-XX-6	MICHIGAN ST FIN AUTH REVENUE MEDICAL			4	1.D FE	14,000,000	79.5510	11,137,199	14,000,000	14,000,000	0	0	0	0	3.384	3.384	JD	39,480	473,760	12/05/2019	12/01/2040
594698-SJ-2	MICHIGAN STATE GENERAL			2	1.C FE	10,000,000	70.9160	7,091,579	10,000,000	10,000,000	0	0	0	0	3.225	3.225	MS	107,500	369,979	06/23/2021	09/01/2047
60416S-WJ-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG	CF		2	1.B FE	15,000	87.9420	13,191	15,000	15,000	0	0	0	0	2.905	2.905	JJ	218	436	08/21/2019	07/01/2034
626207-YM-0	MEAG TXB PLT			4	1.F FE	5,758,000	106.3300	6,122,455	5,758,000	5,758,000	0	0	0	0	6.655	6.655	AO	95,799	383,195	03/05/2010	04/01/2057
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL			4	1.F FE	15,000	100.0000	15,000	15,000	15,000	0	0	0	0	4.560	4.597	MON	55	482	03/10/2020	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			4	1.F FE	12,250,000	100.0000	12,250,000	12,250,000	12,250,000	0	0	0	0	4.560	4.560	MON	46,456	143,820	11/01/2022	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL			4	1.F FE	1,820,000	100.0000	1,820,000	1,820,000	1,820,000	0	0	0	0	4.560	4.600	MON	6,471	30,665	07/28/2021	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION			2	1.F FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.560	4.603	MON	11,377	50,514	09/30/2021	12/31/2023
64966T-FD-1	NYHDC 2014-8SPR A	CF		4	1.A FE	7,956,563	96.1210	7,689,656	8,000,000	8,081,357	0	81,357	0	0	3.709	3.090	MON	24,727	296,720	05/15/2018	02/15/2048
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG	CF		2	1.B FE	5,000	90.0640	4,503	5,000	5,000	0	0	0	0	3.000	3.000	AO	38	150	09/12/2019	10/01/2033
64990G-WW-8	NEW YORK ST DORM AUTH REVENUES HOUSING			4	1.E FE	7,000,000	77.7140	5,439,989	7,000,000	7,000,000	0	0	0	0	3.142	3.142	JJ	109,970	219,940	11/22/2019	07/01/2043
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG			4	1.B FE	11,826,303	96.9850	11,469,794	11,826,303	11,826,303	0	0	0	0	3.910	3.942	MON	7,707	429,226	10/24/2018	11/01/2036
677555-Q2-3	OH ECON DEV REV			4	1.B FE	875,000	98.9470	865,790	875,000	875,000	0	0	0	0	4.375	4.399	MJSD	3,190	38,281	06/18/2012	06/01/2027
677555-X3-3	OH ECON DEV REV			4	1.B FE	600,000	95.4610	572,766	600,000	600,000	0	0	0	0	3.850	3.850	MJSD	1,925	23,100	12/10/2013	12/01/2025
67756Q-NS-2	OHIO ST HSG FIN AGY	CF		2	1.A FE	1,082,461	80.5030	871,418	1,082,461	1,082,461	0	0	0	0	2.900	2.900	MON	2,616	31,392	02/17/2016	09/01/2037
67759T-AM-0	OHIO ST TRANSN PROJ REV			4	1.C FE	264,966	100.5360	266,420	265,000	264,943	0	(21)	0	0	6.560	6.564	MN	2,221	17,384	07/28/2008	05/15/2023
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT	CF		2	1.G FE	2,115,000	96.1080	2,032,692	2,115,000	2,115,000	0	0	0	0	4.750	4.750	MN	12,837	102,956	11/17/2017	05/15/2035
914119-L3-4	UNIV CINCINNATI OH HIGHER EDUCATION	CF		2	1.D FE	1,000,000	92.4720	924,721	1,000,000	1,000,000	0	0	0	0	4.078	4.078	JD	3,398	40,780	04/26/2018	06/01/2032
914119-L4-2	UNIV CINCINNATI OH HIGHER EDUCATION	CF		2	1.D FE	600,000	91.9980	551,987	600,000	600,000	0	0	0	0	4.128	4.128	JD	2,064	24,768	04/26/2018	06/01/2033
914119-L5-9	UNIV CINCINNATI OH HIGHER EDUCATION	CF		2	1.D FE	1,285,000	90.9580	1,168,809	1,285,000	1,285,000	0	0	0	0	4.178	4.178	JD	4,474	53,687	04/26/2018	06/01/2035
91412H-FG-3	UNIV OF CALIFORNIA			4	1.C FE	10,000,000	90.7100	9,070,977	10,000,000	10,000,000	0	0	0	0	3.349	3.349	JJ	167,450	334,900	03/13/2019	07/01/2029
917436-8K-6	UTAH HSG CORP SINGLE FAMILY HSG	CF		2	1.C FE	1,955,000	92.3440	1,805,333	1,955,000	1,955,000	0	0	0	0	3.380	3.380	JJ	33,040	66,079	09/13/2019	01/01/2039
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG	CF		2	1.C FE	4,886,333	96.3530	4,547,843	4,720,000	4,845,192	0	(13,349)	0	0	3.875	3.492	JJ	91,450	182,900	09/13/2019	01/01/2050
928120-3Z-8	VIRGINIA ST HSG AUTH	CF		4	1.B FE	2,000,000	92.8240	1,856,473	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92812U-M2-1	VASHSG 2013-C A	CF		4	1.A FE	713,209	89.7340	639,991	713,209	713,209	0	0	0	0	4.250	4.271	MON	2,526	30,311	10/18/2013	10/25/2043
92812U-Q3-5	VASHSG 2013-D A			4	1.A FE	1,622,435	91.6790	1,487,438	1,622,435	1,622,435	0	0	0	0	4.300	4.308	MON	5,814	69,765	12/04/2013	12/25/2043
92812U-Q4-3	VASHSG 2014-A A	CF		4	1.A FE	4,651,884	89.7260	4,173,962	4,651,884	4,651,884	0	0	0	0	3.500	3.502	MON	13,568	147,617	11/21/2014	10/25/2037
92812U-Q4-3	VASHSG 2014-A A			4	1.A FE	76,356	89.7260	68,512	76,356	76,356	0	0	0	0	3.500	3.502	MON	223	2,423	11/21/2014	10/25/2037
92812U-Q5-0	VASHSG 2015-A A	CF		4	1.A FE	12,994,670	89.7320	11,641,276	12,973,332	12,986,851	0	(1,377)	0	0	3.250	3.250	MON	35,136	333,122	10/28/2016	06/25/2042
92812U-Q6-8	VASHSG 2016-A A	CF		4	1.A FE	3,019,760	88.1660	2,662,400	3,019,760	3,019,760	0	0	0	0	3.100	3.108	MON	7,801	93,613	05/25/2016	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF		4	1.B FE	1,983,508	88.4880	1,755,172	1,983,508	1,983,508	0	0	0	0	3.250	3.261	MON	5,372	64,464	03/11/2013	08/25/2042
95662M-2A-7	WEST VIRGINIA ST HSG DEV			2	1.A FE	935,000	100.3790	938,548	935,000	935,000	0	0	0	0	3.700	3.700	MN	5,766	34,595	05/01/2015	11/01/2029
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK			4	1.D FE	1,925,000	100.0000	1,925,000	1,925,000	1,925,000	0	0	0	0	4.350	4.387	MON	6,540	22,381	02/25/2019	04/01/2046
977100-GH-3	WISCONSIN ST GEN FUND ANNUAL A GENERAL			4	1.C FE	3,700,000	93.5650	3,461,898	3,700,000	3,700,000	0	0	0	0	3.154	3.154	MN	19,450	116,698	05/03/2017	05/01/2027
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						226,643,330	XXX	199,992,217	222,062,894	225,943,438	0	(61,545)	0	0	XXX	XXX	XXX	1,648,683	7,582,590	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						706,285,210	XXX	604,045,954	526,547,201	662,387,152	0	(25,683,270)	2,923,901	0	XXX	XXX	XXX	5,959,253	53,590,376	XXX	XXX
38175*-AA-7	Golub Capital Partners			1	1.G PL	40,500,000	100.0000	40,500,000	40,500,000	40,500,000	0	0	0	0	5.000	5.026	MJSD	5,548	2,006,815	10/26/2021	12/31/2028
06761*-AA-4	BARINGS Barings NAPLF II			1	2.B PL	16,000,000	100.0000	16,000,000	16,000,000	16,000,000	0	0	0	0	4.750	4.778	MJSD	2,111	535,361	12/22/2022	10/11/2031
72304@-AA-8	PINEBRIDGE				2.C PL	4,090,543	100.0000	4,090,543	4,090,543	4,090,543	0	0	0	0	9.259	8.455	MJSD	1,052	88,783	12/28/2022	09/21/2032
72304@-AB-6	PINEBRIDGE				4.A PL	1,859,339	100.0000	1,859,339	1,859,339	1,859,339	0	0	0	0	11.259	10.501	MJSD	582	49,990	12/28/2022	09/21/2032
72304#-AA-6	PINEBRIDGE			1	2.B PL	27,864,281	100.0000	27,864,281	27,864,281	27,864,281	0	0	0	0	6.000	6.044	MJSD	4,644	1,315,601	11/29/2022	09/30/2033
40441Q-10-5	HGI MULTIFAMILY CREDIT FEEDER			1	1.G PL	21,250,000	100.0000	21,250,000	21,250,000	21,250,000	0	0	0	0	4.000	4.020	MJSD	2,361	384,893	07/21/2022	12/31/2036
46674#-A0-1	HENDR 2022-A01 PP			1	5.B GI	1,154,658	100.0000	1,154,658	1,154,658	1,154,658	0	0	0	0	5.660	5.727	MON	2,905	24,691	07/13/2022	12/31/2077
46674#-A0-2	HENDR 2022-A02 PP			1	5.B GI	1,957,508	100.0000	1,957,508	1,957,508	1,957,508	0	0	0	0	5.790	5.860	MON	5,037	40,613	07/20/2022	12/31/2077
00003#-AC-7	A&E TELEVISION PP			1	1.G	11,821,920	97.7440	11,729,316	12,000,000	11,946,673	0	30,533	0	0	3.780	4.060	FA	162,540	453,600	08/03/2018	08/22/2024
00081T-AK-4	ACCO BRANDS CORP	LS		1	3.C FE	16,078,835	82.5400	13,288,889	16,100,000	16,050,048	0	(19,285)	0	0	4.250	4.275	MS	201,474	660,875	05/23/2022	03/15/2029
00115A-AF-6	AEP TRANSMISSION CO LLC			1	1.F FE	3,934,558	78.9650	3,158,608	4,000,000	3,941,695	0	1,412	0	0	4.000	4.096	JD	13,333	160,000	05/25/2017	12/01/2046
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,998,900	99.5520	1,991,035	2,000,000	1,998,906	0	27	0	0	5.875	5.879	MS	34,597	117,500	03/17/2011	03/15/2041
001306-AB-5	AHS HOSPITAL CORP			1	1.D FE	4,500,000	95.6380	4,303,712	4,500,000	4,500,000	0	0	0	0	5.024	5.024	JJ	113,040	226,080	04/30/2015	07/01/2045
00164V-AD-5	AMC NETWORKS INC			1	3.C FE	1,602,000	93.7640	1,502,092	1,602,000	1,602,000	0	0	0	0	5.000	5.000	AO	20,025	80,100	03/23/2016	04/01/2024
00164V-AF-0	AMC NETWORKS INC	LS		1	3.C FE	15,095,781	62.3960	9,359,386	15,000,000	15,067,863	0	(22,329)	0	0	4.250	4.148	FA	240,833	637,500	09/17/2021	02/15/2029
00175P-AB-9	AMN HEALTHCARE INC			1	3.C FE	4,466,000	92.1870	4,117,057	4,466,000	4,466,000	0	0	0	0	4.625	4.625	AO	51,638	206,553	09/26/2019	10/01/2027
00184A-AG-0	TIME WARNER INC			1	3.A FE	4,567,660	104.6530	4,186,102	4,000,000	4,312,296	0	(23,674)	0	0	7.700	6.565	MN	51,333	308,000	11/22/2005	05/01/2032
002824-AY-6	ABBOTT LABS			1	1.E FE	4,172,411	102.2730	3,451,707	3,375,000	4,076,918	0	(28,382)	0	0	5.300	3.672	MN	16,894	178,875	06/20/2019	05/27/2040
002824-BH-2	ABBOTT LABS			1	1.E FE	10,099,700	97.8460	9,784,577	10,000,000	10,088,623	0	(2,100)	0	0	4.900	4.836	MN	42,194	490,000	01/12/2017	11/30/2046
00287Y-CA-5	ABBVIE INC			1	2.A FE	996,584	85.6420	856,419	1,000,000	996,815	0	128	0	0	4.050	4.076	MN	4,500	40,500	11/19/2020	11/21/2039
00507V-AK-5	ACTIVISION BLIZZARD			1	2.A FE	7,125,476	95.2190	7,022,398	7,375,000	7,232,314	0	34,707	0	0	3.400	3.962	MS	73,832	250,750	11/26/2018	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD			1	2.A FE	4,277,862	87.7400	3,641,192	4,150,000	4,265,104	0	(2,704)	0	0	4.500	4.315	JD	8,300	186,750	09/26/2017	06/15/2047
00510R-AD-5	ACUITY BRANDS LIGHTING	LS		1	2.B FE	24,171,505	76.8380	23,679,873	30,818,000	24,471,481	0	299,975	0	0	2.150	5.364	JD	29,448	299,044	12/19/2022	12/15/2030
007589-AA-2	ADVOCATE HEALTH			1	1.C FE	6,000,000	93.3950	5,603,727	6,000,000	6,000,000	0	0	0	0	3.829	3.829	FA	86,791	229,740	08/07/2018	08/15/2028
007589-AC-8	ADVOCATE HEALTH			1	1.C FE	5,000,000	71.6940	3,584,680	5,000,000	5,000,000	0	0	0	0	3.387	3.387	AO	35,752	169,350	11/07/2019	10/15/2049
00914A-AG-7	AIR LEASE CORP			1	2.B FE	19,580,800	83.6610	16,732,275	20,000,000	19,690,542	0	38,234	0	0	3.000	3.246	FA	250,000	600,000	01/07/2020	02/01/2030
010392-FD-5	ALABAMA POWER CO			1	1.G FE	4,619,000	95.7260	4,786,304	5,000,000	4,620,719	0	1,719	0	0	5.500	6.200	MS	80,972	0	11/01/2022	03/15/2041
010392-FS-2	ALABAMA POWER CO			1	1.G FE	1,239,400	83.7910	837,905	1,000,000	1,223,130	0	(5,891)	0	0	4.300	3.035	JJ	19,828	43,000	02/26/2020	07/15/2048
013092-AB-7	ALBERTSONS COS LLC/SAFEW			1	3.C FE	17,370,723	95.1350	16,756,189	17,613,000	17,393,857	0	23,134	0	0	5.875	6.158	FA	390,911	651,508	05/17/2022	02/15/2028
013092-AC-5	ALBERTSONS COS/SAFEWAY	LS		1	3.C FE	7,605,000	93.0570	7,076,976	7,605,000	7,605,000	0	0	0	0	4.625	4.625	JJ	162,187	351,731	11/07/2019	01/15/2027
013092-AE-1	ALBERTSONS COS/SAFEWAY	LS		1	3.C FE	4,226,000	89.2070	4,171,312	4,676,000	4,254,182	0	28,182	0	0	4.875	6.464	FA	86,116	130,455	05/16/2022	02/15/2030

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
01400E-AB-9	ALCON FINANCE CORP			1	2.B FE	4,566,500	86.8170	4,340,843	5,000,000	4,596,229	0	29,729	0	0	3.000	4.399	MS	40,833	75,000	05/26/2022	09/23/2029
01400E-AC-7	ALCON FINANCE CORP			1	2.B FE	4,828,796	76.3150	4,502,608	5,900,000	4,835,586	0	6,790	0	0	3.800	5.035	MS	61,032	112,100	08/17/2022	09/23/2049
01400E-AF-0	ALCON FINANCE CORP			1	2.B FE	4,036,400	101.4440	4,057,770	4,000,000	4,036,174	0	(226)	0	0	5.750	5.686	JD	15,972	0	11/29/2022	12/06/2052
015271-AJ-8	ALEXANDRIA REAL ESTATE			1	2.A FE	9,983,440	95.9390	9,593,899	10,000,000	9,992,788	0	1,538	0	0	3.950	3.969	JJ	182,139	395,000	06/01/2016	01/15/2027
015271-AL-3	ALEXANDRIA REAL ESTATE			1	2.A FE	7,714,472	96.7700	7,448,362	7,697,000	7,702,689	0	(2,409)	0	0	3.450	3.415	AO	44,995	265,547	11/22/2017	04/30/2025
015271-AR-0	ALEXANDRIA REAL ESTATE			1	2.A FE	1,997,180	87.3170	1,746,341	2,000,000	1,997,863	0	205	0	0	3.375	3.389	FA	25,500	67,500	07/08/2019	08/15/2031
020002-AS-0	ALLSTATE CORPORATION			1	1.G FE	1,825,000	102.0210	2,040,426	2,000,000	1,888,269	0	5,865	0	0	5.550	6.203	MN	16,033	111,000	04/07/2006	05/09/2035
021752-AA-8	ALTOONA-BLAIR COUNTY DEV			2	1.F FE	3,600,000	100.0000	3,600,000	3,600,000	3,600,000	0	0	0	0	4.700	0.570	MON	12,810	48,714	04/20/2022	04/01/2035
02209S-AV-5	ALTRIA GROUP INC	LS		1	2.B FE	2,833,320	66.7460	2,002,369	3,000,000	2,851,753	0	3,588	0	0	3.875	4.206	MS	33,906	116,250	05/02/2017	09/16/2046
023135-AP-1	AMAZON.COM INC			1	1.E FE	2,005,257	100.0290	1,870,540	1,870,000	1,963,499	0	(6,247)	0	0	4.800	4.252	JD	6,483	89,760	04/30/2015	12/05/2034
023135-BJ-4	AMAZON.COM INC			1	1.E FE	4,963,306	86.4540	4,322,676	5,000,000	4,966,619	0	769	0	0	4.050	4.093	FA	72,563	202,500	06/06/2018	08/22/2047
02342T-AE-9	AMDOCS LTD			1	2.B FE	11,526,998	81.0930	11,400,052	14,058,000	11,543,578	0	16,580	0	0	2.538	5.494	JD	15,857	178,396	12/07/2022	06/15/2030
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	4,031,951	94.7420	3,789,680	4,000,000	4,017,767	0	(5,381)	0	0	3.625	3.477	AO	25,375	145,000	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC			1	2.B FE	4,991,848	94.6590	4,732,955	5,000,000	4,994,105	0	911	0	0	4.500	4.524	MN	28,750	225,000	04/23/2020	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AM	LS		1	2.B FE	10,911,905	81.2570	10,372,414	12,765,000	11,012,132	0	100,227	0	0	2.690	4.686	MN	34,338	171,689	05/24/2022	05/25/2031
02361D-AS-9	AMEREN ILLINOIS CO			1	1.F FE	4,995,500	95.1950	4,759,770	5,000,000	4,997,179	0	437	0	0	3.800	3.811	MN	24,278	190,000	05/14/2018	05/15/2028
02369F-AA-5	AMER AGCREDIT FLCA/PCA STRUCTURED NOTE			2	2.B FE	10,000,000	88.7620	8,876,224	10,000,000	10,000,000	0	0	0	0	3.375	3.375	JD	15,000	337,500	06/08/2021	06/15/2036
02406P-AU-4	AMERICAN AXLE			1	4.B FE	379,825	90.6630	384,413	424,000	384,382	0	4,557	0	0	6.500	9.201	AO	6,890	13,780	05/18/2022	04/01/2027
025537-AP-6	AMERICAN ELECTRIC POWER			1	2.B FE	2,994,870	67.4260	2,022,783	3,000,000	2,995,074	0	109	0	0	3.250	3.259	MS	32,500	97,500	03/03/2020	03/01/2050
025816-BK-4	AMERICAN EXPRESS CO			2	1.G FE	4,976,350	97.4270	4,871,348	5,000,000	4,994,644	0	2,583	0	0	3.625	3.682	JD	13,090	181,250	12/02/2014	12/05/2024
02666T-AA-5	AMERICAN HOMES 4 RENT			1	2.C FE	1,134,030	92.7360	927,359	1,000,000	1,092,388	0	(17,753)	0	0	4.250	2.295	FA	16,056	42,500	08/12/2020	02/15/2028
03027X-AW-0	AMERICAN TOWER CORP	LS		1	2.C FE	9,216,700	90.9370	9,093,720	10,000,000	9,263,910	0	47,210	0	0	3.800	5.124	FA	143,556	190,000	06/23/2022	08/15/2029
03027X-BC-3	AMERICAN TOWER CORP			1	2.C FE	5,762,540	79.2760	5,549,336	7,000,000	5,847,049	0	84,509	0	0	2.100	4.749	JD	6,533	147,000	04/28/2022	06/15/2030
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	10,008,787	110.3500	11,034,996	10,000,000	10,005,771	0	(290)	0	0	6.593	6.585	AO	139,186	659,300	06/18/2008	10/15/2037
03040W-AN-5	AMERICAN WATER CAPITAL			1	2.A FE	2,860,230	92.4250	2,772,751	3,000,000	2,924,673	0	17,550	0	0	3.000	3.694	JD	7,500	90,000	02/15/2019	12/01/2026
03076K-AB-4	AMERIS BANCORP			2	2.B FE	4,000,000	94.0840	3,763,377	4,000,000	4,000,000	0	0	0	0	4.250	4.250	JD	7,556	170,000	12/04/2019	12/15/2029
03115A-AA-1	AMFAM HOLDINGS INC			1	2.C FE	2,385,975	76.6620	2,197,896	2,867,000	2,409,340	0	23,365	0	0	2.805	5.224	MS	24,573	40,210	06/16/2022	03/11/2031
031162-BC-3	AMGEN INC			1	2.A FE	3,760,727	99.0570	3,319,406	3,351,000	3,712,369	0	(13,252)	0	0	5.750	4.820	MS	56,734	192,683	02/06/2019	03/15/2040
031162-BZ-2	AMGEN INC			1	2.A FE	8,603,550	83.5400	7,518,556	9,000,000	8,636,646	0	9,045	0	0	4.400	4.693	MN	66,000	396,000	02/05/2019	05/01/2045
032177-AJ-6	AMSTED INDUSTRIES			1	3.C FE	4,278,469	85.4610	3,654,308	4,276,000	4,277,238	0	(519)	0	0	4.625	4.618	MN	25,270	197,765	03/04/2022	05/15/2030
03523T-BJ-6	ANHEUSER-BUSCH			1	2.A FE	5,950,937	122.0660	7,323,955	6,000,000	5,959,643	0	1,072	0	0	8.000	8.072	MN	61,333	480,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	2.A FE	1,061,118	93.7340	937,339	1,000,000	1,051,988	0	(1,691)	0	0	4.950	4.539	JJ	22,825	49,500	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WOR			1	2.A FE	4,971,700	88.0260	4,401,317	5,000,000	4,973,777	0	531	0	0	4.600	4.635	AO	48,556	230,000	03/20/2018	04/15/2048
036752-AS-2	ELEVANCE HEALTH, INC			1	2.B FE	4,981,800	75.2840	3,764,214	5,000,000	4,982,220	0	354	0	0	3.600	3.620	MS	53,000	180,000	03/08/2021	03/15/2051
037735-CE-5	APPALACHIAN PWR			1	2.A FE	2,902,870	98.2140	2,946,409	3,000,000	2,937,690	0	3,154	0	0	5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR			1	2.A FE	7,989,283	111.6420	8,118,585	7,272,000	7,875,975	0	(27,401)	0	0	7.000	6.103	AO	127,260	509,040	05/11/2018	04/01/2038
037833-BA-7	APPLE INC			1	1.B FE	1,536,156	80.4790	1,448,619	1,800,000	1,572,995	0	6,021	0	0	3.450	4.343	FA	24,495	62,100	01/21/2016	02/09/2045
038222-AK-1	APPLIED MATERIALS			2	1.F FE	5,505,950	101.0330	5,051,646	5,000,000	5,414,206	0	(25,375)	0	0	5.100	4.226	AO	63,750	255,000	02/28/2019	10/01/2035
039482-AB-0	ARCHER-DANIELS-MIDLAND C			1	1.F FE	4,961,150	89.9170	4,495,833	5,000,000	4,970,456	0	3,532	0	0	3.250	3.342	MS	42,431	162,500	03/25/2020	03/27/2030
039524-AA-1	ARCHES BUYER INC			1	4.B FE	428,370	78.4320	341,962	436,000	429,905	0	970	0	0	4.250	4.543	JD	1,544	18,530	05/18/2021	06/01/2028
03966V-AA-5	ARCONIC ROLLED PRODUCTS	LS		1	3.C FE	23,087,275	93.9950	22,648,194	24,095,000	23,105,364	0	41,571	0	0	6.125	7.063	FA	557,532	557,069	09/22/2022	02/15/2028
03969Y-AC-2	ARDAGH METAL PACKAGING	LS		1	3.B FE	11,702,000	97.9770	11,386,880	11,622,000	11,693,915	0	(8,085)	0	0	6.000	5.839	JD	30,992	362,219	06/06/2022	06/15/2027
04010L-AV-5	ARES CAPITAL CORP			1	2.C FE	11,207,363	94.9610	10,683,104	11,250,000	11,235,393	0	6,055	0	0	4.250	4.311	MS	159,375	478,125	01/08/2018	03/01/2025
04010L-AX-1	ARES CAPITAL CORP			1	2.C FE	9,980,800	96.5510	9,655,086	10,000,000	9,993,818	0	3,924	0	0	4.200	4.243	JD	24,500	420,000	06/05/2019	06/10/2024
04010L-AY-9	ARES CAPITAL CORP			1	2.C FE	20,934,060	91.9920	19,318,359	21,000,000	20,967,876	0	11,860	0	0	3.250	3.313	JJ	314,708	682,500	01/08/2020	07/15/2025

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
040555-CF-9	ARIZONA PUB SERVICE			1	1.G FE	1,345,839	93.8300	1,032,135	1,100,000	1,294,888	0	(15,288)	0	0	5.625	3.566	MN	7,906	61,875	07/03/2019	05/15/2033
040555-CZ-5	ARIZONA PUB SERVICE			1	1.G FE	5,372,350	83.7450	4,187,272	5,000,000	5,284,343	0	(41,969)	0	0	2.600	1.680	FA	49,111	130,000	11/16/2020	08/15/2029
040555-DE-1	ARIZONA PUB SERVICE			1	1.G FE	19,972,600	105.1830	21,036,645	20,000,000	19,970,831	0	(1,769)	0	0	6.350	6.369	MN	186,972	0	11/04/2022	12/15/2032
042735-BE-9	ARROW ELECTRONICS INC			1	2.C FE	1,046,910	96.4390	964,392	1,000,000	1,018,761	0	(8,966)	0	0	4.000	3.065	AO	10,000	40,000	10/02/2019	04/01/2025
043436-AV-6	ASBURY AUTMOTIVE GROUP		LS	1	4.A FE	2,709,929	83.9450	2,241,329	2,670,000	2,699,529	0	(4,997)	0	0	4.750	4.550	MS	42,275	126,825	11/12/2020	03/01/2030
04352E-AA-3	ASCENSION HEALTH			1	1.B FE	6,550,000	85.6720	5,611,527	6,550,000	6,550,000	0	0	0	0	2.532	2.532	MN	21,191	165,846	10/16/2019	11/15/2029
045054-AF-0	ASHTEAD CAPITAL INC			1	2.C FE	7,722,469	93.6350	7,579,755	8,095,000	7,872,180	0	41,405	0	0	4.375	5.046	FA	133,792	354,156	05/30/2019	08/15/2027
045054-AJ-2	ASHTEAD CAPITAL INC			1	2.C FE	5,501,358	91.2350	5,291,650	5,800,000	5,529,516	0	28,158	0	0	4.000	5.006	MN	38,667	116,000	05/04/2022	05/01/2028
045054-AP-8	ASHTEAD CAPITAL INC			1	2.C FE	7,710,675	77.2210	7,335,976	9,500,000	7,801,575	0	90,900	0	0	2.450	5.033	FA	89,867	116,375	05/26/2022	08/12/2031
04650N-AB-0	AT&T INC			1	2.B FE	13,202,170	94.6000	12,298,015	13,000,000	13,147,484	0	(6,292)	0	0	5.350	5.241	MS	231,833	695,500	09/27/2013	09/01/2040
052769-AG-1	AUTODESK INC			1	2.A FE	7,103,939	85.9370	7,039,954	8,192,000	7,168,728	0	64,790	0	0	2.850	4.975	JJ	107,657	116,736	06/15/2022	01/15/2030
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	3,000,000	94.5470	2,836,408	3,000,000	3,000,000	0	0	0	0	4.440	4.440	AO	25,160	148,200	04/16/2014	04/23/2029
05329R-AA-1	AUTONATION INC			1	2.C FE	9,983,500	79.9300	7,992,986	10,000,000	9,984,249	0	749	0	0	3.850	3.870	MS	128,333	195,708	02/23/2022	03/01/2032
05348E-AY-5	AVALONBAY COMMUNITIES			1	1.G FE	2,990,670	91.6780	2,750,326	3,000,000	2,996,081	0	945	0	0	2.900	2.936	AO	18,367	87,000	09/26/2016	10/15/2026
05348E-BC-2	AVALONBAY COMMUNITIES			1	1.G FE	2,476,775	91.4300	2,285,738	2,500,000	2,487,421	0	2,254	0	0	3.200	3.309	JJ	36,889	80,000	11/30/2017	01/15/2028
05348E-BG-3	AVALONBAY COMMUNITIES			1	1.G FE	4,432,050	82.9700	4,148,487	5,000,000	4,570,141	0	51,535	0	0	2.300	3.675	MS	38,333	115,000	03/23/2020	03/01/2030
05368V-AA-4	AVIENT CORP		LS	1	3.C FE	23,537,299	98.3610	23,956,846	24,356,000	23,551,213	0	13,914	0	0	7.125	7.702	FA	679,685	0	12/29/2022	08/01/2030
053773-BC-0	AVIS BUDGET CAR RENTAL		LS	1	4.A FE	5,000,000	90.8190	4,540,942	5,000,000	5,000,000	0	0	0	0	5.750	5.750	JJ	132,569	287,500	06/19/2019	07/15/2027
05379B-AK-3	AVISTA CORP			1	1.G FE	1,022,780	104.0740	1,040,741	1,000,000	1,014,731	0	(737)	0	0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035
053807-AS-2	AVNET INC		LS	1	2.C FE	7,942,080	96.2060	7,696,494	8,000,000	7,977,533	0	6,031	0	0	4.625	4.716	AO	78,111	370,000	03/21/2016	04/15/2026
053807-AV-5	AVNET INC			1	2.C FE	9,465,200	92.1230	9,212,297	10,000,000	9,466,190	0	990	0	0	5.500	6.258	JD	45,833	0	12/19/2022	06/01/2032
05508R-AE-6	B & G FOODS INC		LS	1	5.A FE	2,525,000	88.0990	2,202,469	2,500,000	2,500,928	0	(5,345)	0	0	5.250	5.084	AO	32,813	131,250	11/08/2017	04/01/2025
05526D-BB-0	BAT CAPITAL CORP		LS	1	2.B FE	10,254,200	91.0590	9,105,867	10,000,000	10,158,091	0	(33,188)	0	0	3.557	3.178	FA	134,376	355,700	01/02/2020	08/15/2027
05574L-FY-9	BNP PARIBAS				1.D FE	2,687,661	99.8000	2,694,590	2,700,000	2,692,379	0	4,718	0	0	3.250	4.851	MS	28,763	0	11/17/2022	03/03/2023
056018-AA-8	Benefit Street Partners			1	2.B PL	28,096,294	100.0000	28,096,294	28,096,294	28,096,294	0	0	0	0	6.000	6.044	MJSD	9,365	1,427,979	12/28/2022	12/31/2028
057224-AK-3	BAKER HUGHES INC			1	1.G FE	4,917,110	102.1340	4,085,372	4,000,000	4,431,658	0	(60,985)	0	0	6.875	4.783	JJ	126,806	275,000	10/04/2013	01/15/2029
059165-EC-0	BALTIMORE GAS & EL CO			1	1.G FE	2,492,024	106.8310	2,670,782	2,500,000	2,494,298	0	239	0	0	6.350	6.374	AO	39,688	158,750	10/12/2007	10/01/2036
06051G-FL-8	BANK OF AMERICA CORP				2.A FE	4,951,450	96.6870	4,834,373	5,000,000	4,975,603	0	5,701	0	0	4.250	4.389	AO	40,729	212,500	05/24/2018	10/22/2026
06051G-FP-9	BANK OF AMERICA CORP		LS		2.A FE	4,836,600	97.4180	4,870,912	5,000,000	4,954,914	0	18,101	0	0	3.950	4.363	AO	38,403	197,500	06/30/2015	04/21/2025
06051G-GA-1	BANK OF AMERICA CORP		LS	1	1.G FE	12,327,738	92.4250	11,460,662	12,400,000	12,361,666	0	7,166	0	0	3.248	3.317	AO	78,313	402,752	12/05/2017	10/21/2027
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	962,810	95.3920	953,919	1,000,000	983,905	0	4,851	0	0	3.366	3.929	JJ	14,773	33,660	05/02/2018	01/23/2026
06051G-HZ-5	BANK OF AMERICA CORP			1	1.F FE	4,829,150	81.2410	4,062,030	5,000,000	4,867,937	0	14,254	0	0	2.496	2.863	FA	47,840	124,800	03/12/2020	02/13/2031
06051G-KA-6	BANK OF AMERICA CORP			1	1.G FE	20,000,000	76.9860	15,397,102	20,000,000	20,000,000	0	0	0	0	2.299	2.299	JJ	204,356	459,800	07/15/2021	07/21/2032
06051G-KC-2	BANK OF AMERICA CORP			1	2.A FE	10,000,000	73.7210	7,372,142	10,000,000	10,000,000	0	0	0	0	2.482	2.482	MS	68,944	248,200	09/14/2021	09/21/2036
06051G-KL-2	BANK OF AMERICA CORP			1	2.A FE	5,000,000	82.7100	4,135,525	5,000,000	5,000,000	0	0	0	0	3.846	3.846	MS	60,361	96,150	03/03/2022	03/08/2037
066836-AB-3	BAPTIST HLTH SO FLOR INC			1	1.E FE	4,500,000	83.8870	3,774,923	4,500,000	4,500,000	0	0	0	0	4.342	4.342	MN	24,967	195,390	01/10/2017	11/15/2041
067316-AE-9	BARCARDI			1	2.C FE	3,483,842	97.1010	3,404,372	3,506,000	3,486,923	0	3,080	0	0	4.450	4.693	MN	19,936	78,009	08/03/2022	05/15/2025
067316-AG-4	BARCARDI			1	2.C FE	4,487,315	90.6760	3,173,645	3,500,000	4,397,356	0	(47,260)	0	0	5.150	3.041	MN	23,032	180,250	01/22/2021	05/15/2038
067316-AH-2	BARCARDI			1	2.C FE	10,672,496	89.6860	8,013,452	8,935,000	10,570,328	0	(35,983)	0	0	5.300	4.129	MN	60,510	473,555	01/17/2020	05/15/2048
070101-G#-1	BASIN ELECTRIC PRIVATE PLACEMENT			1	1.F	9,537,126	73.5210	7,011,766	9,537,126	9,537,126	0	0	0	0	2.720	2.720	FA	97,999	129,705	02/09/2022	02/15/2042
07274E-AG-8	BAYER US FINANCE LLC		LS	1	2.B FE	14,851,650	96.5890	14,488,293	15,000,000	14,969,331	0	16,226	0	0	3.375	3.493	AO	116,719	506,250	10/01/2014	10/08/2024
07274N-AG-8	BAYER US FINANCE II LLC			2	2.B FE	10,010,500	100.0050	10,000,519	10,000,000	10,001,947	0	(1,781)	0	0	5.748	3.337	MJSD	23,276	258,547	06/27/2018	12/15/2023
07274N-AL-7	BAYER US FINANCE II LLC		LS	1	2.B FE	4,962,700	94.0750	4,703,775	5,000,000	4,976,567	0	3,351	0	0	4.375	4.465	JD	9,722	218,750	06/18/2018	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC			1	2.B FE	10,829,820	87.2610	9,598,689	11,000,000	10,855,547	0	6,198	0	0	4.625	4.746	JD	8,479	508,750	06/18/2018	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC			1	2.B FE	3,990,620	86.4500	3,458,012	4,000,000	3,991,283	0	169	0	0	4.875	4.890	JD	3,250	195,000	06/18/2018	06/25/2048

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
07274N-BE-2	BAYER US FINANCE II LLC			1	2.B FE	3,864,712	76.9640	3,078,578	4,000,000	3,878,313	0	3,293	0	0	4.650	4.884	MN	23,767	186,000	07/10/2018	11/15/2043
072863-AF-0	BAYLOR SCOTT & WHITE			1	1.D FE	3,000,000	80.6490	2,419,473	3,000,000	3,000,000	0	0	0	0	3.967	3.967	MN	15,207	119,010	04/06/2016	11/15/2046
07330M-AA-5	BRANCH BANKING & TRUST			2	1.F FE	2,506,127	94.7700	2,373,993	2,505,000	2,505,522	0	(148)	0	0	3.800	3.793	AO	16,129	95,190	08/29/2018	10/30/2026
073685-AF-6	BEACON ESCROW CORP			1	3.C FE	1,626,000	93.7310	1,524,058	1,626,000	1,626,000	0	0	0	0	4.500	4.500	MN	9,350	73,170	09/25/2019	11/15/2026
080555-AE-5	BELO A H CORP			1	3.C FE	480,388	97.5860	433,282	444,000	469,219	0	(5,331)	0	0	7.750	6.221	JD	2,868	27,164	08/26/2022	06/01/2027
080555-AF-2	BELO A H CORP			1	3.C FE	5,016,594	95.1370	4,240,265	4,457,000	4,789,016	0	(60,887)	0	0	7.250	5.426	MS	95,145	323,133	12/08/2020	09/15/2027
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	2,140,353	81.1840	2,014,987	2,482,000	2,161,426	0	21,074	0	0	2.630	4.701	JD	2,176	65,277	05/25/2022	06/19/2030
084659-AM-3	BERKSHIRE HATHAWAY ENERG			1	1.G FE	9,963,675	92.6610	9,266,074	10,000,000	9,978,966	0	3,529	0	0	3.250	3.293	AO	68,611	325,000	05/08/2018	04/15/2028
084664-CQ-2	BERKSHIRE HATHAWAY INC			1	1.C FE	3,979,720	88.3170	3,532,696	4,000,000	3,981,182	0	398	0	0	4.200	4.230	FA	63,467	168,000	08/07/2018	08/15/2048
092113-AQ-2	BLACK HILLS CORP			1	2.A FE	9,346,311	88.2450	8,365,589	9,480,000	9,375,768	0	7,720	0	0	4.350	4.483	MN	68,730	412,380	10/29/2018	05/01/2033
09261H-AY-3	BLACKSTONE PRIVATE CRE			1	2.C FE	3,970,560	99.0980	3,963,917	4,000,000	3,972,237	0	1,677	0	0	7.050	7.327	MS	73,633	0	09/22/2022	09/29/2025
093645-AJ-8	BLOCK COMMUNICATIONS			1	4.A FE	533,000	87.2790	465,199	533,000	533,000	0	0	0	0	4.875	4.875	MS	8,661	25,984	02/10/2020	03/01/2028
095796-AE-8	BLUE RACER MID LLC/FINAN			1	4.A FE	13,637,090	96.6890	13,755,883	14,227,000	13,691,546	0	54,456	0	0	6.625	7.855	JJ	434,615	0	08/16/2022	07/15/2026
096630-AD-0	BOARDWALK PIPELINES LLC			1	2.C FE	5,463,229	98.8890	5,211,456	5,270,000	5,317,171	0	(25,938)	0	0	4.950	4.415	JD	11,594	260,865	09/06/2016	12/15/2024
097023-CB-9	BOEING CO			1	2.C FE	1,856,740	69.1210	1,382,421	2,000,000	1,867,449	0	2,767	0	0	3.850	4.276	MN	12,833	77,000	10/30/2018	11/01/2048
097023-CE-3	BOEING CO			1	2.C FE	16,291,100	72.3540	12,300,100	17,000,000	16,389,607	0	26,891	0	0	3.500	3.799	MS	198,333	595,000	02/13/2019	03/01/2039
097023-CW-3	BOEING CO			1	2.C FE	419,195	93.0400	390,768	420,000	419,188	0	11	0	0	5.805	5.819	MN	4,064	24,381	04/30/2020	05/01/2050
10112R-AY-0	BOSTON PROPERTIES LP			1	2.A FE	9,058,300	90.1810	9,018,062	10,000,000	9,505,049	0	119,413	0	0	2.750	4.189	AO	68,750	275,000	01/08/2019	10/01/2026
10240*-AA-7	BOWIE ACQ LLC PP			1	2.C PL	13,288,133	83.1240	11,045,692	13,288,133	13,288,133	0	0	0	0	3.920	3.920	JD	1,447	520,895	12/11/2019	09/30/2038
10334#-AH-5	BOYD WATTERSON PP			1	2.C PL	15,000,000	87.6490	13,147,315	15,000,000	15,000,000	0	0	0	0	3.530	3.530	FA	202,975	529,500	01/30/2020	02/13/2028
10510K-AC-1	BRAMBLES USA INC			1	2.A FE	1,995,140	96.1950	1,923,897	2,000,000	1,998,327	0	517	0	0	4.125	4.155	AO	15,583	82,500	10/19/2015	10/23/2025
110122-CQ-9	BRISTOL-MYERS SQUIBB			1	1.F FE	4,983,589	89.1530	4,457,631	5,000,000	4,984,865	0	627	0	0	4.125	4.150	JD	9,167	206,250	07/17/2020	06/15/2039
11040G-AA-1	BRISTOW GROUP INC			1	4.A FE	9,398,425	92.6470	9,264,656	10,000,000	9,443,955	0	45,530	0	0	6.875	8.214	MS	229,167	343,750	06/17/2022	03/01/2028
11120V-AL-7	BRIXMOR OPERATING PART			1	2.C FE	7,622,159	76.5670	7,407,826	9,675,000	7,631,962	0	9,803	0	0	2.500	5.623	FA	90,703	0	12/08/2022	08/16/2031
11135F-AQ-4	BROADCOM INC			1	2.C FE	5,032,752	89.5880	4,300,206	4,800,000	5,011,749	0	(21,003)	0	0	4.150	3.501	MN	25,453	199,200	02/10/2022	11/15/2030
11135F-BE-0	BROADCOM INC			1	2.C FE	1,496,145	84.5260	1,267,889	1,500,000	1,497,150	0	521	0	0	1.950	1.989	FA	11,050	29,250	01/04/2021	02/15/2028
11135F-BR-1	BROADCOM INC			1	2.C FE	6,996,570	91.0020	6,370,153	7,000,000	6,996,546	0	(24)	0	0	4.000	4.008	AO	59,111	140,778	03/31/2022	04/15/2029
11284D-AA-3	BROOKFIELD PPTY REIT INC			1	4.A FE	1,475,000	92.1220	1,358,803	1,475,000	1,475,000	0	0	0	0	5.750	5.750	MN	10,837	84,813	04/26/2019	05/15/2026
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	2,000,000	79.5910	1,591,816	2,000,000	2,000,000	0	0	0	0	4.504	4.504	MS	27,775	90,080	03/07/2016	03/10/2046
117043-AU-3	BRUNSWICK CORP		LS	1	2.B FE	18,056,122	84.2580	15,464,662	18,354,000	18,070,323	0	14,201	0	0	4.400	4.597	MS	237,786	369,217	11/01/2022	09/15/2032
118230-AM-3	BUCKEYE PARTNERS			1	3.B FE	3,121,818	74.4950	2,219,939	2,980,000	3,104,019	0	(3,245)	0	0	5.850	5.510	MN	22,276	174,330	08/30/2016	11/15/2043
118230-AQ-4	BUCKEYE PARTNERS		LS	1	3.B FE	4,651,930	89.3790	4,434,095	4,961,000	4,789,406	0	38,774	0	0	3.950	4.931	JD	16,330	195,960	03/14/2019	12/01/2026
12008R-AR-8	BUILDERS FIRSTSOURCE INC		LS	1	3.C FE	14,075,111	94.1440	13,219,677	14,042,000	14,072,959	0	(2,152)	0	0	6.375	6.343	JD	39,786	447,589	06/02/2022	06/15/2032
12189L-AA-9	BURLINGTON NORTH SANTA FE			1	1.D FE	1,033,300	104.6640	1,046,641	1,000,000	1,025,141	0	(891)	0	0	5.750	5.520	MN	9,583	57,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE		LS	1	1.D FE	4,516,887	95.9870	3,935,447	4,100,000	4,471,673	0	(14,468)	0	0	4.950	4.217	MS	59,758	202,950	06/21/2019	09/15/2041
12189T-AD-6	BURLINGTON NORTH SANTA FE				1.D FE	9,880,000	113.1490	11,314,885	10,000,000	10,000,000	0	0	0	0	7.290	7.500	JD	60,750	729,000	11/08/2000	06/01/2036
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1.D FE	511,890	108.5510	542,757	500,000	507,918	0	(369)	0	0	6.200	6.027	FA	11,711	31,000	09/15/2006	08/15/2036
12467A-AF-5	C&S GROUP ENTERPRISES LL		LS	1	4.B FE	10,087,915	75.3550	7,966,493	10,572,000	10,088,140	0	8,209	0	0	5.000	5.813	JD	23,493	478,600	09/23/2022	12/15/2028
1248EP-BX-0	CCO HLDGS LLC/CAP CORP		LS	1	3.C FE	4,067,000	90.8740	3,695,861	4,067,000	4,067,000	0	0	0	0	5.000	5.000	FA	84,729	203,350	08/03/2017	02/01/2028
1248EP-CE-1	CCO HLDGS LLC/CAP CORP			1	3.C FE	4,926,000	82.8020	4,078,826	4,926,000	4,926,000	0	0	0	0	4.500	4.500	FA	83,742	221,670	02/03/2020	08/15/2030
1248EP-CK-7	CHARTER COMM OPT LLC/CAP			1	3.C FE	570,474	80.2880	568,436	708,000	573,798	0	3,324	0	0	4.250	7.401	FA	12,538	0	10/14/2022	02/01/2031
1248EP-CL-5	CCO HLDGS LLC/CAP CORP		LS	1	3.C FE	11,938,750	77.0080	9,240,936	12,000,000	11,945,806	0	3,952	0	0	4.500	4.554	JD	45,000	540,000	05/18/2021	06/01/2033
12527G-AF-0	CF INDUSTRIES INC			1	2.B FE	6,967,264	94.5010	6,781,398	7,176,000	7,002,883	0	10,913	0	0	5.150	5.439	MS	108,816	383,916	07/15/2019	03/15/2034
125523-AH-3	CIGNA CORP			1	2.A FE	2,222,718	96.4620	1,929,246	2,000,000	2,145,597	0	(23,868)	0	0	4.375	2.973	AO	18,472	87,500	08/20/2019	10/15/2028
125523-AK-6	CIGNA CORP			1	2.A FE	9,979,175	90.7780	9,077,845	10,000,000	9,980,777	0	356	0	0	4.900	4.913	JD	21,778	490,000	08/20/2019	12/15/2048

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
125523-BZ-2	CIGNA CORP			1	2.A FE	4,983,353	98.5500	4,927,512	5,000,000	4,990,009	0	2,809	0	0	4.500	4.567	FA	78,750	225,000	07/14/2020	02/25/2026
125523-CF-5	CIGNA CORP			1	2.A FE	7,987,036	89.9020	7,192,180	8,000,000	7,987,543	0	277	0	0	4.800	4.811	JJ	177,067	384,000	07/14/2020	07/15/2046
125896-86-0	CMS ENERGY CORP PFD			3	2.C FE	183,726	21.7700	172,375	7,918	183,726	0	0	0	0	5.624	6.060	MJSD	0	11,135	12/27/2018	
125896-BU-3	CMS ENERGY CORP			1	2.C FE	11,540,745	86.7910	9,834,313	11,331,000	11,521,517	0	(19,228)	0	0	4.750	4.631	JD	44,852	538,223	03/16/2022	06/01/2050
125896-BV-1	CMS ENERGY CORP			1	2.C FE	4,750,000	75.4290	3,582,854	4,750,000	4,750,000	0	0	0	0	3.750	3.750	JD	14,844	178,125	11/19/2020	12/01/2050
12626P-AM-5	CRH AMERICA INC			1	2.A FE	6,824,118	96.5220	6,804,822	7,050,000	6,959,114	0	35,322	0	0	3.875	4.450	MN	32,631	273,188	11/26/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2.A FE	4,592,855	88.9830	4,004,253	4,500,000	4,581,230	0	(2,051)	0	0	5.125	4.988	MN	27,547	230,625	10/11/2016	05/18/2045
126307-AY-3	CSC HOLDINGS INC			1	5.A FE	1,831,000	67.7690	1,240,850	1,831,000	1,831,000	0	0	0	0	7.500	7.498	MS	40,435	137,325	11/27/2018	04/01/2028
126307-BA-4	CSC HOLDINGS INC			1	5.A FE	3,226,075	56.5420	1,696,837	3,001,000	3,146,943	0	(27,341)	0	0	5.750	4.801	JJ	79,568	172,558	12/18/2019	01/15/2030
126307-BB-2	CSC HOLDINGS INC	LS		1	4.A FE	2,992,128	70.5830	2,160,549	3,061,000	3,001,689	0	6,126	0	0	4.125	4.417	JD	10,522	126,266	05/25/2021	12/01/2030
126307-BD-8	CSC HOLDINGS INC			1	5.A FE	555,500	55.0290	302,659	550,000	554,190	0	(609)	0	0	4.625	4.500	JD	2,120	25,438	10/13/2020	12/01/2030
126307-BH-9	CSC HOLDINGS INC			1	4.A FE	6,868,000	69.5000	4,795,500	6,900,000	6,871,751	0	2,503	0	0	4.500	4.556	MN	39,675	310,500	05/26/2021	11/15/2031
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	1,030,750	82.4340	824,336	1,000,000	1,027,461	0	(659)	0	0	4.400	4.218	MN	6,356	44,000	07/05/2017	05/09/2047
12640B-GK-3	CSX CORP			1	2.A FE	12,269,478	106.7210	10,175,846	9,535,000	11,981,558	0	(128,490)	0	0	6.150	3.793	MN	97,734	586,403	03/16/2021	05/01/2037
12640B-GU-1	CSX CORP			1	2.A FE	1,719,197	100.4620	1,421,540	1,415,000	1,684,829	0	(10,255)	0	0	5.500	4.011	AO	16,430	77,825	06/20/2019	04/15/2041
12640B-HF-3	CSX CORP			1	2.A FE	5,272,802	78.7810	4,238,408	5,380,000	5,283,988	0	2,397	0	0	3.800	3.916	MN	34,073	204,440	12/01/2017	11/01/2046
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN			1	4.A FE	9,145,113	87.6220	9,184,497	10,482,000	9,199,855	0	54,742	0	0	5.500	7.471	JD	25,623	301,510	06/30/2022	06/15/2031
12658P-AA-2	CP CANYONS WFH				1.B FE	17,800,000	100.0000	17,800,000	17,800,000	17,800,000	0	0	0	0	3.890	1.242	MON	56,282	196,899	10/31/2022	09/01/2061
12662P-AD-0	CVR ENERGY INC	LS		1	4.A FE	7,500,000	86.8280	6,512,089	7,500,000	7,500,000	0	0	0	0	5.750	5.750	FA	162,917	431,250	01/10/2020	02/15/2028
126650-CN-8	CVS CORP			1	2.B FE	996,350	91.1180	911,178	1,000,000	996,786	0	73	0	0	5.125	5.149	JJ	22,920	51,250	07/13/2015	07/20/2045
126650-CZ-1	CVS CORP	LS		1	2.B FE	7,211,983	90.2670	6,544,349	7,250,000	7,214,585	0	669	0	0	5.050	5.084	MS	97,633	366,125	12/17/2018	03/25/2048
126650-DJ-6	CVS CORP			1	2.B FE	6,984,390	90.7550	6,352,884	7,000,000	6,987,819	0	1,399	0	0	3.750	3.777	AO	65,625	262,500	03/26/2020	04/01/2030
131347-CK-0	CALPINE CORP			1	3.A FE	800,660	95.3700	779,176	817,000	808,456	0	2,200	0	0	5.250	5.589	JD	3,574	42,893	03/07/2019	06/01/2026
133131-AW-2	CAMDEN PROPERTY TRUST			1	1.G FE	6,992,510	94.4360	6,610,485	7,000,000	6,995,011	0	695	0	0	4.100	4.113	AO	60,589	287,000	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST			1	1.G FE	1,995,020	89.2440	1,784,886	2,000,000	1,996,613	0	462	0	0	3.150	3.179	JJ	31,500	63,000	06/06/2019	07/01/2029
13806C-AA-0	CANPACK CANPACK US			1	3.C FE	20,458,575	79.1780	19,319,501	24,400,000	20,689,148	0	230,573	0	0	3.875	6.627	MN	120,814	591,390	11/30/2022	11/15/2029
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	4,999,600	96.6570	4,832,830	5,000,000	4,999,623	0	43	0	0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
14162V-AB-2	SABRA HEALTH CARE LP			1	2.C FE	6,525,000	95.2460	6,214,824	6,525,000	6,525,000	0	0	0	0	5.125	5.125	FA	126,331	334,406	02/09/2017	08/15/2026
141781-BF-0	CARGILL INC			1	1.F FE	2,600,174	91.3170	2,263,740	2,479,000	2,583,894	0	(2,595)	0	0	4.760	4.463	MN	12,456	118,000	11/24/2015	11/23/2045
141781-BJ-2	CARGILL INC			1	1.F FE	9,853,300	78.6040	7,860,428	10,000,000	9,862,920	0	2,898	0	0	3.875	3.959	MN	40,903	387,500	05/20/2019	05/23/2049
14338H-AA-4	CARMEL VALLEY SR LIVING				1.B FE	7,350,000	100.0000	7,350,000	7,350,000	7,350,000	0	0	0	0	3.890	0.660	MON	24,283	96,916	05/31/2022	09/01/2061
143905-AP-2	CARRIAGE SERVICES INC			1	4.C FE	405,000	80.0900	324,364	405,000	405,000	0	0	0	0	4.250	4.250	MN	2,199	17,213	04/29/2021	05/15/2029
144285-AL-7	CARPENTER TECHNOLOGY			1	3.B FE	3,575,000	95.2750	3,334,630	3,500,000	3,540,871	0	(14,637)	0	0	6.375	6.032	JJ	102,885	223,125	07/29/2020	07/15/2028
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.C FE	10,599,591	84.2740	8,427,360	10,000,000	10,470,661	0	(63,309)	0	0	2.722	2.004	FA	102,831	272,200	12/10/2020	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP			1	2.C FE	4,999,817	75.7630	3,788,151	5,000,000	4,999,804	0	1	0	0	3.377	3.377	AO	40,336	168,850	12/09/2020	04/05/2040
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	1.G FE	4,506,850	84.0570	4,202,857	5,000,000	4,598,872	0	12,583	0	0	4.350	5.013	MN	36,250	217,500	03/06/2014	11/01/2042
15089Q-AM-6	CELANESE US HOLDINGS LLC			1	2.C FE	15,772,510	98.7600	15,564,584	15,760,000	15,771,627	0	(883)	0	0	6.165	6.146	JJ	450,716	0	08/04/2022	07/15/2027
15089Q-AN-4	CELANESE US HOLDINGS LLC			1	2.C FE	5,000,000	97.3330	4,866,662	5,000,000	5,000,000	0	0	0	0	6.330	6.330	JJ	146,821	0	07/07/2022	07/15/2029
15135B-AT-8	CENTENE CORP			1	2.C FE	2,950,000	91.6950	2,704,999	2,950,000	2,950,000	0	0	0	0	4.625	4.625	JD	6,064	136,438	05/08/2020	12/15/2029
15135B-AV-3	CENTENE CORP			1	2.C FE	10,653,931	84.6350	10,531,919	12,444,000	10,659,059	0	5,128	0	0	3.375	5.867	FA	158,661	0	12/20/2022	02/15/2030
15189W-AD-2	CENTERPOINT			1	2.A FE	1,522,575	103.2930	1,549,398	1,500,000	1,516,073	0	(636)	0	0	6.625	6.510	MN	16,563	99,375	10/22/2007	11/01/2037
15189W-AJ-9	CENTERPOINT			1	2.A FE	2,982,510	80.4520	2,413,556	3,000,000	2,984,169	0	361	0	0	4.100	4.134	MS	41,000	123,000	08/21/2017	09/01/2047
15189W-AN-0	CENTERPOINT				1.G FE	4,326,000	99.9540	4,324,005	4,326,000	4,326,000	0	0	0	0	5.279	0.688	MJSD	19,029	81,082	02/26/2021	03/02/2023
15189X-AT-5	CENTERPOINT ENER HOUSTON			1	1.F FE	4,969,650	87.2310	4,361,560	5,000,000	4,971,748	0	577	0	0	4.250	4.286	FA	88,542	212,500	01/10/2019	02/01/2049
15189Y-AD-8	CENTERPOINT ENERGY RESOURCE	LS		1	2.A FE	14,964,380	101.4600	10,886,644	10,730,000	14,675,619	0	(221,786)	0	0	6.250	3.024	FA	279,427	670,625	09/08/2021	02/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
161175-BA-1	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,739,540	90.6260	4,188,715	4,622,000	4,737,285	0	(2,255)	0	0	6.484	6.268	AO	56,608	299,690	03/03/2022	10/23/2045
161175-BP-8	CHARTER COMM OPT LLC/CAP	LS		2	2.C FE	15,000,000	100.5000	15,074,942	15,000,000	15,000,000	0	0	0	0	6.090	4.008	FMAN	154,777	423,674	06/28/2018	02/01/2024
161175-BQ-6	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,994,650	98.7940	4,939,682	5,000,000	4,998,726	0	968	0	0	4.500	4.521	FA	93,750	225,000	06/28/2018	02/01/2024
161175-BR-4	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,996,750	94.0280	4,701,425	5,000,000	4,998,011	0	212	0	0	5.050	5.056	MS	63,826	252,500	01/14/2019	03/30/2029
166754-AS-0	CHEVRON PHILLIPS CHEM			1	1.G FE	4,979,550	93.4720	4,673,586	5,000,000	4,987,970	0	1,949	0	0	3.700	3.749	JD	15,417	185,000	02/27/2018	06/01/2028
171232-AQ-4	CHUBB			1	1.F FE	4,721,350	106.1060	5,305,276	5,000,000	4,803,966	0	8,101	0	0	6.000	6.421	MN	41,667	300,000	06/28/2007	05/11/2037
171484-AE-8	CHURCHILL DOWNS INC			1	4.A FE	449,581	89.4870	385,687	431,000	441,403	0	(4,512)	0	0	4.750	4.026	JJ	9,440	20,473	02/25/2021	01/15/2028
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	723,080	102.9330	1,029,332	1,000,000	799,760	0	9,263	0	0	6.125	8.893	MN	10,208	61,250	07/15/2009	11/01/2034
172967-BU-4	CITIGROUP				2.B FE	3,316,710	99.1470	3,470,129	3,500,000	3,396,619	0	7,064	0	0	5.875	6.271	FA	73,682	205,625	08/25/2004	02/22/2033
172967-KY-6	CITIGROUP			1	1.G FE	7,367,120	92.6960	7,415,709	8,000,000	7,666,114	0	78,859	0	0	3.200	4.402	AO	49,778	256,000	12/12/2018	10/21/2026
172967-MU-2	CITIGROUP			2	3.A FE	832,013	87.2270	756,259	867,000	837,543	0	5,530	0	0	4.000	5.243	MJSD	2,023	31,570	05/11/2022	12/10/2025
172967-NU-1	CITIGROUP			1	1.G FE	15,000,000	93.7470	14,062,105	15,000,000	15,000,000	0	0	0	0	4.910	4.910	MN	75,696	368,250	05/17/2022	05/24/2033
172967-PA-3	CITIGROUP			1	1.G FE	10,000,000	103.1950	10,319,455	10,000,000	10,000,000	0	0	0	0	6.270	6.270	MN	76,633	0	11/09/2022	11/17/2033
18055#-BS-0	CLARION LIONS PP			1	1.G	3,000,000	90.3550	2,710,650	3,000,000	3,000,000	0	0	0	0	4.280	4.280	FA	53,500	0	06/13/2022	08/01/2032
18055#-BT-8	CLARION LIONS PP			1	1.G IF	10,000,000	90.6990	9,069,900	10,000,000	10,000,000	0	0	0	0	4.330	4.330	FA	180,417	0	06/13/2022	08/01/2033
18064P-AD-1	CALRIV SCI HLD CORP	LS		1	5.A FE	410,715	85.0280	345,214	406,000	413,371	0	(1,781)	0	0	4.875	4.426	JD	55	32,713	08/19/2021	07/01/2029
18538R-AH-6	CLEARWATER PAPER CORP			1	3.C FE	1,271,179	96.1920	1,267,814	1,318,000	1,297,958	0	8,722	0	0	5.375	6.161	FA	29,518	70,843	10/22/2019	02/01/2025
18538R-AJ-2	CLEARWATER PAPER CORP			1	3.C FE	6,489,699	88.2190	5,601,007	6,349,000	6,445,771	0	(34,494)	0	0	4.750	4.374	FA	113,929	301,578	09/17/2021	08/15/2028
18539U-AC-9	CLEARWAY ENERGY OPERATIN	LS		1	3.B FE	2,546,000	92.7210	2,360,673	2,546,000	2,546,000	0	0	0	0	4.750	4.750	MS	35,609	120,935	12/04/2019	03/15/2028
185508-AE-8	CLECO POWER LLC			1	2.A FE	1,984,860	101.8480	2,036,952	2,000,000	1,989,854	0	480	0	0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
186108-CL-8	CLEVELAND ELEC ILLUM			1	2.B FE	6,994,750	93.6330	6,554,284	7,000,000	6,996,011	0	377	0	0	4.550	4.558	MN	40,697	318,500	10/30/2018	11/15/2030
191216-CQ-1	COCA-COLA CO			1	1.E FE	1,987,160	92.1170	1,842,347	2,000,000	1,987,678	0	235	0	0	4.200	4.238	MS	22,400	84,000	03/20/2020	03/25/2050
19123#-AA-6	COCA COLA SWEST PP			1	1.F FE	13,000,000	91.8170	11,936,254	13,000,000	13,000,000	0	0	0	0	3.490	3.490	JD	3,781	453,700	12/12/2017	12/28/2029
19123#-AB-4	COCA COLA SWEST PP			1	1.F FE	3,000,000	89.3650	2,680,963	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JD	910	109,200	12/12/2017	12/28/2032
195869-AL-6	COLONIAL PIPE LINE			1	1.G FE	2,784,327	99.4140	2,311,372	2,325,000	2,714,610	0	(18,156)	0	0	6.375	4.767	FA	61,758	148,219	11/08/2018	08/01/2037
195869-AQ-5	COLONIAL PIPE LINE			1	1.G FE	11,859,120	79.4910	9,538,951	12,000,000	11,870,851	0	2,761	0	0	4.250	4.320	AO	107,667	510,000	03/27/2018	04/15/2048
19767Q-AS-4	COLUMBIA/HCA				3.A FE	2,237,835	109.5310	2,179,675	1,990,000	2,237,538	0	(297)	0	0	7.750	6.365	JJ	71,115	0	12/16/2022	07/15/2036
198280-AF-6	COLUMBIA PIPELINE GROUP			1	1.G FE	5,021,050	98.5960	4,929,799	5,000,000	5,007,468	0	(3,156)	0	0	4.500	4.429	JD	18,750	225,000	05/10/2018	06/01/2025
198280-AH-2	COLUMBIA PIPELINE GROUP			1	1.G FE	6,324,424	96.8950	5,868,950	6,057,000	6,302,637	0	(5,755)	0	0	5.800	5.481	JD	29,276	351,306	12/04/2018	06/01/2045
199575-AT-8	COLUMBUS SOUTHERN POWER			1	2.A FE	2,698,272	105.5440	2,643,871	2,505,000	2,614,167	0	(7,616)	0	0	6.600	6.019	MS	55,110	165,330	12/13/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1.G FE	3,633,080	104.5920	4,183,697	4,000,000	3,764,915	0	12,091	0	0	5.650	6.339	JD	10,044	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1.G FE	1,195,270	109.8100	1,098,103	1,000,000	1,138,766	0	(6,544)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AX-9	COMCAST CORP			1	1.G FE	3,540,930	106.5750	3,197,255	3,000,000	3,411,196	0	(17,286)	0	0	6.400	5.102	MN	24,533	192,000	11/15/2013	05/15/2038
20030N-BE-0	COMCAST CORP			1	1.G FE	3,054,770	90.2990	2,708,977	3,000,000	3,041,246	0	(1,565)	0	0	4.650	4.534	JJ	64,325	139,500	09/09/2013	07/15/2042
20030N-BH-3	COMCAST CORP			1	1.G FE	2,843,070	94.2300	2,826,903	3,000,000	2,901,286	0	7,553	0	0	4.250	4.664	JJ	58,792	127,500	10/04/2013	01/15/2033
20030N-BZ-3	COMCAST CORP			1	1.G FE	4,958,450	80.2930	4,014,670	5,000,000	4,962,622	0	868	0	0	4.000	4.048	FA	75,556	200,000	08/07/2017	08/15/2047
20030N-CA-7	COMCAST CORP			1	1.G FE	9,977,200	92.4140	9,241,447	10,000,000	9,987,577	0	2,159	0	0	3.150	3.176	FA	119,000	315,000	12/05/2017	02/15/2028
20030N-CK-5	COMCAST CORP			1	1.G FE	2,945,790	80.5180	2,415,551	3,000,000	2,950,721	0	1,099	0	0	4.000	4.105	MS	40,000	120,000	02/01/2018	03/01/2048
20030N-DS-7	COMCAST CORP	LS		1	1.G FE	1,474,177	64.7170	957,806	1,480,000	1,474,239	0	62	0	0	2.887	2.907	MN	7,121	21,364	06/07/2022	11/01/2051
200340-AQ-0	COMERICA INC				2.B FE	4,323,636	95.3540	3,957,181	4,150,000	4,242,325	0	(24,176)	0	0	3.800	3.134	JJ	69,651	157,700	07/01/2019	07/22/2026
200340-AT-4	COMERICA INC			2	2.A FE	9,962,500	93.5920	9,359,229	10,000,000	9,975,151	0	3,496	0	0	4.000	4.046	FA	166,667	400,000	01/28/2019	02/01/2029
201723-AR-4	COMMERCIAL METALS CO	LS		1	3.A FE	10,000,000	86.5270	8,652,700	10,000,000	10,000,000	0	0	0	0	4.375	4.375	MS	128,819	275,868	01/13/2022	03/15/2032
20268J-AF-0	COMMONSPIRIT HEALTH			1	1.G FE	5,000,000	82.2440	4,112,201	5,000,000	5,000,000	0	0	0	0	2.782	2.782	AO	34,775	139,100	10/21/2020	10/01/2030
20338Q-AD-5	COMMSCOPE FINANCE LLC			1	4.B FE	2,776,988	92.2890	2,519,501	2,730,000	2,743,238	0	(10,918)	0	0	6.000	5.677	MS	54,600	163,800	10/02/2019	03/01/2026
20449E-EE-2	COMPASS BANK				1.G FE	1,179,096	100.5530	1,189,544	1,183,000	1,181,905	0	263	0	0	5.900	5.928	AO	17,449	69,797	03/14/2006	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20454P-AC-7	COMPEER FIN FLCA / PCA			2	2.B FE	1,240,430	74.9320	1,140,466	1,522,000	1,246,755	0	6,325	0	0	3.375	5.272	JD	4,281	25,684	07/15/2022	06/01/2036
205887-CD-2	CONAGRA FOODS INC			1	2.C FE	12,460,800	94.5910	9,459,103	10,000,000	12,276,834	0	(111,689)	0	0	5.300	3.419	MN	88,333	530,000	04/29/2021	11/01/2038
207597-DV-4	CONN LT & PWR			1	1.E FE	3,035,079	104.3010	2,420,822	2,321,000	3,003,174	0	(31,905)	0	0	6.350	3.573	JD	12,282	147,384	03/03/2022	06/01/2036
207597-DX-0	CONN LT & PWR			1	1.E FE	932,120	98.8590	988,591	1,000,000	952,815	0	2,019	0	0	5.750	6.256	MS	19,167	57,500	07/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1.E FE	997,650	103.2650	1,032,649	1,000,000	998,190	0	68	0	0	6.375	6.393	MS	21,250	63,750	09/10/2007	09/01/2037
20825C-AF-1	CONOCOPHILLIPS			1	1.F FE	2,038,158	106.8330	2,195,414	2,055,000	2,045,872	0	652	0	0	5.900	5.959	AO	25,596	121,245	01/15/2004	10/15/2032
20826F-BC-9	CONOCOPHIL CO			1	1.F FE	3,953,527	83.7080	3,348,311	4,000,000	3,953,813	0	285	0	0	3.758	3.843	MS	44,261	0	10/03/2022	03/15/2042
209111-ED-1	CONSOLIDATED EDISON OF NY			1	2.A FE	581,850	95.5800	477,901	500,000	565,046	0	(5,044)	0	0	5.100	3.596	JD	1,133	25,500	07/03/2019	06/15/2033
209111-EL-3	CONSOLIDATED EDISON OF NY			1	2.A FE	4,715,080	101.0350	4,041,409	4,000,000	4,596,329	0	(32,833)	0	0	5.850	4.353	MS	68,900	234,000	02/27/2019	03/15/2036
209111-FS-7	CONSOLIDATED EDISON OF NY			1	2.A FE	9,992,600	95.5920	9,559,239	10,000,000	9,995,005	0	694	0	0	4.000	4.009	JD	33,333	400,000	11/27/2018	12/01/2028
209111-GB-3	CONSOLIDATED EDISON OF NY			1	1.G FE	4,979,950	71.9200	3,596,012	5,000,000	4,980,278	0	233	0	0	3.600	3.619	JD	8,000	180,000	06/03/2021	06/15/2061
21036P-AP-3	CONSTELLATION BRANDS			1	2.B FE	64,248	99.7510	62,843	63,000	63,559	0	(177)	0	0	4.750	4.421	JD	249	2,993	10/29/2018	12/01/2025
210518-DD-5	CONSUMERS ENERGY CO			1	1.E FE	3,984,720	88.1270	3,525,070	4,000,000	3,985,474	0	286	0	0	4.350	4.373	AO	36,733	174,000	10/29/2018	04/15/2049
22160N-AA-7	COSTAR GROUP INC			1	2.C FE	4,085,700	81.9260	4,096,282	5,000,000	4,093,539	0	7,839	0	0	2.800	5.803	JJ	64,556	0	11/30/2022	07/15/2030
222070-AG-9	COTY	LS		1	3.C FE	9,240,477	90.4700	9,595,270	10,606,000	9,326,509	0	86,032	0	0	4.750	7.251	JJ	232,301	314,866	06/29/2022	01/15/2029
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	6,952,227	82.4820	7,357,408	8,920,000	7,198,305	0	41,629	0	0	4.700	6.430	JD	18,633	419,240	11/18/2015	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1	2.B FE	3,813,750	80.9500	4,047,489	5,000,000	3,954,053	0	24,404	0	0	4.500	6.337	JD	625	225,000	03/01/2016	06/30/2043
224044-CJ-4	COX COMMUNICATIONS INC			1	2.B FE	9,293,680	92.7390	9,326,733	10,057,000	9,609,540	0	85,016	0	0	3.500	4.578	FA	132,976	351,995	03/25/2020	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC			1	2.B FE	4,969,300	81.6140	4,080,719	5,000,000	4,972,023	0	594	0	0	4.600	4.638	FA	86,889	230,000	07/24/2017	08/15/2047
225310-AM-3	CREDIT ACCEPTANC	LS		1	3.C FE	495,873	95.0060	457,929	482,000	490,299	0	(5,573)	0	0	6.625	5.816	MS	9,402	31,933	02/24/2022	03/15/2026
225310-AN-1	CREDIT ACCEPTANC			1	3.C FE	9,048,250	94.3120	9,023,817	9,568,000	9,327,788	0	107,546	0	0	5.125	6.472	JD	1,362	490,360	03/27/2020	12/31/2024
22541L-AE-3	CSFB			1	2.A FE	5,142,480	101.0280	4,041,102	4,000,000	4,850,615	0	(70,506)	0	0	7.125	4.374	JJ	131,417	285,000	07/16/2018	07/15/2032
22822R-BD-1	CROWN CASTLE			1	1.F FE	3,609,873	96.8750	3,342,189	3,450,000	3,471,598	0	(24,096)	0	0	3.663	3.066	MON	5,617	126,374	10/20/2016	05/15/2025
22822R-BH-2	CROWN CASTLE			1	1.F FE	34,100,000	91.3850	31,984,624	35,000,000	34,170,883	0	70,883	0	0	4.241	4.768	MON	65,971	954,225	06/09/2022	07/15/2028
22822V-AB-7	CROWN CASTLE INTL CORP			1	2.B FE	12,857,559	97.6690	12,599,283	12,900,000	12,884,156	0	4,455	0	0	4.450	4.491	FA	216,863	574,050	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP			1	2.B FE	4,274,910	95.0440	4,276,990	4,500,000	4,385,755	0	29,894	0	0	3.700	4.501	JD	7,400	166,500	01/16/2019	06/15/2026
22822V-AX-9	CROWN CASTLE INTL CORP			1	2.B FE	6,656,085	68.5900	5,391,164	7,860,000	6,691,505	0	35,420	0	0	2.900	4.061	AO	56,985	227,940	02/25/2022	04/01/2041
233293-AQ-2	DPL INC			1	3.B FE	7,865,362	89.8320	7,321,306	8,150,000	7,935,446	0	27,610	0	0	4.350	4.831	AO	74,844	354,525	03/03/2022	04/15/2029
233331-AY-3	DTE ENERGY COMPANY			1	2.B FE	6,745,433	92.1500	6,819,089	7,400,000	7,041,300	0	86,384	0	0	2.850	4.261	AO	52,725	210,900	03/23/2020	10/01/2026
23338V-AH-9	DTE ELECTRIC CO			1	1.E FE	1,991,020	83.3390	1,666,784	2,000,000	1,991,745	0	181	0	0	4.050	4.076	MN	10,350	81,000	04/30/2018	05/15/2048
233851-DT-8	DAIMLER FINANCE NA LLC	LS		1	1.G FE	9,676,623	95.3660	9,250,465	9,700,000	9,684,025	0	2,163	0	0	4.300	4.330	FA	149,461	417,100	02/19/2019	02/22/2029
240019-BV-0	DAYTON POWER & LIGHT			1	2.A FE	5,640,822	77.7810	4,246,816	5,460,000	5,630,474	0	(3,826)	0	0	3.950	3.762	JD	9,585	215,670	04/09/2020	06/15/2049
24422E-UU-1	JOHN DEERE CAPITAL				1.F FE	4,984,500	92.8520	4,642,598	5,000,000	4,989,620	0	1,455	0	0	3.450	3.487	MS	54,625	172,500	03/04/2019	03/07/2029
24422E-VD-8	JOHN DEERE CAPITAL				1.F FE	4,997,350	86.2120	4,310,594	5,000,000	4,998,057	0	249	0	0	2.450	2.456	JJ	57,847	122,500	01/06/2020	01/09/2030
24703T-AD-8	DELL INT LLC / EMC CORP			1	2.B FE	9,269,288	102.0890	8,958,268	8,775,000	9,120,316	0	(97,506)	0	0	6.020	4.741	JD	23,478	528,255	06/15/2021	06/15/2026
250847-EA-4	DETROIT EDISON			1	1.F FE	1,918,438	99.4980	1,763,113	1,772,000	1,915,032	0	(3,406)	0	0	5.700	4.923	AO	25,251	50,502	06/22/2022	10/01/2037
250847-EB-2	DETROIT EDISON			1	1.F FE	2,025,960	108.6990	2,173,989	2,000,000	2,017,473	0	(803)	0	0	6.625	6.525	JD	11,042	132,500	06/19/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.B FE	4,156,690	93.4280	3,737,102	4,000,000	4,121,693	0	(3,987)	0	0	5.600	5.336	JJ	103,289	224,000	08/23/2011	07/15/2041
25277L-AC-0	DIAMOND SPORTS GR/DIAMON			1	6. FE	34,589	1.1180	23,019	2,058,000	23,019	(11,570)	21,296	556,960	0	6.625	21.133	FA	51,507	136,343	07/18/2019	08/15/2027
25389J-AR-7	DIGITAL REALTY TRUST LP			1	2.B FE	4,996,200	92.9460	4,647,276	5,000,000	4,997,936	0	372	0	0	3.700	3.709	FA	69,889	185,000	08/02/2017	08/15/2027
25389J-AU-0	DIGITAL REALTY TRUST LP	LS		1	2.B FE	9,982,300	89.3900	8,939,004	10,000,000	9,987,948	0	1,617	0	0	3.600	3.621	JJ	180,000	360,000	06/10/2019	07/01/2029
254010-AD-3	DIGNITY HEALTH			1	1.G FE	2,811,332	96.8990	2,569,752	2,652,000	2,689,576	0	(19,689)	0	0	3.812	3.010	MN	16,849	101,094	04/06/2016	11/01/2024
25461L-AA-0	DIRECTV HOLDINGS/FING	LS		1	3.B FE	21,738,162	89.6770	18,944,286	21,125,000	21,581,643	0	(112,023)	0	0	5.875	5.305	FA	468,858	1,285,911	12/06/2021	08/15/2027
254687-DP-8	DISNEY				2.A FE	3,745,439	109.8530	3,295,580	3,000,000	3,498,548	0	(82,865)	0	0	7.300	3.823	AO	37,108	219,000	11/21/2019	04/30/2028
254687-DV-5	DISNEY				1.G FE	15,479,551	110.4320	13,251,893	12,000,000	14,815,898	0	(222,693)	0	0	6.550	3.759	MS	231,433	786,000	11/18/2019	03/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-EP-7	DISNEY			1	1.G FE	5,727,148	109.5850	6,005,272	5,480,000	5,725,810	0	(1,338)	0	0	6.900	6.455	FA	142,845	0	10/24/2022	08/15/2039
254687-ER-3	DISNEY			1	1.G FE	1,283,483	108.0230	1,080,226	1,000,000	1,255,785	0	(9,335)	0	0	6.150	4.131	FA	23,233	61,500	11/18/2019	02/15/2041
25470D-AK-5	DISCOVERY COMMUNICATIONS			1	2.C FE	4,720,897	95.0580	4,731,996	4,978,000	4,908,603	0	29,273	0	0	3.450	4.114	MS	50,568	171,741	11/03/2015	03/15/2025
25470D-AL-3	DISCOVERY COMMUNICATIONS			1	2.C FE	11,653,390	96.9590	11,150,308	11,500,000	11,566,892	0	(20,956)	0	0	4.900	4.690	MS	172,181	563,500	08/21/2018	03/11/2026
25470X-BE-4	DISH DBS CORP			1	4.A FE	9,676,455	84.0770	8,407,725	10,000,000	9,729,685	0	53,230	0	0	5.250	6.022	JD	45,208	532,292	02/11/2022	12/01/2026
25525P-AA-5	DIVERSIFIED HEALTHCARE T		LS	1	4.C FE	5,001,473	95.8920	4,277,727	4,461,000	4,621,937	0	(142,486)	0	0	9.750	6.730	JD	19,331	434,948	09/08/2020	06/15/2025
25525P-AB-3	DIVERSIFIED HEALTHCARE T			1	4.C FE	4,869,000	63.7260	3,102,796	4,869,000	4,869,000	0	0	0	0	4.375	4.375	MS	71,006	213,019	02/03/2021	03/01/2031
25746U-AV-1	DOMINION RESOURCES			1	2.B FE	14,225,860	100.5590	14,078,200	14,000,000	14,139,426	0	(7,597)	0	0	5.950	5.835	JD	37,022	833,000	11/30/2005	06/15/2035
25746U-DC-0	DOMINION RESOURCES			1	2.B FE	6,471,920	99.7060	6,480,868	6,500,000	6,497,211	0	25,291	0	0	2.450	3.515	JJ	73,432	0	08/16/2022	01/15/2023
260543-CV-3	DOW CHEMICAL CO			1	2.A FE	4,970,240	84.8460	4,242,322	5,000,000	4,971,605	0	519	0	0	4.800	4.838	MN	30,667	240,000	11/25/2019	05/15/2049
26078J-AE-0	DOWDUPONT INC			1	2.A FE	30,116,325	96.9040	29,071,310	30,000,000	30,099,902	0	(4,191)	0	0	5.319	5.287	MN	203,895	1,595,700	11/30/2018	11/15/2038
26442C-AA-2	DUKE ENERGY CAROLINAS			1	2.A FE	6,793,600	104.2850	5,214,247	5,000,000	6,702,536	0	(91,064)	0	0	6.100	3.144	JD	25,417	305,000	01/03/2022	06/01/2037
26442C-AM-6	DUKE ENERGY CAROLINAS			1	1.F FE	1,762,624	86.5400	1,384,634	1,600,000	1,744,305	0	(5,441)	0	0	4.250	3.587	JD	3,022	68,000	06/21/2019	12/15/2041
267475-AD-3	DYCOM INDUSTRIES INC		LS	1	3.C FE	17,644,098	87.5420	16,061,368	18,347,000	17,654,724	0	14,134	0	0	4.500	5.177	AO	174,297	601,088	12/15/2022	04/15/2029
26875P-AN-1	EOG RESOURCES			1	1.G FE	13,037,605	89.0270	11,702,572	13,145,000	13,057,070	0	5,441	0	0	3.900	3.969	AO	128,164	512,655	02/27/2019	04/01/2035
26969P-AB-4	EAGLE MATERIALS INC			1	2.B FE	6,217,428	78.2040	6,420,589	8,210,000	6,265,141	0	47,713	0	0	2.500	6.108	JJ	102,625	0	10/31/2022	07/01/2031
278642-AS-2	EBAY INC			1	2.A FE	1,241,014	99.8200	1,241,756	1,244,000	1,241,715	0	701	0	0	2.750	4.982	JJ	14,349	0	12/20/2022	01/30/2023
278865-AM-2	ECOLAB INC			1	1.G FE	5,825,550	100.7330	5,036,637	5,000,000	5,735,122	0	(24,596)	0	0	5.500	4.352	JD	17,569	275,000	01/30/2019	12/08/2041
281020-AM-9	EDISON INTERNATIONAL			1	2.C FE	770,350	92.7860	649,504	700,000	750,985	0	(9,534)	0	0	4.125	2.597	MS	8,502	28,875	12/08/2020	03/15/2028
281020-AS-6	EDISON INTERNATIONAL			2	3.B FE	21,444,560	82.0170	17,773,879	21,671,000	21,448,834	0	4,274	0	0	5.375	5.711	MS	342,974	1,075,000	12/01/2022	03/15/2026
28932M-AD-7	ELM RD GENERATING STAT			1	1.F FE	9,201,960	98.6400	8,877,570	9,000,000	9,200,127	0	(1,833)	0	0	6.090	5.881	FA	213,150	0	09/21/2022	02/11/2040
29252B-AA-7	SOUTHERN LIGHTS PP			1	1.G PL	3,384,849	87.0200	2,945,479	3,384,849	3,384,849	0	0	0	0	3.980	3.980	JD	374	134,641	08/01/2014	06/30/2040
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	4,122,000	106.1950	4,247,806	4,000,000	4,082,167	0	(3,789)	0	0	6.750	6.517	JJ	124,500	270,000	01/02/2007	07/15/2036
29278N-AD-5	ENERGY TRANSFER PARTNERS			1	2.C FE	5,129,200	91.8730	4,593,662	5,000,000	5,112,472	0	(4,723)	0	0	5.800	5.579	JD	12,889	290,000	02/07/2019	06/15/2038
29278N-AL-7	ENERGY TRANSFER PARTNERS			1	2.C FE	18,531,002	99.7710	18,580,308	18,623,000	18,571,604	0	40,601	0	0	4.250	5.539	MS	233,046	0	10/25/2022	03/15/2023
29336T-AD-2	ENLINK MIDSTREAM LLC		LS	1	3.A FE	8,001,500	99.0240	7,921,890	8,000,000	8,001,103	0	(397)	0	0	6.500	6.497	MS	174,778	0	08/17/2022	09/01/2030
29364D-10-0	ENTERGY ARKANSAS INC PFD			3	1.F FE	3,374,879	20.1000	3,015,000	150,000	3,374,879	0	0	0	0	4.876	5.417	MJSD	0	182,813	01/19/2017	
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			3	1.F FE	685,335	20.3700	614,481	30,166	685,335	0	0	0	0	4.900	5.392	JAJO	9,238	36,953	01/19/2017	
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			3	1.F FE	1,495,509	20.2700	1,350,894	66,645	1,495,509	0	0	0	0	4.876	5.431	MJSD	0	81,224	12/27/2018	
29364W-BA-5	ENTERGY LOUISIANA HOLDINGS LLC			1	1.F FE	7,992,890	90.1470	7,211,794	8,000,000	7,994,281	0	415	0	0	4.000	4.008	MS	94,222	320,000	03/21/2018	03/15/2033
29379V-BJ-1	ENTERPRISE PRODUCTS			1	2.A FE	2,500,695	87.6200	2,190,508	2,500,000	2,500,472	0	(18)	0	0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29444U-BH-8	EQUINIX INC			1	2.B FE	8,791,800	79.7350	7,973,459	10,000,000	8,889,357	0	97,557	0	0	2.150	3.862	JJ	99,139	107,500	03/17/2022	07/15/2030
29670V-AA-7	ESSENTIAL PROPER			1	2.C FE	7,587,381	72.5150	6,949,118	9,583,000	7,648,653	0	61,273	0	0	2.950	5.988	JJ	130,355	88,913	12/16/2022	07/15/2031
29717P-AT-4	ESSEX PORTFOLIO LP			1	2.A FE	1,983,760	91.0290	1,820,571	2,000,000	1,989,212	0	1,496	0	0	4.000	4.099	MS	26,667	80,000	02/04/2019	03/01/2029
30037E-AA-1	EVERGY MISSOURI WEST INC			1	1.G FE	14,986,350	87.5730	13,136,015	15,000,000	14,986,591	0	241	0	0	3.750	3.761	MS	165,625	278,125	03/10/2022	03/15/2032
30161N-AQ-4	EXELON CORP			1	2.B FE	10,839,247	95.5880	8,199,517	8,578,000	10,557,521	0	(138,763)	0	0	4.950	2.737	JD	18,872	424,611	12/08/2020	06/15/2035
30161N-AX-9	EXELON CORP		LS	1	2.B FE	11,975,280	93.1340	11,176,122	12,000,000	11,980,646	0	2,169	0	0	4.050	4.075	AO	102,600	486,000	03/30/2020	04/15/2030
30212P-AR-6	EXPEDIA INC-W/I			1	2.C FE	8,489,900	84.8680	8,486,758	10,000,000	8,535,752	0	45,852	0	0	3.250	5.787	FA	122,778	0	09/19/2022	02/15/2030
30225V-AH-0	EXTRA SPACE STORAGE LP			1	2.B FE	2,996,550	89.7670	2,693,013	3,000,000	2,996,738	0	188	0	0	3.900	3.919	AO	29,250	58,825	03/22/2022	04/01/2029
302445-AE-1	FLIR SYSTEMS INC			1	2.C FE	11,785,667	80.8540	11,503,153	14,227,000	11,911,154	0	125,487	0	0	2.500	5.116	FA	148,198	177,838	06/28/2022	08/01/2030
302491-AV-7	FMC CORP			1	2.C FE	8,780,105	79.5770	5,848,935	7,350,000	8,716,234	0	(33,461)	0	0	4.500	3.412	AO	82,688	330,750	01/21/2021	10/01/2049
302520-AC-5	FNB CORP			2	2.B FE	9,986,000	98.8720	9,887,193	10,000,000	9,986,829	0	829	0	0	5.150	5.201	FA	180,250	0	08/18/2022	08/25/2025
30259J-AA-1	FNB CORP			2	2.B FE	10,000,000	97.0460	9,704,645	10,000,000	10,000,000	0	0	0	0	4.950	4.950	FA	188,375	495,000	02/11/2019	02/14/2029
31620M-BY-1	FIDELITY NATIONAL INFORM		LS	1	2.B FE	9,993,800	96.4780	9,647,800	10,000,000	9,993,822	0	22	0	0	5.100	5.108	JJ	238,000	0	07/06/2022	07/15/2032
316773-DJ-6	FIFTH THIRD BANCORP			1	2.A FE	10,000,000	102.9570	10,295,658	10,000,000	10,000,000	0	0	0	0	6.361	6.361	AO	113,084	0	10/24/2022	10/27/2028

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
31677Q-BM-0	FIFTH THIRD BANK	LS		2	1.G FE	12,000,000	98.3800	11,805,654	12,000,000	12,000,000	0	0	0	0	3.950	3.950	JJ	201,450	474,000	07/23/2018	07/28/2025
31946M-AA-1	FIRST CITIZENS BANCSHARE	LS		2	2.C FE	11,000,000	94.5360	10,398,971	11,000,000	11,000,000	0	0	0	0	3.375	3.375	MS	109,313	371,250	02/27/2020	03/15/2030
31982Q-AY-5	FIRST COMMONWEALTH BANK			2	2.C FE	10,000,000	91.9220	9,192,171	10,000,000	10,000,000	0	0	0	0	5.500	5.500	JD	45,833	550,000	05/16/2018	06/01/2033
32082C-AC-1	FIRST MARYLAND CAPTL II				2.A FE	15,703,984	90.9480	15,240,073	16,757,000	16,016,981	0	131,326	0	0	5.290	2.152	FMAN	150,191	337,382	02/05/2021	02/01/2027
33767B-AA-7	FIRSTENERGY TRANSMISSION			1	2.C FE	333,729	92.9570	269,575	290,000	332,671	0	(1,058)	0	0	5.450	4.386	JJ	7,288	7,903	02/15/2022	07/15/2044
33767D-AB-1	FIRSTCASH INC	LS		1	3.B FE	6,127,000	87.6870	5,372,565	6,127,000	6,127,000	0	0	0	0	4.625	4.625	MS	94,458	283,374	08/12/2020	09/01/2028
337738-AU-2	FISERV INC			1	2.B FE	9,983,200	90.1130	9,011,282	10,000,000	9,988,487	0	1,551	0	0	3.500	3.520	JJ	175,000	350,000	06/10/2019	07/01/2029
337932-AC-1	FIRST ENERGY CORP			1	3.A FE	7,260,000	112.9420	7,905,936	7,000,000	7,153,490	0	(12,182)	0	0	7.375	7.037	MN	65,965	516,250	06/22/2010	11/15/2031
33939H-AA-7	FLEX INTERMEDIATE HOLDCO			1	2.C FE	19,999,400	78.6790	15,735,804	20,000,000	19,999,965	0	2	0	0	3.363	3.363	JD	1,868	672,600	05/24/2021	06/30/2031
341081-FD-4	FLORIDA PR & LT CO			1	1.E FE	1,948,100	99.6960	1,993,914	2,000,000	1,959,666	0	1,284	0	0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1.F FE	1,972,780	102.6200	2,052,398	2,000,000	1,984,297	0	1,080	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	1,991,560	110.1470	2,202,939	2,000,000	1,993,711	0	229	0	0	6.400	6.432	JD	5,689	128,000	06/11/2008	06/15/2038
345370-CQ-1	FORD MOTOR				3.B FE	291,720	72.3490	209,812	290,000	291,630	0	(48)	0	0	4.750	4.706	JJ	6,352	13,775	12/10/2020	01/15/2043
345397-ZW-6	FORD MOTOR CREDIT			2	3.A FE	12,491,715	92.2800	11,511,940	12,475,000	12,483,955	0	(2,356)	0	0	4.542	4.519	FA	236,089	566,615	07/29/2019	08/01/2026
34959E-AB-5	FORTINET INC			1	2.A FE	7,060,196	76.8940	6,943,532	9,030,000	7,064,946	0	4,750	0	0	2.200	5.535	MS	58,494	0	12/20/2022	03/15/2031
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	4,639,635	93.4470	4,672,342	5,000,000	4,820,118	0	47,312	0	0	3.150	4.281	JD	7,000	157,500	12/07/2018	06/15/2026
34959J-AH-1	FORTIVE CORPORATION			1	2.B FE	2,711,781	77.7060	2,001,704	2,576,000	2,696,881	0	(3,174)	0	0	4.300	3.989	JD	4,923	110,768	11/30/2017	06/15/2046
34960P-AB-7	FORTRESS TRANSPORTATION & IN	LS		1	3.C FE	5,018,361	94.0890	4,592,462	4,881,000	4,910,553	0	(38,254)	0	0	6.500	5.914	AO	79,316	317,265	12/18/2020	10/01/2025
34960P-AC-5	FORTRESS TRANSPORTATION & IN			1	3.C FE	4,874,188	100.3440	4,299,720	4,285,000	4,581,917	0	(144,896)	0	0	9.750	7.119	FA	174,078	417,788	11/30/2020	08/01/2027
35137L-AJ-4	FOX CORP			1	2.B FE	10,688,734	90.9130	9,091,324	10,000,000	10,613,873	0	(28,277)	0	0	5.476	4.895	JJ	237,293	547,600	03/17/2020	01/25/2039
35137L-AK-1	FOX CORP			1	2.B FE	5,033,597	89.6410	4,482,053	5,000,000	5,032,216	0	(570)	0	0	5.576	5.529	JJ	120,813	278,800	03/06/2020	01/25/2049
35137L-AL-9	FOX CORP	LS		1	2.B FE	4,989,950	88.4320	4,421,608	5,000,000	4,992,171	0	907	0	0	3.500	3.524	AO	40,347	175,000	03/31/2020	04/08/2030
35671D-BC-8	FREEPORT-MC C&G			1	2.C FE	975,206	90.1230	901,231	1,000,000	979,177	0	541	0	0	5.450	5.623	MS	16,047	54,500	10/10/2013	03/15/2043
35671D-CC-7	FREEPORT-MC C&G			1	2.C FE	3,339,000	97.2850	4,085,959	4,200,000	3,596,781	0	100,485	0	0	5.000	8.817	MS	70,000	210,000	03/24/2020	09/01/2027
35671D-CD-5	FREEPORT-MC C&G			1	2.C FE	3,929,000	96.4410	3,789,157	3,929,000	3,929,000	0	0	0	0	5.250	5.250	MS	68,758	206,273	08/01/2019	09/01/2029
35906A-BF-4	FRONTIER COMMUNICATIONS			1	4.B FE	2,199,000	87.2020	1,917,580	2,199,000	2,199,000	0	0	0	0	5.000	5.000	MN	18,325	109,950	11/19/2020	05/01/2028
36186C-BY-8	ALLY FINANCIAL INC				2.C FE	9,168,750	103.1500	7,736,223	7,500,000	8,681,822	0	(100,533)	0	0	8.000	5.703	MN	100,000	600,000	07/06/2017	11/01/2031
36209B-AA-9	Golub Capital Partners GDLC Feeder Fund			1	2.C PL	5,670,000	100.0000	5,670,000	5,670,000	5,670,000	0	0	0	0	4.500	4.525	MJSD	709	86,645	11/09/2022	07/31/2031
36264F-AN-1	GSK CONSUMER HEALTHCARE			1	2.B FE	9,833,965	78.1330	7,813,324	10,000,000	9,834,279	0	315	0	0	4.000	4.097	MS	107,778	0	11/02/2022	03/24/2052
364760-AQ-1	GAP INC	LS		1	3.C FE	15,154,066	70.5480	10,584,361	15,003,000	15,132,605	0	(16,640)	0	0	3.875	3.753	AO	145,342	587,826	09/15/2021	10/01/2031
369550-BL-1	GENERAL DYNAMICS CORP			1	1.G FE	17,847,360	95.7080	17,227,368	18,000,000	17,902,333	0	20,734	0	0	3.500	3.638	AO	157,500	630,000	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP	LS		1	1.G FE	7,915,760	93.1560	7,452,451	8,000,000	7,935,684	0	7,548	0	0	3.625	3.752	AO	72,500	290,000	03/23/2020	04/01/2030
37045V-AG-5	GENERAL MOTORS CO	LS		1	2.C FE	2,861,400	97.6710	2,930,137	3,000,000	2,961,959	0	15,628	0	0	4.000	4.597	AO	30,000	120,000	07/29/2015	04/01/2025
37045V-AN-0	GENERAL MOTORS CO	LS		1	2.C FE	4,992,600	94.1570	4,707,832	5,000,000	4,996,090	0	678	0	0	4.200	4.217	AO	52,500	210,000	08/02/2017	10/01/2027
37045X-BT-2	GENERAL MOTORS FINL CO	LS		1	2.C FE	4,060,360	95.1490	3,805,976	4,000,000	4,027,529	0	(6,532)	0	0	4.350	4.157	JJ	79,267	174,000	06/27/2017	01/17/2027
37045X-DL-7	GENERAL MOTORS FINL CO			1	2.C FE	8,623,206	76.8940	7,544,800	9,812,000	8,707,459	0	84,253	0	0	2.700	4.304	JD	15,454	264,924	03/16/2022	06/10/2031
37045X-DS-2	GENERAL MOTORS FINL CO	LS		1	2.C FE	9,932,588	78.5480	8,667,784	11,035,000	10,005,182	0	72,595	0	0	3.100	4.361	JJ	160,590	171,993	03/16/2022	01/12/2032
37185L-AJ-1	GENESIS ENERGY			1	4.B FE	3,985,970	95.2950	3,792,727	3,980,000	3,980,694	0	(1,133)	0	0	6.500	6.475	AO	64,675	258,700	08/07/2017	10/01/2025
37185L-AL-6	GENESIS ENERGY	LS		1	4.B FE	2,823,000	92.1430	2,601,205	2,823,000	2,823,000	0	0	0	0	7.750	7.750	FA	91,159	218,783	01/09/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY			1	4.B FE	446,000	94.1160	419,758	446,000	446,000	0	0	0	0	8.000	8.000	JJ	16,452	35,680	12/10/2020	01/15/2027
373298-BP-2	GEORGIA PACIFIC			1	1.G FE	8,536,599	108.2240	7,294,301	6,740,000	7,681,199	0	(151,356)	0	0	7.250	4.327	JD	40,721	488,650	01/31/2019	06/01/2028
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	5,096,850	90.4120	4,520,610	5,000,000	5,084,467	0	(2,009)	0	0	4.750	4.630	MS	79,167	237,500	12/23/2015	03/01/2046
37940X-AB-8	GLOBAL PAYMENTS INC			1	2.C FE	1,957,322	85.3610	1,676,490	1,964,000	1,959,075	0	650	0	0	3.200	3.242	FA	23,743	62,848	03/16/2020	08/15/2029
37940X-AG-7	GLOBAL PAYMENTS INC			1	2.C FE	10,187,211	87.3320	10,074,578	11,536,000	10,322,639	0	135,428	0	0	2.150	5.062	JJ	114,367	160,527	06/27/2022	01/15/2027
37940X-AN-2	GLOBAL PAYMENTS INC			1	2.C FE	1,998,980	97.0570	1,941,136	2,000,000	1,998,884	0	(96)	0	0	5.300	5.309	FA	37,983	0	08/08/2022	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
37954F-AG-9	GLOBAL PART/GLP FINANCE			1	4.B FE	1,806,000	95.4340	1,723,533	1,806,000	1,806,000	0	0	0	0	7.000	7.000	FA	52,675	126,420	02/18/2020	08/01/2027
38147U-AC-1	GOLDMAN SACHS BDC INC		LS	1	2.C FE	16,984,700	96.2410	16,360,888	17,000,000	16,992,693	0	3,043	0	0	3.750	3.770	FA	249,688	637,500	02/06/2020	02/10/2025
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	2.A FE	12,069,030	96.7580	11,610,945	12,000,000	12,018,627	0	(9,674)	0	0	3.500	3.412	JJ	184,333	420,000	05/02/2017	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	10,072,700	96.8050	9,680,512	10,000,000	10,019,294	0	(8,448)	0	0	3.750	3.656	MN	40,625	375,000	12/17/2015	05/22/2025
38173M-AB-8	GOLUB CAPITAL BDC INC			1	2.C FE	10,136,640	84.9600	10,195,244	12,000,000	10,335,562	0	198,922	0	0	2.500	6.862	FA	105,833	150,000	06/28/2022	08/24/2026
38173M-AC-6	GOLUB CAPITAL BDC INC			1	2.C FE	818,541	81.5300	719,093	882,000	823,226	0	4,223	0	0	2.050	3.731	FA	6,831	12,180	09/20/2022	02/15/2027
38239P-AA-5	GOODMAN US FIN FIVE LLC			1	2.A FE	9,984,100	90.9290	9,092,919	10,000,000	9,984,364	0	264	0	0	4.625	4.645	MN	73,229	231,250	04/27/2022	05/04/2032
38242#-AD-6	Goodman N. A. PP			1	2.B PL	4,000,000	75.4950	3,019,806	4,000,000	4,000,000	0	0	0	0	2.660	2.660	AO	24,236	100,784	10/20/2021	10/09/2031
384637-AA-2	GRAHAM HOLDINGS CO			1	3.B FE	3,600,138	98.0990	3,511,956	3,580,000	3,585,216	0	(3,547)	0	0	5.750	5.662	JD	17,154	205,850	05/24/2018	06/01/2026
38748Y-AA-0	GRANITE US HOLDINGS CORP		LS	1	5.A FE	419,760	105.2860	446,413	424,000	420,084	0	324	0	0	11.000	11.246	AO	11,660	23,320	05/19/2022	10/01/2027
38869P-AP-9	GRAPHIC PACKAGING INTL			1	2.C FE	10,032,618	87.3320	10,286,007	11,778,000	10,128,356	0	95,738	0	0	1.512	6.292	AO	37,595	89,042	10/12/2022	04/15/2026
389286-AA-3	GRAY ESCROW II INC			1	4.B FE	478,085	72.3750	349,573	483,000	478,408	0	323	0	0	5.375	5.511	MN	3,317	26,394	03/04/2022	11/15/2031
40139L-AE-3	GUARDIAN LIFE GLOB FUND				1.B FE	6,991,670	99.2040	6,944,248	7,000,000	6,998,959	0	1,526	0	0	3.400	3.426	AO	43,633	238,000	04/18/2018	04/25/2023
404030-AJ-7	H&E EQUIPMENT SERVICES		LS	1	4.B FE	12,355,000	85.1340	12,770,098	15,000,000	12,517,954	0	162,954	0	0	3.875	7.356	JD	25,833	290,625	07/18/2022	12/15/2028
404119-BN-8	HCA INC		LS	1	2.C FE	2,829,000	99.4520	2,813,487	2,829,000	2,829,000	0	0	0	0	5.000	5.000	MS	41,649	141,450	03/03/2014	03/15/2024
404119-BW-8	HCA INC			1	2.C FE	1,196,000	100.1450	1,197,739	1,196,000	1,196,000	0	0	0	0	5.875	5.875	FA	29,277	70,265	01/17/2019	02/01/2029
404119-CA-5	HCA INC			1	2.C FE	13,475,925	86.0400	13,668,389	15,886,000	13,573,747	0	97,822	0	0	3.500	5.881	MS	185,337	183,628	09/27/2022	09/01/2030
40434L-AB-1	HP INC			1	2.B FE	14,957,700	91.3390	13,700,824	15,000,000	14,971,897	0	5,771	0	0	3.000	3.045	JD	17,500	450,000	06/09/2020	06/17/2027
42217K-BF-2	WELLTOWER			1	2.A FE	6,492,935	97.4440	6,125,357	6,286,000	6,354,286	0	(29,785)	0	0	4.000	3.491	JD	20,953	251,440	01/04/2018	06/01/2025
42225U-AF-1	HEALTHCARE TRUST OF AMER			1	2.B FE	7,959,360	92.8470	7,427,759	8,000,000	7,980,012	0	3,999	0	0	3.750	3.811	JJ	150,000	300,000	06/01/2017	07/01/2027
428291-AM-0	HEXCEL CORP		LS	1	3.A FE	8,183,167	97.4990	7,563,937	7,758,000	7,896,724	0	(53,489)	0	0	4.950	4.170	FA	145,075	384,021	03/21/2017	08/15/2025
431318-AU-8	HILCORP ENERGY			1	3.C FE	12,732,549	89.3570	11,040,037	12,355,000	12,650,945	0	(63,814)	0	0	5.750	5.244	FA	296,005	710,413	09/21/2021	02/01/2029
431318-AV-6	HILCORP ENERGY			1	3.C FE	8,247,500	84.8870	6,790,988	8,000,000	8,211,488	0	(28,641)	0	0	6.000	5.570	FA	200,000	480,000	09/21/2021	02/01/2031
437076-AS-1	HOME DEPOT			1	1.F FE	813,940	106.9990	1,069,994	1,000,000	862,270	0	5,454	0	0	5.875	7.433	JD	2,448	58,750	01/24/2007	12/16/2036
437076-BT-8	HOME DEPOT			1	1.F FE	4,913,850	92.7620	4,638,084	5,000,000	4,956,088	0	8,546	0	0	2.800	3.001	MS	41,611	140,000	09/20/2017	09/14/2027
44055P-AA-4	HORIZON PHARMA USA INC		LS	1	4.A FE	2,065,000	102.6080	2,118,864	2,065,000	2,065,000	0	0	0	0	5.500	5.500	FA	47,323	113,575	07/11/2019	08/01/2027
44107T-AX-4	HOST HOTELS & RESORTS LP			1	2.C FE	6,970,250	97.6730	6,837,142	7,000,000	6,994,144	0	4,478	0	0	3.875	3.944	MN	34,660	271,250	03/09/2017	04/01/2024
44267D-AE-7	HOWARD HUGHES CORP		LS	1	3.C FE	11,957,950	83.6520	10,038,242	12,000,000	11,963,142	0	4,132	0	0	4.125	4.180	FA	206,250	495,000	10/12/2021	02/01/2029
44267D-AF-4	HOWARD HUGHES CORP		LS	1	3.C FE	11,216,692	80.5070	9,016,745	11,200,000	11,212,904	0	(3,078)	0	0	4.375	4.355	FA	204,167	490,000	09/07/2021	02/01/2031
446150-AS-3	HUNTINGTON BANCSHARES INC			1	2.A FE	4,979,850	82.2560	4,112,780	5,000,000	4,985,123	0	1,880	0	0	2.550	2.596	FA	52,063	127,500	01/28/2020	02/04/2030
446150-BB-9	HUNTINGTON BANCSHARES INC			1	2.A FE	2,902,140	95.0450	2,851,335	3,000,000	2,906,357	0	4,217	0	0	4.443	5.091	FA	54,427	0	09/14/2022	08/04/2028
44891A-BT-3	HYUNDAI CAPITAL AMERICA			1	2.A FE	8,975,200	81.9230	7,373,083	9,000,000	8,981,868	0	3,409	0	0	1.800	1.842	JJ	76,950	162,000	01/06/2021	01/10/2028
451102-BW-6	ICAHN ENTERPRISES/FIN			1	3.C FE	9,528,470	96.6840	9,175,300	9,490,000	9,503,897	0	(9,064)	0	0	4.750	4.650	MS	132,728	450,775	03/13/2020	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES/FIN			1	3.C FE	448,240	91.7000	395,226	431,000	444,187	0	(3,066)	0	0	5.250	4.447	MN	2,891	22,628	08/30/2021	05/15/2027
451102-CC-9	ICAHN ENTERPRISES/FIN			1	3.C FE	4,874,424	85.0240	4,251,180	5,000,000	4,895,417	0	14,471	0	0	4.375	4.775	FA	91,146	218,750	07/12/2021	02/01/2029
45258L-AA-5	IMOLA MERGER CORP		LS	1	3.C FE	14,222,850	86.6440	12,969,748	14,969,000	14,260,930	0	40,137	0	0	4.750	5.601	MN	90,854	592,278	06/29/2022	05/15/2029
45688C-AB-3	INGEVITY CORP		LS	1	3.C FE	1,802,500	86.2650	1,725,297	2,000,000	1,821,635	0	19,135	0	0	3.875	5.692	MN	12,917	77,500	03/24/2022	11/01/2028
457030-AK-0	INGLES MARKETS INC			1	3.B FE	4,762,000	84.0620	4,003,013	4,762,000	4,762,000	0	0	0	0	4.000	4.000	JD	8,466	190,480	06/14/2021	06/15/2031
45866F-AJ-3	INTERCONTINENTALEXCHANGE		LS	1	1.G FE	4,465,755	94.6140	4,257,652	4,500,000	4,478,936	0	3,203	0	0	3.750	3.841	MS	46,875	168,750	08/06/2018	09/21/2028
459200-AS-0	IBM			1	1.G FE	3,776,970	107.0350	3,211,047	3,000,000	3,327,163	0	(57,385)	0	0	6.500	4.083	JJ	89,917	195,000	10/15/2013	01/15/2028
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	9,566,182	87.1090	9,223,136	10,588,000	9,563,785	0	(209)	0	0	4.800	5.575	JD	22,588	48,000	12/23/2022	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	2,973,900	90.5080	2,715,233	3,000,000	2,976,849	0	495	0	0	5.150	5.207	MN	19,742	154,500	05/14/2015	05/15/2046
460690-BT-6	INTERPUBLIC GROUP			1	2.B FE	2,411,387	79.0490	2,505,064	3,169,000	2,422,734	0	11,347	0	0	2.400	6.104	MS	25,352	0	11/01/2022	03/01/2031
46284V-AC-5	IRON MOUNTAIN INC		LS	1	3.C FE	481,815	92.0870	443,858	482,000	481,836	0	21	0	0	4.875	4.883	MS	6,919	23,498	02/10/2022	09/15/2027
46284V-AE-1	IRON MOUNTAIN INC		LS	1	3.C FE	1,270,782	91.9870	1,375,207	1,495,000	1,333,506	0	24,275	0	0	5.250	7.812	MS	23,110	78,488	03/23/2020	03/15/2028

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
46284V-AL-5	IRON MOUNTAIN INC	LS		1	3.C FE	6,460,500	87.2150	5,232,920	6,000,000	6,354,716	0	(47,442)	0	0	5.625	4.768	JJ	155,625	337,500	09/08/2020	07/15/2032
46284V-AN-1	IRON MOUNTAIN INC	LS		1	3.C FE	996,250	82.3690	823,692	1,000,000	996,765	0	318	0	0	4.500	4.547	FA	17,000	45,000	05/26/2021	02/15/2031
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	8,318,920	100.6060	8,551,521	8,500,000	8,371,884	0	5,438	0	0	6.375	6.540	MS	136,974	541,875	08/17/2007	09/30/2036
46625H-JM-3	JP MORGAN CHASE & CO				1.G FE	8,435,570	97.7380	8,307,694	8,500,000	8,445,049	0	1,361	0	0	5.625	5.678	FA	179,297	478,125	08/14/2013	08/16/2043
46625H-RY-8	JP MORGAN CHASE & CO			1	1.F FE	5,169,550	93.5360	4,676,776	5,000,000	5,080,723	0	(18,177)	0	0	3.782	3.390	FA	78,792	189,100	10/02/2017	02/01/2028
46647P-AF-3	JPMORGAN CHASE & CO			1	1.F FE	5,071,000	92.1270	4,606,359	5,000,000	5,034,837	0	(7,383)	0	0	3.540	3.379	MN	29,500	177,000	10/02/2017	05/01/2028
46647P-AR-7	JPMORGAN CHASE & CO			1	1.F FE	5,000,000	92.6320	4,631,618	5,000,000	5,000,000	0	0	0	0	4.005	4.005	AO	37,825	200,250	04/16/2018	04/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1	1.F FE	5,000,000	94.0100	4,700,500	5,000,000	5,000,000	0	0	0	0	4.452	4.452	JD	16,077	222,600	11/28/2018	12/05/2029
46647P-BE-5	JPMORGAN CHASE & CO			1	1.E FE	4,986,100	83.9770	4,198,857	5,000,000	4,989,339	0	1,198	0	0	2.739	2.769	AO	28,912	136,950	03/12/2020	10/15/2030
46647P-BU-9	JPMORGAN CHASE & CO			1	1.E FE	10,000,000	75.8310	7,583,098	10,000,000	10,000,000	0	0	0	0	1.764	1.764	MN	20,580	176,400	11/12/2020	11/19/2031
46647P-DK-9	JPMORGAN CHASE & CO			1	1.G FE	9,724,590	98.2660	10,170,491	10,350,000	9,733,952	0	9,362	0	0	5.717	6.496	MS	175,869	0	09/28/2022	09/14/2033
46655F-AA-5	JMA-RM LLC				1.B FE	1,910,000	100.0000	1,910,000	1,910,000	1,910,000	0	0	0	0	3.880	3.880	MON	6,176	26,435	03/29/2022	03/01/2072
476556-CX-1	JERSEY CENTRAL PWR & LT			1	2.B FE	14,864,471	97.4990	11,618,959	11,917,000	14,721,416	0	(143,055)	0	0	6.150	3.950	JD	61,075	629,360	06/16/2022	06/01/2037
478160-CM-4	JOHNSON & JOHNSON			1	1.A FE	4,981,150	81.8050	4,090,255	5,000,000	4,983,409	0	406	0	0	3.500	3.520	JJ	80,694	175,000	11/08/2017	01/15/2048
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	1,117,380	103.7260	1,037,257	1,000,000	1,091,481	0	(4,865)	0	0	6.000	5.034	JJ	27,667	60,000	12/28/2016	01/15/2036
478375-AN-8	JOHNSON CONTROLS			1	2.B FE	6,615,850	83.6360	4,181,791	5,000,000	6,594,798	0	(17,350)	0	0	4.950	3.489	JJ	123,063	247,500	10/05/2021	07/02/2064
481216-AM-3	JRD HOLDINGS PP			1	2.B PL	6,000,000	80.2500	4,815,011	6,000,000	6,000,000	0	0	0	0	2.500	2.500	AO	32,083	150,000	10/12/2021	10/14/2029
48123V-AF-9	ZIFF DAVIS	LS		1	3.C FE	26,995,326	84.6730	25,402,030	30,000,000	27,116,494	0	138,803	0	0	4.625	6.138	AO	292,917	925,000	06/13/2022	10/15/2030
48128B-AH-4	JPMORGAN CHASE & CO	LS		2	2.B FE	10,000,000	85.3910	8,539,137	10,000,000	10,000,000	0	0	0	0	4.000	4.000	AO	100,000	400,000	02/19/2020	01/01/9999
482480-AG-5	KLA CORPORATION			1	1.G FE	11,942,640	96.7600	11,611,190	12,000,000	11,960,979	0	5,322	0	0	4.100	4.159	MS	144,867	492,000	03/13/2019	03/15/2029
483007-AJ-9	KAISER ALUMINUM CORP	LS		1	3.B FE	12,082,634	87.6680	10,600,780	12,092,000	12,081,201	0	(669)	0	0	4.625	4.637	MS	186,418	559,255	10/23/2020	03/01/2028
48305Q-AC-7	KAISER FOUNDATION HOSPIT			1	1.D FE	5,754,090	93.2400	5,594,394	6,000,000	5,868,218	0	27,509	0	0	3.150	3.702	MN	31,500	189,000	08/01/2018	05/01/2027
485134-BH-2	EVERGY METRO			1	1.F FE	1,987,987	100.8710	2,017,426	2,000,000	1,992,058	0	388	0	0	6.050	6.094	MN	15,461	121,000	05/23/2006	11/15/2035
485134-BQ-2	EVERGY METRO			1	1.F FE	3,480,720	81.2250	2,436,735	3,000,000	3,445,690	0	(12,061)	0	0	4.200	3.307	JD	5,600	126,000	12/30/2019	06/15/2047
48666K-AZ-2	KAUFMAN & BROAD HOME CRP	LS		1	3.B FE	9,538,810	80.7870	8,977,908	11,113,000	9,628,210	0	89,400	0	0	4.000	6.041	JD	19,756	444,520	05/05/2022	06/15/2031
487836-AT-5	KELLOGG CO			1	2.B FE	2,367,400	113.7880	2,275,753	2,000,000	2,186,276	0	(17,036)	0	0	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031
491674-BG-1	KU ENERGY CORP			1	1.F FE	1,931,033	94.7290	1,894,579	2,000,000	1,946,521	0	1,752	0	0	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
49326E-EN-9	KEYBANK NA	LS			2.A FE	17,041,300	94.4730	16,060,356	17,000,000	17,039,050	0	(2,250)	0	0	4.789	4.760	JD	67,844	425,157	05/16/2022	06/01/2033
49337W-AJ-9	KEYSPAN CORP			1	2.B FE	4,383,850	93.2110	4,660,558	5,000,000	4,586,347	0	21,048	0	0	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	4,000,000	96.2490	3,849,948	4,000,000	4,000,000	0	0	0	0	5.819	5.819	AO	58,190	232,760	03/28/2011	04/01/2041
49338L-AF-0	KEYSIGHT TECHNOLOGIES	LS		1	2.B FE	4,995,700	86.7470	4,337,360	5,000,000	4,996,825	0	396	0	0	3.000	3.010	AO	25,417	150,000	10/07/2019	10/30/2029
49427R-AM-4	KILROY REALTY LP			1	2.B FE	14,297,370	95.7460	14,361,916	15,000,000	14,755,411	0	117,273	0	0	3.450	4.328	JD	23,000	517,500	10/29/2018	12/15/2024
494368-BC-6	KIMBERLY CLARK			1	1.F FE	2,968,380	115.2870	3,458,614	3,000,000	2,977,095	0	895	0	0	6.625	6.707	FA	82,813	198,750	07/25/2007	08/01/2037
49456B-AH-4	KINDER MORGAN			1	2.B FE	996,630	91.6280	916,277	1,000,000	997,021	0	64	0	0	5.550	5.573	JD	4,625	55,500	11/24/2014	06/01/2045
49456B-AQ-4	KINDER MORGAN			1	2.B FE	2,992,770	87.3620	2,620,856	3,000,000	2,993,101	0	126	0	0	5.200	5.216	MS	52,000	156,000	02/22/2018	03/01/2048
49461M-AA-8	KINETIK HOLDINGS LP	LS		1	3.A FE	9,975,780	93.7150	9,372,389	10,001,000	9,977,007	0	1,227	0	0	5.875	5.915	JD	26,114	305,204	06/01/2022	06/15/2030
497266-AC-0	KIRBY CORPORATION			1	2.C FE	14,509,900	91.1370	14,581,901	16,000,000	14,530,485	0	20,585	0	0	4.200	6.309	MS	224,000	0	11/29/2022	03/01/2028
49803X-AA-1	KITE REALTY GROUP LP			1	2.C FE	4,979,950	92.0190	4,600,943	5,000,000	4,991,298	0	2,047	0	0	4.000	4.049	AO	50,000	200,000	09/15/2016	10/01/2026
50076Q-AE-6	KRAFT FOODS GROUP INC				2.C FE	3,845,315	90.3370	3,555,665	3,936,000	3,859,631	0	2,240	0	0	5.000	5.159	JD	14,760	196,800	06/22/2015	06/04/2042
50077L-AL-0	KRAFT HEINZ FOODS CO			1	2.C FE	5,441,940	95.8980	5,638,818	5,880,000	5,515,121	0	19,481	0	0	5.000	5.699	JJ	135,567	294,000	11/30/2018	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.C FE	1,050,598	92.1460	921,463	1,000,000	1,044,411	0	(1,106)	0	0	5.200	4.872	JJ	23,978	52,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO			1	2.A FE	15,183,229	112.3120	14,546,633	12,952,000	14,074,730	0	(133,033)	0	0	8.000	6.374	MS	305,092	1,036,160	11/19/2013	09/15/2029
501044-BZ-3	KROGER CO			1	2.A FE	8,020,680	112.8030	7,896,188	7,000,000	7,513,905	0	(46,258)	0	0	7.500	6.341	AO	131,250	525,000	09/14/2005	04/01/2031
501044-CT-6	KROGER CO			1	2.A FE	1,998,290	92.1680	1,843,355	2,000,000	1,998,299	0	11	0	0	5.150	5.155	FA	42,917	103,000	09/24/2013	08/01/2043
501044-DF-5	KROGER CO			1	2.A FE	4,498,335	76.8290	3,457,313	4,500,000	4,498,390	0	35	0	0	3.875	3.877	AO	36,813	174,375	09/26/2016	10/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501797-AN-4	L BRANDS INC	LS		1	3.B FE	2,713,756	93.2320	2,796,949	3,000,000	2,732,444	0	18,688	0	0	5.250	7.384	FA	65,625	78,750	07/26/2022	02/01/2028
501797-AW-4	L BRANDS INC	LS		1	3.B FE	11,203,988	93.7930	11,269,193	12,015,000	11,235,864	0	31,876	0	0	6.625	7.751	AO	198,998	397,997	07/20/2022	10/01/2030
512807-AU-2	LAM RESEARCH CORP			1	1.G FE	6,987,330	95.1730	6,662,118	7,000,000	6,991,297	0	1,165	0	0	4.000	4.022	MS	82,444	280,000	02/25/2019	03/15/2029
521865-AY-1	LEAR CORP	LS		1	2.B FE	3,242,538	93.1170	3,031,877	3,256,000	3,248,981	0	1,309	0	0	3.800	3.849	MS	36,431	123,728	08/16/2017	09/15/2027
521865-BB-0	LEAR CORP			1	2.B FE	4,988,700	84.4820	4,224,098	5,000,000	4,991,800	0	940	0	0	3.500	3.525	MN	15,069	175,000	02/20/2020	05/30/2030
526057-BV-5	LENNAR CORPORATION			1	2.B FE	4,424,000	99.0750	4,383,058	4,424,000	4,424,000	0	0	0	0	4.750	4.750	MN	18,095	210,140	04/21/2015	05/30/2025
527298-BR-3	LEVEL 3 FINANCING INC	LS		1	3.C FE	9,700,625	78.7780	7,877,782	10,000,000	9,738,604	0	37,979	0	0	4.250	4.796	JJ	212,500	212,500	01/27/2022	07/01/2028
529537-AA-0	LXP INDUSTRIAL TRUST			1	2.B FE	8,043,600	75.7500	7,575,016	10,000,000	8,139,065	0	95,465	0	0	2.375	5.029	AO	59,375	118,750	06/07/2022	10/01/2031
532457-BS-6	ELI LILLY			1	1.F FE	4,995,000	86.4250	4,321,255	5,000,000	4,995,576	0	183	0	0	3.875	3.882	MS	57,049	193,750	02/20/2019	03/15/2039
532457-BT-4	ELI LILLY			1	1.F FE	4,971,950	88.9860	4,449,316	5,000,000	4,973,871	0	553	0	0	3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
536797-AE-3	LITHIA MOTORS INC-CL A	LS		1	3.B FE	6,090,000	91.0870	6,376,104	7,000,000	6,363,597	0	104,686	0	0	4.625	6.817	JD	14,389	323,750	03/24/2020	12/15/2027
539830-AF-6	LOCKHEED MARTIN				1.G FE	2,390,280	108.5210	2,170,425	2,000,000	2,097,138	0	(25,606)	0	0	7.750	6.113	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AR-0	LOCKHEED MARTIN			1	1.G FE	2,160,522	108.4670	2,381,938	2,196,000	2,171,874	0	1,080	0	0	6.150	6.270	MS	45,018	135,054	12/20/2006	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.G FE	1,030,000	105.5230	1,086,883	1,030,000	1,030,000	0	0	0	0	5.720	5.720	JD	4,910	58,916	07/29/2011	06/01/2040
539830-BL-2	LOCKHEED MARTIN			1	1.G FE	1,970,380	93.1500	1,863,000	2,000,000	1,973,917	0	593	0	0	4.700	4.793	MN	12,011	94,000	11/16/2015	05/15/2046
548661-EJ-2	LOWES COMPANIES			1	2.A FE	4,996,600	80.0870	4,004,349	5,000,000	4,996,408	0	(192)	0	0	4.250	4.254	AO	53,125	110,382	03/22/2022	04/01/2052
55279H-AQ-3	M&T TRUST CO				1.G FE	2,998,980	91.2460	2,737,370	3,000,000	2,999,403	0	101	0	0	3.400	3.404	FA	37,967	102,000	08/14/2017	08/17/2027
552848-AG-8	MGIC INVESTMENT CORP			1	2.C FE	15,912,500	92.3570	14,777,148	16,000,000	15,921,395	0	8,895	0	0	5.250	5.351	FA	317,333	420,000	03/25/2022	08/15/2028
55305B-AS-0	M/I HOMES INC			1	3.B FE	9,275,094	88.8300	8,883,859	10,001,000	9,347,323	0	72,230	0	0	4.950	6.478	FA	206,271	247,525	04/28/2022	02/01/2028
55336V-AM-2	MPLX LP			1	2.B FE	11,513,480	84.0480	10,085,806	12,000,000	11,579,132	0	18,027	0	0	4.500	4.825	AO	114,000	540,000	03/21/2019	04/15/2038
55342U-AJ-3	MPT OPER PARTNERS	LS		1	3.A FE	5,897,500	77.4670	5,422,660	7,000,000	5,931,539	0	34,039	0	0	4.625	7.615	FA	134,896	0	09/21/2022	08/01/2029
55903V-AL-7	MAGALLANES INC			1	2.C FE	10,166,409	82.4520	8,405,120	10,194,000	10,166,569	0	159	0	0	4.279	4.313	MS	128,437	213,950	12/01/2022	03/15/2032
55903V-AN-3	MAGALLANES INC			1	2.C FE	11,428,273	76.9000	9,035,762	11,750,000	11,427,358	0	(914)	0	0	5.050	5.252	MS	174,716	252,500	09/28/2022	03/15/2042
55903V-AQ-6	MAGALLANES INC			1	2.C FE	750,000	73.4280	550,713	750,000	750,000	0	0	0	0	5.141	5.141	MS	11,353	19,279	03/09/2022	03/15/2052
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS			1	2.A FE	1,999,300	71.5410	1,430,815	2,000,000	1,999,326	0	15	0	0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PRTNS			1	2.A FE	987,620	75.4200	754,195	1,000,000	989,035	0	260	0	0	4.250	4.324	MS	12,514	42,500	09/06/2016	09/15/2046
56540#-AA-3	MAPLELEAF MDSTRM PP			1	3.A PL	6,166,098	92.5180	5,704,775	6,166,098	6,166,098	0	0	0	0	4.560	4.562	JJ	137,463	281,174	09/26/2018	09/30/2025
565849-AM-8	MARATHON OIL CORP			1	2.C FE	4,997,050	85.5510	4,277,553	5,000,000	4,997,133	0	61	0	0	5.200	5.204	JD	21,667	260,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			1	2.B FE	5,736,741	83.7160	5,002,844	5,976,000	5,770,974	0	5,040	0	0	4.750	5.009	MS	83,581	283,860	12/09/2014	09/15/2044
571676-AC-9	MARS INC			1	1.F FE	4,981,600	86.6070	4,330,366	5,000,000	4,985,123	0	1,039	0	0	3.600	3.632	AO	45,000	180,000	03/26/2019	04/01/2034
571676-AD-7	MARS INC			1	1.F FE	1,077,818	84.6290	858,979	1,015,000	1,069,189	0	(2,559)	0	0	3.875	3.441	AO	9,833	39,331	06/20/2019	04/01/2039
571903-AS-2	MARRIOTT INTERNATIONAL-CL A			1	2.B FE	2,051,676	93.4810	2,056,586	2,200,000	2,113,063	0	22,822	0	0	3.125	4.369	JD	3,056	68,750	03/12/2020	06/15/2026
571903-AX-1	MARRIOTT INTERNATIONAL-CL A			1	2.B FE	2,190,020	85.5910	1,711,822	2,000,000	2,153,491	0	(10,857)	0	0	4.500	3.681	AO	22,500	90,000	06/20/2019	10/01/2034
573284-AA-4	MARTIN MARIETTA MATERIALS				2.B FE	3,215,212	104.1450	2,707,758	2,600,000	2,816,481	0	(68,758)	0	0	7.000	3.948	JD	15,167	182,000	07/20/2016	12/01/2025
573284-AT-3	MARTIN MARIETTA MATERIALS	LS		1	2.B FE	8,977,500	92.8300	8,354,672	9,000,000	8,987,723	0	2,209	0	0	3.500	3.530	JD	14,000	315,000	12/06/2017	12/15/2027
57629W-BV-1	MASSMUTUAL GLOBAL FUND				1.B FE	3,989,000	98.0400	3,921,616	4,000,000	3,998,210	0	1,229	0	0	3.600	3.633	AO	32,800	144,000	04/02/2014	04/09/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUND				1.B FE	9,979,900	96.0310	9,603,077	10,000,000	9,993,686	0	2,950	0	0	2.950	2.982	JJ	139,306	295,000	01/08/2018	01/11/2025
57636Q-AK-0	MASTERCARD INC			1	1.D FE	5,994,780	85.6590	5,139,543	6,000,000	5,995,021	0	108	0	0	3.950	3.955	FA	82,292	237,000	02/21/2018	02/26/2048
577081-BD-3	MATTEL INC	LS		1	3.A FE	547,601	98.0900	541,455	552,000	549,061	0	492	0	0	5.875	6.000	JD	1,441	32,430	11/18/2019	12/15/2027
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	997,600	108.7240	1,087,242	1,000,000	998,167	0	68	0	0	6.300	6.318	AO	13,300	63,000	10/15/2007	10/15/2037
58013M-FF-6	MCDONALD'S CORP			1	2.A FE	10,449,679	95.6690	10,236,531	10,700,000	10,545,961	0	25,707	0	0	3.800	4.107	AO	101,650	406,600	01/08/2019	04/01/2028
582839-AH-9	MEAD JOHNSON NUTRITION CO			1	1.G FE	5,514,369	97.9340	5,332,502	5,445,000	5,466,530	0	(7,621)	0	0	4.125	3.968	MN	28,700	224,606	12/08/2015	11/15/2025
58502B-AE-6	MEDNAX INC	LS		1	3.C FE	11,081,270	85.8880	10,722,313	12,484,000	11,084,876	0	3,606	0	0	5.375	7.424	FA	253,495	13,297	12/28/2022	02/15/2030
585055-BT-2	MEDTRONIC INC			1	1.G FE	5,136,500	94.8410	4,742,045	5,000,000	5,110,945	0	(6,880)	0	0	4.375	4.141	MS	64,410	218,750	01/23/2019	03/15/2035
585055-BU-9	MEDTRONIC INC			1	1.G FE	8,122,285	92.9630	7,450,083	8,014,000	8,109,040	0	(2,518)	0	0	4.625	4.538	MS	109,135	370,648	03/14/2017	03/15/2045

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
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	4,000,000	72.3710	2,894,832	4,000,000	4,000,000	0	0	0	0	3.626	3.626	FA	54,793	145,040	01/09/2020	08/15/2049
58601V-AC-6	MEMORIAL HEALTH SERVICES			1	1.D FE	5,000,000	71.5670	3,578,339	5,000,000	5,000,000	0	0	0	0	3.447	3.447	MN	28,725	172,350	12/05/2019	11/01/2049
58933Y-AV-7	MERCK & CO INC			1	1.E FE	3,958,320	87.8530	3,514,114	4,000,000	3,963,784	0	1,561	0	0	3.900	3.976	MS	49,400	156,000	03/05/2019	03/07/2039
58933Y-AW-5	MERCK & CO INC			1	1.E FE	4,934,550	85.6920	4,284,611	5,000,000	4,938,942	0	1,282	0	0	4.000	4.076	MS	63,333	200,000	03/05/2019	03/07/2049
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1	1.E FE	1,000,000	91.9360	919,363	1,000,000	1,000,000	0	0	0	0	3.555	3.555	FA	14,813	35,550	12/12/2017	08/01/2027
58942H-AC-5	MERCY HEALTHCARE SYSTEM			1	1.E FE	5,000,000	94.7090	4,735,440	5,000,000	5,000,000	0	0	0	0	4.302	4.302	JJ	107,550	215,100	12/10/2018	07/01/2028
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	2,000,000	101.8070	2,036,130	2,000,000	2,000,000	0	0	0	0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
59217G-AX-7	MET LIFE GLOB				1.D FE	1,845,912	99.9690	1,849,434	1,850,000	1,849,319	0	3,408	0	0	3.000	4.410	JJ	26,363	0	11/10/2022	01/10/2023
59217G-BY-4	MET LIFE GLOB				1.D FE	4,413,195	93.6070	4,212,308	4,500,000	4,457,034	0	9,875	0	0	3.450	3.711	JD	5,606	155,250	04/04/2018	12/18/2026
59217G-EE-5	MET LIFE GLOB				1.D FE	10,936,530	99.9240	10,991,600	11,000,000	10,993,112	0	56,582	0	0	1.950	3.796	JJ	100,100	0	09/16/2022	01/13/2023
59217G-FB-0	MET LIFE GLOB				1.D FE	14,988,600	97.1220	14,568,328	15,000,000	14,989,617	0	1,017	0	0	4.400	4.417	JD	1,833	330,000	06/27/2022	06/30/2027
594457-BT-9	MICHIGAN CONSOLIDATED GAS			1	1.F FE	4,021,085	100.6820	3,463,447	3,440,000	3,876,658	0	(33,744)	0	0	5.700	4.160	MS	57,735	196,080	05/22/2018	03/15/2033
594918-BC-7	MICROSOFT CORP	LS		1	1.A FE	936,020	90.6040	906,043	1,000,000	954,655	0	2,863	0	0	3.500	3.975	FA	13,514	35,000	08/18/2015	02/12/2035
594918-BL-7	MICROSOFT CORP	LS		1	1.A FE	8,091,120	94.7980	6,635,859	7,000,000	7,934,969	0	(26,975)	0	0	4.450	3.584	MN	50,186	311,500	08/19/2016	11/03/2045
594918-BZ-6	MICROSOFT CORP			1	1.A FE	5,353,081	94.8450	5,072,286	5,348,000	5,352,251	0	(239)	0	0	4.100	4.092	FA	88,316	219,268	11/20/2018	02/06/2037
595112-BP-7	MICRON TECHNOLOGY INC			1	2.C FE	10,009,850	95.0090	9,500,851	10,000,000	10,005,585	0	(1,311)	0	0	4.185	4.169	FA	158,100	418,500	07/10/2019	02/15/2027
595112-BS-1	MICRON TECHNOLOGY INC	LS		1	2.C FE	540,120	75.0200	519,141	692,000	543,689	0	3,569	0	0	2.703	5.707	AO	3,949	9,352	09/12/2022	04/15/2032
595112-BV-4	MICRON TECHNOLOGY INC			1	2.C FE	290,629	101.7510	295,077	290,000	290,581	0	(48)	0	0	6.750	6.711	MN	3,317	0	10/27/2022	11/01/2029
59523U-AL-1	MID-AMERICA APARTMENTS L			1	1.G FE	6,098,309	97.8170	6,034,330	6,169,000	6,156,583	0	8,076	0	0	3.750	3.893	JD	10,282	231,338	05/07/2018	06/15/2024
59523U-AN-7	MID-AMERICA APARTMENTS L			1	1.G FE	9,705,910	94.7870	9,206,692	9,713,000	9,709,247	0	726	0	0	3.600	3.609	JD	29,139	349,668	12/19/2017	06/01/2027
59524Q-AA-3	MID-ATLANTIC INTERSTATE			1	2.A FE	13,959,659	94.0750	12,361,479	13,140,000	13,741,265	0	(104,557)	0	0	4.100	3.147	MN	68,839	538,740	11/18/2020	05/15/2028
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1	4.B FE	402,940	82.4390	332,229	403,000	402,945	0	5	0	0	5.625	5.627	FA	8,564	22,354	01/21/2022	08/15/2029
608190-AL-8	MOHAWK INDUSTRIES INC	LS		1	2.A FE	14,837,682	86.1140	13,718,792	15,931,000	14,910,956	0	73,275	0	0	3.625	4.660	MN	73,792	560,624	07/22/2022	05/15/2030
60856B-AC-8	MOLEX ELECTRONICS TECH			1	2.A FE	998,430	95.5680	955,677	1,000,000	999,542	0	169	0	0	3.900	3.919	AO	8,233	39,000	04/01/2015	04/15/2025
60871R-AH-3	MOLSON COORS BREWING CO	LS		1	2.C FE	4,967,850	77.9370	3,896,835	5,000,000	4,971,798	0	686	0	0	4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
609207-AM-7	MONDELEZ INTERNATIONAL INC			1	2.B FE	13,863,080	96.2730	13,478,188	14,000,000	13,919,017	0	13,116	0	0	4.125	4.246	MN	86,625	577,500	05/03/2018	05/07/2028
610202-BR-3	MONONGAHELA POWER CO			1	1.G FE	1,941,860	94.0110	1,880,224	2,000,000	1,967,383	0	6,693	0	0	3.550	3.959	MN	9,072	71,000	12/12/2018	05/15/2027
61744Y-AQ-1	MORGAN STANLEY			1	1.G FE	7,000,000	99.4110	6,958,800	7,000,000	7,000,000	0	0	0	0	3.737	3.737	AO	48,685	261,590	04/19/2018	04/24/2024
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	986,420	99.8120	998,124	1,000,000	999,671	0	1,592	0	0	3.750	3.919	FA	13,125	37,500	06/06/2013	02/25/2023
61747Y-ES-0	MORGAN STANLEY			2	2.A FE	526,442	91.5000	532,532	582,000	527,007	0	565	0	0	5.297	6.309	AO	15,414	6,080	09/28/2022	04/20/2037
61747Y-EU-5	MORGAN STANLEY			1	1.E FE	5,000,000	93.9180	4,695,899	5,000,000	5,000,000	0	0	0	0	4.889	4.889	JJ	109,323	0	07/18/2022	07/20/2033
61761J-3R-8	MORGAN STANLEY	LS		1	1.G FE	7,483,150	93.2880	6,996,610	7,500,000	7,493,262	0	1,726	0	0	3.125	3.151	JJ	100,260	234,375	07/20/2016	07/27/2026
62482B-AA-0	MOZART DEBT MERGER SUB			1	4.A FE	461,220	80.5960	388,472	482,000	463,436	0	2,216	0	0	3.875	4.590	AO	4,669	17,951	02/10/2022	04/01/2029
626717-AG-7	MURPHY OIL CORP			1	3.B FE	268,398	78.3570	245,256	313,000	270,348	0	883	0	0	6.375	7.726	JD	1,663	19,563	09/11/2020	12/01/2042
626717-AN-2	MURPHY OIL CORP			1	3.B FE	119,106	96.7590	109,338	113,000	117,521	0	(1,139)	0	0	6.375	5.430	JJ	3,322	7,204	08/04/2021	07/15/2028
626738-AE-8	MURPHY OIL USA INC	LS		1	3.B FE	3,500,000	91.3550	3,197,414	3,500,000	3,500,000	0	0	0	0	4.750	4.750	MS	48,951	166,250	09/04/2019	09/15/2029
626738-AF-5	MURPHY OIL USA INC			1	3.B FE	4,386,525	83.2640	3,746,029	4,499,000	4,402,139	0	9,867	0	0	3.750	4.063	FA	63,736	168,713	05/27/2021	02/15/2031
628530-AV-9	MYLAN LABORATORIES INC			1	2.C FE	12,852,692	99.8800	12,840,614	12,856,000	12,847,422	0	(5,270)	0	0	3.125	4.775	JJ	185,251	54,000	11/17/2022	01/15/2023
628530-BK-2	MYLAN LABORATORIES INC			1	2.C FE	710,910	92.6160	593,670	641,000	687,437	0	(8,418)	0	0	4.550	3.030	AO	6,157	29,166	02/19/2020	04/15/2028
62854A-AN-4	MYLAN NV	LS		1	2.C FE	4,963,443	93.4590	4,672,936	5,000,000	4,984,896	0	3,974	0	0	3.950	4.044	JD	8,778	197,500	02/03/2017	06/15/2026
62886E-AU-2	NCR CORP	LS		1	4.B FE	1,408,000	95.8490	1,349,558	1,408,000	1,408,000	0	0	0	0	5.750	5.750	MS	26,987	80,960	08/07/2019	09/01/2027
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	903,975	104.5000	734,634	703,000	890,111	0	(8,175)	0	0	7.768	5.163	JD	2,427	49,715	09/20/2022	12/15/2037
62912X-AF-1	NGPL PIPE LLC			1	2.C FE	8,011,710	95.2630	6,668,417	7,000,000	7,698,213	0	(159,634)	0	0	4.875	2.489	FA	128,917	341,250	01/04/2021	08/15/2027
629377-CE-0	NRG ENERGY INC			1	3.A FE	1,417,000	93.9480	1,331,243	1,417,000	1,417,000	0	0	0	0	5.750	5.750	JJ	37,570	81,478	10/31/2018	01/15/2028
629377-CK-6	NRG ENERGY INC			1	2.C FE	4,998,550	96.3040	4,815,197	5,000,000	4,999,510	0	275	0	0	3.750	3.756	JD	8,333	187,500	05/20/2019	06/15/2024

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
629377-CP-5	NRG ENERGY INC	LS		1	2.C FE	7,537,550	82.9430	6,220,722	7,500,000	7,526,712	0	(5,240)	0	0	2.450	2.372	JD	14,802	183,750	11/17/2020	12/02/2027
629377-CS-9	NRG ENERGY INC			1	3.A FE	9,660,000	75.3950	7,539,479	10,000,000	9,686,338	0	26,338	0	0	3.875	4.294	FA	146,389	378,889	01/13/2022	02/15/2032
62954H-AZ-1	NXPI NXP BV			1	2.B FE	19,995,065	95.1980	19,039,680	20,000,000	19,995,946	0	881	0	0	3.875	3.881	JD	27,986	775,000	05/19/2022	06/18/2026
62954H-BB-3	NXPI			1	2.B FE	16,958,970	94.3570	16,040,680	17,000,000	16,959,342	0	372	0	0	5.000	5.030	JJ	391,944	0	05/12/2022	01/15/2033
62963#-AH-4	NRP (Operating) LLC PP			1	4.A	1,048,165	97.8010	1,025,120	1,048,165	1,048,165	0	0	0	0	4.730	4.730	JD	4,132	49,011	04/15/2011	12/01/2023
63486*-AA-9	NAT BASKETBALL PP			1	1.G FE	7,000,000	97.1580	6,801,046	7,000,000	7,000,000	0	0	0	0	2.410	2.410	JD	7,029	168,700	12/07/2020	12/16/2023
63486*-AB-7	NAT BASKETBALL PP			1	1.G FE	8,000,000	95.0290	7,602,325	8,000,000	8,000,000	0	0	0	0	2.510	2.510	JD	8,367	200,800	12/07/2020	12/16/2024
636180-BL-4	NATIONAL FUEL GAS CO			1	2.C FE	1,361,355	99.4820	1,357,924	1,365,000	1,364,821	0	368	0	0	3.750	3.782	MS	17,063	54,771	02/12/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO			1	2.C FE	5,981,160	99.3900	5,963,381	6,000,000	5,994,212	0	2,027	0	0	5.200	5.240	JJ	143,867	312,000	06/22/2015	07/15/2025
637417-AH-9	NATL RETAIL PROP			1	2.A FE	2,777,704	96.3440	2,608,996	2,708,000	2,734,144	0	(9,331)	0	0	4.000	3.621	MN	13,841	108,320	12/26/2017	11/15/2025
637417-AK-2	NATL RETAIL PROP			1	2.A FE	4,979,650	90.6160	4,530,792	5,000,000	4,989,329	0	1,975	0	0	3.500	3.548	AO	36,944	175,000	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	3,514,625	117.8470	2,946,177	2,500,000	3,119,689	0	(53,157)	0	0	8.000	4.647	MS	66,667	200,000	02/26/2014	03/01/2032
637432-NG-6	NATIONAL RURAL UTILITY			1	1.E FE	6,570,443	95.2590	6,137,543	6,443,000	6,489,617	0	(17,109)	0	0	3.250	2.965	MN	34,900	209,398	12/27/2017	11/01/2025
637432-NK-7	NATIONAL RURAL UTILITY			1	2.A FE	21,725,000	90.2620	18,052,457	20,000,000	21,143,912	0	(322,244)	0	0	5.250	4.663	AO	207,083	1,050,000	03/01/2021	04/20/2046
63938C-AK-4	NAVIENT CORP-WHEN DISTRIBUTE	LS		1	3.C FE	3,905,795	87.4650	3,629,797	4,150,000	3,918,138	0	12,343	0	0	5.000	6.518	MS	61,097	125,000	12/05/2022	03/15/2027
63938C-AL-2	NAVIENT CORP-WHEN DISTRIBUTE	LS		1	3.C FE	13,393,075	82.0870	12,312,985	15,000,000	13,547,972	0	154,897	0	0	4.875	7.126	MS	215,313	365,625	05/06/2022	03/15/2028
641062-AL-8	NESTLE HOLDINGS INC			1	1.D FE	9,961,129	89.4730	9,397,385	10,503,000	10,039,730	0	20,251	0	0	3.900	4.288	MS	110,369	409,617	11/02/2018	09/24/2038
64110L-AL-0	NETFLIX INC			1	3.A FE	3,511,100	101.2710	3,387,512	3,345,000	3,391,207	0	(20,107)	0	0	5.875	5.178	AO	41,487	196,519	02/08/2016	02/15/2025
64110L-AT-3	NETFLIX INC			1	2.B FE	3,400,000	101.4700	3,449,966	3,400,000	3,400,000	0	0	0	0	5.875	5.875	MN	25,524	199,750	04/26/2019	11/15/2028
64110L-AX-4	NETFLIX INC			1	2.B FE	11,937,500	103.3800	10,337,989	10,000,000	11,720,669	0	(216,831)	0	0	6.375	3.353	MN	81,458	637,500	02/02/2022	05/15/2029
644274-AH-5	NEW ENTERPRISE STONE & L			1	4.B FE	11,517,565	89.8770	11,461,162	12,752,000	11,577,517	0	59,952	0	0	5.250	7.300	JJ	308,705	0	08/30/2022	07/15/2028
648684-AA-6	NEW SEASONS LLC				1.B FE	15,300,000	100.0000	15,300,000	15,300,000	15,300,000	0	0	0	0	3.890	0.000	MON	50,549	207,808	04/18/2022	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE				1.B FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.390	0.951	MON	35,367	129,605	05/18/2022	05/01/2062
65249B-AB-5	NEWS CORP	LS		1	3.A FE	10,175,000	90.9170	9,091,667	10,000,000	10,159,870	0	(15,130)	0	0	5.125	4.900	FA	193,611	261,944	03/07/2022	02/15/2032
65339K-BU-3	NEXTERA ENERGY CAPITAL				2.A FE	16,929,454	99.3310	17,109,791	17,225,000	17,135,345	0	205,892	0	0	0.650	3.784	MS	37,321	47,856	11/03/2022	03/01/2023
65341@-AA-7	NEXTERA PP			1	2.A PL	25,000,000	102.7180	25,679,500	25,000,000	25,000,000	0	0	0	0	6.090	6.090	JD	42,292	0	12/21/2022	12/21/2042
65364U-AL-0	NIAGARA MOHAWK POWER	LS		1	2.A FE	11,999,880	92.2880	11,074,501	12,000,000	11,999,815	0	(5)	0	0	4.278	4.278	JD	22,816	513,360	11/29/2018	12/15/2028
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	4,677,640	110.2760	4,411,041	4,000,000	4,213,466	0	(41,212)	0	0	7.800	6.379	MN	39,867	312,000	07/21/2004	05/15/2027
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	1,704,510	91.9480	1,379,226	1,500,000	1,674,551	0	(6,189)	0	0	4.837	3.952	AO	18,139	72,555	10/04/2017	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP			1	2.A FE	1,693,980	82.3580	1,647,154	2,000,000	1,750,929	0	7,308	0	0	3.950	4.944	AO	19,750	79,000	06/25/2013	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP			1	2.A FE	2,944,762	87.0500	3,059,820	3,515,000	2,947,116	0	2,354	0	0	4.800	6.198	FA	63,739	0	10/28/2022	08/15/2043
655844-CC-0	NORFOLK SOUTHERN CORP			1	2.A FE	4,963,200	81.1860	4,059,297	5,000,000	4,965,488	0	707	0	0	4.100	4.143	MN	26,194	205,000	04/29/2019	05/15/2049
665228-E#-5	NORTHERN IL GAS PP			1	1.D	5,000,000	83.8870	4,194,339	5,000,000	5,000,000	0	0	0	0	4.080	4.080	FA	76,500	204,000	08/10/2018	08/16/2039
665228-F#-4	NORTHERN IL GAS PP			1	1.D	11,000,000	86.7010	9,537,063	11,000,000	11,000,000	0	0	0	0	2.600	2.600	FA	108,044	286,000	08/23/2019	08/30/2029
665859-AP-9	NORTHERN TRUST CORP				1.F FE	11,135,349	97.9380	10,208,042	10,423,000	10,689,133	0	(88,899)	0	0	3.950	3.001	AO	69,762	411,709	08/22/2017	10/30/2025
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	5,314,125	87.7000	4,867,365	5,550,000	5,314,125	0	0	0	0	4.600	4.804	AO	63,825	255,300	12/19/2016	01/01/9999
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	10,207,134	91.0450	9,286,612	10,200,000	10,203,370	0	(758)	0	0	3.375	3.366	MN	50,681	344,250	09/28/2017	05/08/2032
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.A FE	1,996,880	82.8830	1,657,661	2,000,000	1,997,098	0	65	0	0	4.030	4.039	AO	17,016	80,600	10/10/2017	10/15/2047
67021C-AP-2	NSTAR ELECTRIC			1	1.F FE	4,972,600	93.9470	4,697,342	5,000,000	4,978,883	0	2,435	0	0	3.950	4.017	AO	49,375	197,500	03/23/2020	04/01/2030
670346-AP-0	NUCOR CORP			1	1.G FE	2,985,750	94.4650	2,833,944	3,000,000	2,991,590	0	1,367	0	0	3.950	4.008	MN	19,750	118,500	04/25/2018	05/01/2028
67059T-AH-8	NUSTAR LOGISTICS	LS		1	3.C FE	16,668,589	92.7690	15,255,851	16,445,000	16,624,888	0	(19,402)	0	0	6.375	6.190	AO	262,092	1,048,369	09/11/2020	10/01/2030
67103H-AG-2	O'REILLY AUTOMOTIVE INC	LS		1	2.B FE	5,118,750	97.1640	4,858,223	5,000,000	5,081,719	0	(13,956)	0	0	4.350	4.006	JD	18,125	217,500	03/26/2020	06/01/2028
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1	2.A FE	8,033,280	94.1530	7,532,256	8,000,000	8,024,918	0	(3,010)	0	0	4.200	4.149	AO	84,000	336,000	03/26/2020	04/01/2030
677415-CS-8	OHIO POWER COMPANY			1	2.A FE	2,996,820	84.8670	2,546,016	3,000,000	2,997,574	0	292	0	0	2.600	2.612	AO	19,500	78,000	03/13/2020	04/01/2030
677415-CT-6	OHIO POWER COMPANY			1	1.G FE	4,992,150	77.4800	3,873,989	5,000,000	4,993,597	0	738	0	0	1.625	1.642	JJ	37,465	81,250	01/05/2021	01/15/2031

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
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,987,780	90.4460	1,808,923	2,000,000	1,990,306	0	302	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1	1.G FE	3,216,930	79.9110	2,397,330	3,000,000	3,191,830	0	(4,948)	0	0	4.150	3.745	AO	31,125	124,500	06/26/2017	04/01/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	10,465,900	93.7810	9,378,141	10,000,000	10,293,274	0	(53,141)	0	0	3.800	3.196	FA	143,556	380,000	08/21/2019	08/15/2028
678858-BU-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE	13,974,940	87.7930	12,291,034	14,000,000	13,981,434	0	2,159	0	0	3.300	3.320	MS	136,033	462,000	06/13/2019	03/15/2030
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	1,250,000	101.0850	1,263,566	1,250,000	1,250,000	0	0	0	0	6.210	6.210	JD	6,469	77,625	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			1	1.E FE	249,984	99.6620	249,140	249,984	249,984	0	0	0	0	5.676	5.677	JD	1,182	14,189	07/23/2003	12/01/2028
680223-AJ-3	OLD REPUBLIC INTL CORP			1	2.B FE	22,388,711	99.1770	20,534,512	20,705,000	21,097,091	0	(224,329)	0	0	4.875	3.701	AO	252,342	1,009,369	09/19/2016	10/01/2024
680223-AL-8	OLD REPUBLIC INTL CORP			1	2.B FE	6,995,030	68.7480	4,812,352	7,000,000	6,995,045	0	92	0	0	3.850	3.854	JD	14,972	269,500	06/08/2021	06/11/2051
680665-AL-0	OLIN CORPORATION	LS		1	3.A FE	18,568,853	94.8210	17,938,243	18,918,000	18,649,392	0	31,046	0	0	5.625	5.881	FA	443,391	1,064,138	04/01/2020	08/01/2029
681919-BC-9	OMNICOM GROUP	LS		1	2.A FE	9,962,000	93.0340	9,303,443	10,000,000	9,970,053	0	3,335	0	0	4.200	4.247	JD	35,000	420,000	03/27/2020	06/01/2030
681936-BB-5	OMEGA HEALTHCARE			1	2.C FE	2,959,411	98.7430	2,962,295	3,000,000	2,993,233	0	4,936	0	0	4.950	5.132	AO	37,125	148,500	10/16/2014	04/01/2024
681936-BD-1	OMEGA HEALTHCARE			1	2.C FE	7,823,520	97.2190	7,777,558	8,000,000	7,945,590	0	24,724	0	0	4.500	4.853	JJ	166,000	360,000	05/07/2018	01/15/2025
681936-BN-9	OMEGA HEALTHCARE			1	2.C FE	14,895,600	72.3290	10,849,280	15,000,000	14,908,601	0	7,302	0	0	3.250	3.320	AO	102,917	487,500	03/03/2021	04/15/2033
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,081,320	99.7430	3,989,717	4,000,000	4,962,701	0	(35,227)	0	0	5.300	3.564	JD	17,667	212,000	06/21/2019	06/01/2042
68233J-BB-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,865,014	80.6150	3,950,153	4,900,000	4,869,025	0	868	0	0	3.750	3.792	AO	45,938	183,750	09/27/2017	04/01/2045
68235P-AG-3	ONE GAS INC			1	1.G FE	1,978,240	82.8520	1,657,033	2,000,000	1,979,680	0	404	0	0	4.500	4.567	MN	15,000	90,000	11/01/2018	11/01/2048
68268N-AD-5	ONEOK PARTNERS LP	LS		1	2.B FE	4,101,360	101.2910	4,051,656	4,000,000	4,072,892	0	(2,850)	0	0	6.850	6.653	AO	57,844	274,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	1,983,420	94.9130	1,898,252	2,000,000	1,986,705	0	387	0	0	6.125	6.186	FA	51,042	122,500	01/24/2011	02/01/2041
683720-AC-0	OPEN TEXT HOLDINGS INC			1	3.C FE	9,550,000	77.9310	7,793,120	10,000,000	9,580,828	0	30,828	0	0	4.125	4.706	JD	34,375	420,521	03/04/2022	12/01/2031
68389X-AE-5	ORACLE CORP			1	2.B FE	6,457,500	103.8830	5,194,164	5,000,000	6,249,212	0	(57,002)	0	0	6.500	4.259	AO	68,611	325,000	02/13/2019	04/15/2038
68389X-BE-4	ORACLE CORP			1	2.B FE	1,986,500	83.3360	1,666,724	2,000,000	1,990,408	0	587	0	0	3.900	3.949	MN	9,967	78,000	04/28/2015	05/15/2035
68389X-BU-8	ORACLE CORP	LS		1	2.B FE	14,967,750	91.2130	13,681,936	15,000,000	14,979,299	0	4,441	0	0	2.800	2.834	AO	105,000	420,000	03/30/2020	04/01/2027
68389X-BZ-7	ORACLE CORP			1	2.B FE	9,932,600	73.9310	7,393,078	10,000,000	9,936,368	0	2,393	0	0	3.650	3.698	MS	97,333	365,000	03/22/2021	03/25/2041
68389X-CK-9	ORACLE CORP	LS		1	2.B FE	9,993,700	108.2140	10,821,380	10,000,000	9,992,509	0	(1,191)	0	0	6.900	6.905	MN	99,667	0	11/07/2022	11/09/2052
688225-AH-4	OSHKOSH CORP			1	2.B FE	6,674,594	84.4180	6,347,353	7,519,000	6,729,765	0	55,171	0	0	3.100	4.849	MS	77,696	116,545	05/25/2022	03/01/2030
68902V-AL-1	OTIS WORLDWIDE CORP			1	2.B FE	4,999,211	73.7070	3,685,370	5,000,000	4,999,131	0	33	0	0	3.112	3.113	FA	58,782	155,600	09/08/2020	02/15/2040
69007T-AC-8	OUTFRONT MEDIA CAP LLC/C	LS		1	4.B FE	8,197,500	82.9300	8,293,017	10,000,000	8,244,936	0	47,436	0	0	4.625	7.859	MS	136,181	0	09/22/2022	03/15/2030
690742-AB-7	OWENS CORNING			1	2.B FE	6,536,280	106.6640	6,399,855	6,000,000	6,534,221	0	(2,059)	0	0	7.000	6.044	JD	35,000	0	12/02/2022	12/01/2036
693304-AG-2	PECO CORP			1	1.F FE	4,064,490	100.6520	3,522,829	3,500,000	3,990,415	0	(26,656)	0	0	5.900	4.314	MN	34,417	147,500	07/06/2022	05/01/2034
693342-AC-1	PG&E WILDFIRE RECOVERY				1.A FE	8,113,230	89.8550	8,086,944	9,000,000	8,122,446	0	9,216	0	0	4.377	5.272	JD	32,828	219,944	09/23/2022	06/01/2039
693342-AG-2	PG&E WILDFIRE RECOVERY				1.A FE	14,999,057	96.6070	14,491,004	15,000,000	14,998,473	0	(584)	0	0	4.722	4.719	JD	316,768	0	07/13/2022	06/01/2037
693475-BE-4	PNC FINANCIAL	LS		2	1.G FE	20,000,000	92.5770	18,515,431	20,000,000	20,000,000	0	0	0	0	4.626	4.626	JD	64,250	462,600	06/01/2022	06/06/2033
69349A-AA-0	PNC CAPITAL TRUST C				2.B FE	4,568,225	90.9340	4,471,201	4,917,000	4,681,560	0	21,021	0	0	5.331	4.052	MJSD	22,570	95,475	07/24/2019	06/01/2028
69353R-FG-8	PNC BANK NA	LS		2	1.F FE	9,996,600	93.6380	9,363,751	10,000,000	9,997,949	0	337	0	0	3.100	3.104	AO	56,833	310,000	10/18/2017	10/25/2027
693627-AY-7	PSI ENERGY			1	2.A FE	6,455,730	102.5290	4,985,989	4,863,000	6,298,251	0	(89,081)	0	0	6.120	3.276	AO	62,830	297,616	03/15/2021	10/15/2035
694308-JG-3	PACIFIC GAS & EL	LS		1	2.C FE	699,272	77.7490	544,240	700,000	699,433	0	62	0	0	2.500	2.511	FA	7,292	17,500	06/16/2020	02/01/2031
695114-CG-1	PACIFICORP			1	1.E FE	3,584,098	106.2690	3,835,233	3,609,000	3,591,026	0	702	0	0	6.250	6.301	AO	47,619	225,563	07/08/2008	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1.E FE	5,123,050	100.7660	5,038,302	5,000,000	5,006,621	0	(10,310)	0	0	7.240	7.013	AO	90,500	362,000	05/31/2002	08/16/2023
69512E-GK-5	SCOTTISH POWER			1	1.E FE	2,884,437	103.7710	3,113,127	3,000,000	2,972,714	0	7,758	0	0	6.710	7.046	JJ	92,822	201,300	05/31/2002	01/15/2026
701094-AJ-3	PARKER HANNIFIN			1	2.A FE	5,557,892	93.4850	5,295,929	5,665,000	5,603,723	0	12,927	0	0	3.250	3.525	MS	61,371	184,113	12/12/2018	03/01/2027
701094-AL-8	PARKER HANNIFIN			1	2.A FE	6,572,795	79.7920	5,505,654	6,900,000	6,599,200	0	6,772	0	0	4.100	4.393	MS	94,300	282,900	11/02/2018	03/01/2047
701094-AN-4	PARKER HANNIFIN			1	2.A FE	6,978,090	89.3930	6,257,496	7,000,000	6,984,980	0	2,047	0	0	3.250	3.287	JD	10,743	227,500	06/05/2019	06/14/2029
701094-AP-9	PARKER HANNIFIN			1	2.A FE	1,970,080	78.9490	1,578,985	2,000,000	1,971,997	0	579	0	0	4.000	4.087	JD	3,778	80,000	06/05/2019	06/14/2049
70109H-AN-5	PARKER-HANNIFIN CORP			1	2.A FE	4,993,400	85.9460	4,297,285	5,000,000	4,994,219	0	148	0	0	4.450	4.458	MN	24,722	222,500	11/18/2014	11/21/2044
70213H-AD-0	PARTNERS HEALTHCARE SYST			1	1.D FE	5,632,370	77.9390	4,415,257	5,665,000	5,635,554	0	675	0	0	3.765	3.797	JJ	106,644	213,287	01/03/2018	07/01/2048

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
70450Y-AL-7	PAYPAL HOLDINGS INC	LS		1	1.G FE	21,843,480	94.2000	20,723,899	22,000,000	21,850,569	0	7,089	0	0	4.400	4.489	JD	80,667	505,511	05/19/2022	06/01/2032
70932M-AC-1	PENNYMAC FIN SVCS INC			1	4.A FE	12,966,375	81.0060	12,150,935	15,000,000	13,024,763	0	58,388	0	0	5.750	7.865	MS	253,958	431,250	08/17/2022	09/15/2031
713448-CZ-9	PEPSICO INC			1	1.E FE	6,169,440	92.0430	5,522,560	6,000,000	6,145,064	0	(3,827)	0	0	4.600	4.428	JJ	125,733	276,000	08/26/2015	07/17/2045
713448-EG-9	PEPSICO INC			1	1.E FE	3,755,369	112.3310	3,369,937	3,000,000	3,493,767	0	(69,432)	0	0	7.000	3.964	MS	70,000	210,000	01/04/2019	03/01/2029
717081-DK-6	PFIZER INC			1	1.E FE	2,178,380	92.8790	1,857,585	2,000,000	2,154,912	0	(4,597)	0	0	4.400	3.864	MN	11,244	88,000	06/07/2017	05/15/2044
717081-EK-5	PFIZER INC			1	1.E FE	4,988,100	89.5050	4,475,251	5,000,000	4,988,821	0	232	0	0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
718172-BL-2	PHILIP MORRIS INTERNAT-W/I				1.F FE	3,091,522	80.5660	2,403,285	2,983,000	3,078,960	0	(2,701)	0	0	4.250	4.027	MN	17,960	126,778	12/20/2017	11/10/2044
71845J-AA-6	PHILLIPS EDISON GROCERY			1	2.C FE	26,341,769	73.4740	22,685,137	30,875,000	26,480,903	0	136,708	0	0	2.625	4.496	MN	103,560	703,451	11/04/2022	11/15/2031
718546-AK-0	PHILLIPS 66			1	2.A FE	3,892,840	93.3200	3,266,191	3,500,000	3,818,143	0	(22,199)	0	0	4.650	3.688	MN	20,796	162,750	06/20/2019	11/15/2034
719245-AD-4	PHOTO HOLDINGS MERGER SU			1	5.B FE	12,010,773	57.4650	6,978,548	12,144,000	12,029,833	0	(12,057)	0	0	8.500	8.658	AO	258,060	1,027,438	12/02/2020	10/01/2026
71951Q-AA-0	PHYSICIANS REALTY LP			1	2.B FE	1,993,540	94.3550	1,887,090	2,000,000	1,996,846	0	646	0	0	4.300	4.340	MS	25,322	86,000	03/02/2017	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			1	2.B FE	9,977,900	91.4820	9,148,240	10,000,000	9,988,079	0	2,073	0	0	3.950	3.976	JJ	182,139	395,000	11/28/2017	01/15/2028
71951Q-AC-6	PHYSICIANS REALTY LP	LS		1	2.B FE	4,291,264	77.9620	3,997,906	5,128,000	4,333,805	0	42,540	0	0	2.625	4.796	MN	22,435	67,305	05/24/2022	11/01/2031
72147K-AE-8	PILGRIM'S PRIDE CORP			1	2.C FE	4,013,833	97.9940	3,863,897	3,943,000	3,981,158	0	(6,901)	0	0	5.875	5.638	MS	58,556	231,651	09/27/2017	09/30/2027
72303#-AA-7	PINEBRIDGE			1	1.E PL	14,359,832	100.0000	14,359,832	14,359,832	14,359,832	0	0	0	0	6.000	6.044	MJSD	2,356	833,575	12/30/2022	12/31/2031
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2.C FE	9,159,343	98.6290	8,876,618	9,000,000	9,110,441	0	(4,768)	0	0	6.650	6.514	JJ	275,975	598,500	07/19/2007	01/15/2037
730481-AJ-7	J.B. POINDEXTER & CO			1	4.B FE	7,934,640	96.9930	7,425,776	7,656,000	7,746,123	0	(66,181)	0	0	7.125	6.420	AO	115,159	545,490	10/21/2020	04/15/2026
73102Q-AA-4	POLAR TANKERS INC			1	1.F FE	4,940,855	101.4500	4,965,459	4,894,485	5,000,484	0	3,149	0	0	5.951	5.597	MN	41,263	174,762	08/31/2022	05/10/2037
737446-AP-9	POST HOLDINGS INC	LS		1	4.B FE	3,013,500	90.5980	2,717,942	3,000,000	3,008,573	0	(1,482)	0	0	5.500	5.443	JD	7,333	165,000	07/03/2019	12/15/2029
737446-AR-5	POST HOLDINGS INC	LS		1	4.B FE	14,375,000	84.4660	12,142,053	14,375,000	14,375,000	0	0	0	0	4.500	4.500	MS	190,469	646,875	09/15/2031	02/24/2021
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	2,964,190	109.5840	3,287,518	3,000,000	2,973,699	0	995	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74052B-AA-5	PREMIER HEALTH PARTNERS			1	2.A FE	3,000,000	87.8460	2,635,388	3,000,000	3,000,000	0	0	0	0	2.911	2.911	MN	11,159	87,330	08/24/2016	11/15/2026
741503-AZ-9	PRICELINE GROUP INC.			1	1.G FE	1,191,575	95.8150	1,197,692	1,250,000	1,221,237	0	7,643	0	0	3.600	4.331	JD	3,750	45,000	11/06/2018	06/01/2026
741503-BC-9	PRICELINE GROUP INC.	LS		1	1.G FE	4,807,150	93.2340	4,661,707	5,000,000	4,886,730	0	19,153	0	0	3.550	4.036	MS	52,264	177,500	07/18/2018	03/15/2028
74166M-AC-0	PRIME SECSRVC BRW/FINANC			1	3.C FE	9,600,000	96.3590	9,635,888	10,000,000	9,657,604	0	57,604	0	0	5.750	6.930	MS	169,306	287,500	05/10/2022	04/15/2026
74166N-AA-2	ADT SEC CORP			1	3.C FE	399,398	85.0640	311,335	366,000	394,535	0	(2,429)	0	0	4.875	3.889	JJ	8,227	17,843	12/11/2020	07/15/2032
742738-AC-7	PRIT CORE REALTY PP			1	2.A	1,000,000	96.7880	967,885	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,222	40,000	02/07/2013	02/14/2025
74340*-AL-8	PROLOGIS FUND PP			1	1.G PL	20,000,000	91.8070	18,361,391	20,000,000	20,000,000	0	0	0	0	2.850	2.850	JJ	275,500	570,000	12/30/2019	01/01/2027
74368C-AR-5	PROTECTIVE LIFE GLOBAL				1.E FE	5,181,916	98.2770	5,208,705	5,300,000	5,241,124	0	59,208	0	0	1.082	3.651	JD	3,504	28,673	07/15/2022	06/09/2023
743756-AC-2	PROV ST JOSEPH HLTH OBL			1	1.E FE	5,000,000	77.6110	3,880,556	5,000,000	5,000,000	0	0	0	0	3.744	3.744	AO	46,800	187,200	09/20/2016	10/01/2047
743815-AE-2	PROVIDENCE SERVICE CORP			1	4.B FE	11,671,226	94.6950	10,813,212	11,419,000	11,542,014	0	(61,413)	0	0	5.875	5.368	MN	85,722	670,866	10/22/2020	11/15/2025
744448-CE-9	PUBLIC SERVICE COLORADO			1	1.F FE	1,695,030	87.6260	1,314,387	1,500,000	1,664,096	0	(6,135)	0	0	4.750	3.912	FA	26,917	71,250	06/29/2017	08/15/2041
744448-CJ-8	PUBLIC SERVICE COLORADO			1	1.F FE	5,572,942	79.9580	4,777,461	5,975,000	5,613,422	0	10,910	0	0	3.950	4.405	MS	69,493	236,013	01/15/2019	03/15/2043
744516-G@-8	PUBLIC SVC CO NC PP			1	2.A YE	7,000,000	94.4990	6,614,944	7,000,000	7,000,000	0	0	0	0	4.330	4.330	JD	13,471	303,100	05/31/2018	06/15/2028
744560-BU-9	PUBLIC SVC EL & GAS			1	1.F FE	7,969,600	95.2690	7,621,547	8,000,000	7,982,063	0	2,935	0	0	3.700	3.746	MN	49,333	296,000	05/02/2018	05/01/2028
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	7,976,175	106.2870	7,971,550	7,500,000	7,821,219	0	(14,893)	0	0	6.724	6.248	JD	22,413	504,300	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1.F FE	1,999,900	98.0330	1,960,653	2,000,000	1,999,805	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
745332-CE-4	PUGET SOUND ENERGY INC			1	1.F FE	1,169,402	82.8870	1,077,525	1,300,000	1,171,399	0	1,997	0	0	4.434	5.267	MN	7,365	28,821	06/27/2022	11/15/2041
745867-AP-6	PULTE HOMES INC			1	2.B FE	14,379,490	99.7700	11,413,640	11,440,000	14,080,023	0	(218,106)	0	0	6.375	3.599	MN	93,188	729,300	07/07/2021	05/15/2033
747262-AY-9	QVC INC	LS		1	3.B FE	12,345,900	70.7180	8,893,434	12,576,000	12,369,882	0	36,765	0	0	4.750	5.188	FA	225,669	597,360	02/10/2022	02/15/2027
747262-AZ-6	QVC INC	LS		1	3.B FE	6,141,011	59.1940	3,887,278	6,567,000	6,187,573	0	47,984	0	0	4.375	5.565	MS	95,769	287,306	02/11/2022	09/01/2028
747525-AV-5	QUALCOMM			1	1.F FE	1,999,680	86.7210	1,734,423	2,000,000	1,999,620	0	7	0	0	4.300	4.301	MN	9,794	86,000	05/19/2017	05/20/2047
747525-BT-9	QUALCOMM	LS		1	1.F FE	9,929,100	106.8330	10,683,325	10,000,000	9,928,299	0	(801)	0	0	6.000	6.051	MN	86,667	0	11/07/2022	05/20/2053
74841C-AB-7	QUICKEN LOANS LLC/QUICKN	LS		1	3.A FE	11,228,000	77.2290	8,671,258	11,228,000	11,228,000	0	0	0	0	3.875	3.875	MS	145,028	435,085	09/09/2020	03/01/2031
749571-AG-0	RHP HOTEL PPTY/RHP FINAN			1	4.A FE	446,933	86.5730	381,786	441,000	445,594	0	(1,004)	0	0	4.500	4.287	FA	7,497	19,845	09/08/2021	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
756109-AV-6	REALTY INCOME CORP	LS		1	1.G FE	14,975,275	97.7780	14,747,905	15,083,000	15,041,673	0	16,616	0	0	3.875	3.999	AO	123,387	584,466	12/07/2018	04/15/2025
76131V-AA-1	RETAIL PROPERTIES OF AME - A			1	2.C FE	5,836,557	95.2100	5,764,966	6,055,000	5,985,718	0	29,078	0	0	4.000	4.548	MS	71,314	242,200	04/20/2017	03/15/2025
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	3,601,380	85.3710	2,561,128	3,000,000	3,532,241	0	(13,703)	0	0	5.850	4.577	FA	66,300	175,500	05/24/2017	08/15/2045
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD			1	4.A FE	433,265	88.7870	390,662	440,000	434,759	0	961	0	0	4.000	4.276	AO	3,716	17,600	07/19/2021	10/15/2027
77313L-AB-9	ROCKETMTGE CO-ISSUER INC	LS		1	3.A FE	24,898,890	74.8000	18,700,083	25,000,000	24,905,700	0	6,270	0	0	4.000	4.043	AO	211,111	1,027,778	10/20/2021	10/15/2033
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	7,157,930	83.9890	5,627,255	6,700,000	7,105,288	0	(12,886)	0	0	6.875	6.292	AO	97,243	460,625	06/27/2019	04/15/2040
776743-AB-2	ROPER TECHNOLOGIES INC			1	2.A FE	4,886,500	96.9500	4,847,494	5,000,000	4,948,081	0	16,138	0	0	3.850	4.227	JD	8,556	192,500	12/07/2018	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	3,309,680	95.5170	3,279,114	3,433,000	3,366,860	0	15,006	0	0	3.800	4.335	JD	5,798	130,454	12/07/2018	12/15/2026
776743-AG-1	ROPER TECHNOLOGIES INC			1	2.A FE	4,008,690	86.7270	3,469,071	4,000,000	4,005,960	0	(827)	0	0	2.950	2.925	MS	34,744	118,000	08/19/2019	09/15/2029
776743-AJ-5	ROPER TECHNOLOGIES INC	LS		1	2.B FE	3,769,176	79.9510	3,745,694	4,685,000	3,816,956	0	47,780	0	0	2.000	4.993	JD	260	93,700	06/27/2022	06/30/2030
780082-AD-5	ROYAL BANK OF CANADA	LS			1.G FE	14,967,900	98.7570	14,813,502	15,000,000	14,988,019	0	3,399	0	0	4.650	4.677	JJ	298,375	697,500	01/22/2016	01/27/2026
78015K-7D-0	ROYAL BANK OF CANADA				1.E FE	5,169,112	99.9050	5,195,070	5,200,000	5,193,885	0	24,773	0	0	1.950	4.561	JJ	46,193	0	10/21/2022	01/17/2023
78397K-AA-0	SEG HLD LLC/SEG FIN CORP			1	4.A FE	8,081,388	93.2880	7,733,539	8,290,000	8,059,680	0	2,268	0	0	5.625	6.133	AO	98,444	369,563	06/23/2022	10/15/2028
78403D-AN-0	SBA TOWER TRUST			1	1.F FE	31,500,000	92.4100	29,109,141	31,500,000	31,500,000	0	0	0	0	2.836	2.836	MON	39,704	893,340	09/10/2019	01/15/2025
78409V-AN-4	S&P GLOBAL INC			1	1.G FE	5,074,496	85.9790	4,041,023	4,700,000	5,067,905	0	(6,591)	0	0	4.500	4.005	MN	27,025	211,500	03/21/2022	05/15/2048
78466C-AC-0	SS&C TECHNOLOGIES INC			1	4.B FE	2,100,000	94.1400	1,976,944	2,100,000	2,100,000	0	0	0	0	5.500	5.500	MS	29,196	115,500	03/14/2019	09/30/2027
784710-AA-3	SSM HEALTH CARE			1	1.E FE	14,250,000	94.4190	13,454,751	14,250,000	14,250,000	0	0	0	0	3.823	3.823	JD	45,398	544,778	04/11/2017	06/01/2027
78516F-AA-7	SABAL TRAIL TRANS			1	2.A FE	20,317,599	92.5970	19,349,064	20,896,000	20,361,489	0	43,890	0	0	4.246	4.794	MN	147,874	443,622	06/27/2022	05/01/2028
785592-AJ-5	SABINE PASS LIQUEFACTION			1	2.B FE	9,390,688	100.0350	8,678,040	8,675,000	8,804,743	0	(110,288)	0	0	5.750	4.409	MN	63,737	498,813	02/07/2017	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION			1	2.B FE	2,230,000	100.2370	2,235,276	2,230,000	2,230,000	0	0	0	0	5.625	5.625	MS	41,813	125,438	01/14/2016	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION	LS		1	2.B FE	10,000,000	98.0990	9,809,945	10,000,000	10,000,000	0	0	0	0	5.000	5.000	MS	147,222	500,000	05/11/2017	03/15/2027
808513-BD-6	SCHWAB CORP	LS		2	2.B FE	13,791,720	98.0160	12,373,493	12,624,000	13,460,306	0	(331,414)	0	0	5.375	2.548	MJSD	56,545	678,540	12/29/2021	06/01/2025
808513-BJ-3	SCHWAB CORP			2	2.B FE	10,347,344	79.5110	8,249,277	10,375,000	10,349,534	0	2,191	0	0	4.000	4.036	MJSD	34,583	415,000	02/18/2022	12/01/2030
808513-CB-9	SCHWAB CORP	LS		2	2.B FE	10,375,000	92.2170	9,567,548	10,375,000	10,375,000	0	0	0	0	5.000	5.000	MJSD	43,229	384,740	03/02/2022	01/01/9999
81104P-AA-7	SCRIPPS ESCROW INC	LS		1	4.B FE	1,102,875	89.5600	1,030,838	1,151,000	1,105,104	0	2,229	0	0	5.875	6.890	JJ	31,181	38,246	09/22/2022	07/15/2027
81105D-AA-3	SCRIPPS ESCROW II INC	LS		1	3.B FE	8,884,053	81.3590	7,347,571	9,031,000	8,910,445	0	17,206	0	0	3.875	4.127	JJ	161,366	349,951	06/29/2021	01/15/2029
81211K-AK-6	SEALED AIR CORP			1	3.B FE	4,110,000	99.5130	3,980,535	4,000,000	4,089,074	0	(5,718)	0	0	6.875	6.578	JJ	126,806	275,000	11/29/2018	07/15/2033
81211K-AZ-3	SEALED AIR CORP			1	2.C FE	7,680,070	86.3490	7,598,697	8,800,000	7,687,428	0	7,358	0	0	1.573	5.299	AO	29,223	0	12/19/2022	10/15/2026
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	2,301,745	80.8220	1,865,378	2,308,000	2,302,146	0	113	0	0	4.800	4.817	AO	23,388	110,784	02/11/2019	04/15/2048
81618T-AC-4	SELECT INCOME REIT			1	3.A FE	1,959,800	90.5530	1,811,062	2,000,000	1,989,922	0	4,465	0	0	4.500	4.755	FA	37,500	90,000	01/29/2015	02/01/2025
816851-BJ-7	SEMPRA ENERGY			1	2.B FE	4,932,700	78.6220	3,931,095	5,000,000	4,938,988	0	1,374	0	0	4.000	4.078	FA	83,333	200,000	01/09/2018	02/01/2048
816851-BK-4	SEMPRA ENERGY			2	2.C FE	5,000,000	92.7270	4,636,327	5,000,000	5,000,000	0	0	0	0	4.875	4.875	AO	51,458	243,750	06/10/2020	01/01/9999
816851-BP-3	SEMPRA ENERGY			1	2.B FE	3,985,040	91.2390	3,649,577	4,000,000	3,986,348	0	1,308	0	0	3.700	3.761	AO	37,000	76,878	03/21/2022	04/01/2029
81685V-AA-1	SEMPRA INFRASTRUCTURE PA			1	2.C FE	9,890,300	79.6760	7,967,554	10,000,000	9,899,344	0	9,044	0	0	3.250	3.380	JJ	149,861	166,111	01/06/2022	01/15/2032
817826-AB-6	7-ELEVEN INC			1	2.B FE	23,990,000	95.1250	23,781,337	25,000,000	24,391,647	0	401,647	0	0	0.800	3.049	FA	78,333	100,000	03/28/2022	02/10/2024
824348-AQ-9	SHERWIN-WILLIAMS CO/THE			1	2.B FE	1,725,975	78.8410	1,399,420	1,775,000	1,730,640	0	1,399	0	0	4.000	4.186	JD	3,156	71,000	06/21/2019	12/15/2042
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1	2.B FE	6,815,800	84.0410	6,303,044	7,500,000	6,863,978	0	12,878	0	0	4.500	5.112	JD	28,125	337,500	12/18/2018	06/01/2047
824348-BF-2	SHERWIN-WILLIAMS CO/THE			1	2.B FE	5,752,990	97.4120	5,776,531	5,930,000	5,847,322	0	24,851	0	0	3.950	4.445	JJ	108,008	234,235	12/11/2018	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS CO/THE			1	2.B FE	970,330	77.3810	773,808	1,000,000	970,922	0	592	0	0	4.400	4.611	FA	18,333	22,000	03/23/2022	02/01/2045
824348-BM-7	SHERWIN-WILLIAMS CO/THE			1	2.B FE	2,994,690	68.7730	2,063,198	3,000,000	2,995,074	0	108	0	0	3.300	3.309	MN	12,650	99,000	03/03/2020	05/15/2050
828730-AB-7	SIMMONS FIRST NATL CORP-CL A			2	2.B FE	10,000,000	97.5860	9,758,622	10,000,000	10,000,000	0	0	0	0	5.000	5.000	AO	125,000	500,000	03/21/2018	04/01/2028
828807-DQ-7	SIMON PROPERTY GROUP INC			1	1.G FE	9,927,500	77.8400	7,783,956	10,000,000	9,935,939	0	6,275	0	0	2.250	2.329	JJ	103,750	204,375	08/09/2021	01/15/2032
829259-AW-0	SINCLAIR TELEVISION	LS		1	4.C FE	5,136,790	81.7020	4,155,370	5,086,000	5,109,436	0	(13,719)	0	0	5.125	4.934	FA	98,471	260,658	12/11/2020	02/15/2027
829259-BA-7	SINCLAIR TELEVISION			1	3.C FE	9,063,640	74.6610	6,759,807	9,054,000	9,061,749	0	(834)	0	0	4.125	4.112	JD	31,123	373,478	12/09/2020	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC	LS		1	3.C FE	5,020,000	92.5340	4,626,707	5,000,000	5,007,335	0	(2,634)	0	0	5.000	4.948	FA	104,167	250,000	08/02/2017	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82967N-BM-9	SIRIUS XM RADIO INC			1	3.C FE	21,640,000	79.0140	17,383,187	22,000,000	21,672,488	0	29,151	0	0	3.875	4.078	MS	284,167	888,021	01/26/2022	09/01/2031
83012A-AA-7	SIXTH TREET SPECIALITY LENDING			1	2.C FE	5,893,737	87.5690	5,234,006	5,977,000	5,909,944	0	9,767	0	0	2.500	2.820	FA	62,260	142,500	09/27/2022	08/01/2026
830867-AB-3	DELTA AIR LINES/SKYMILES			1	2.B FE	14,918,750	94.1910	14,128,637	15,000,000	14,928,466	0	9,716	0	0	4.750	4.900	JAJO	140,521	356,250	05/26/2022	10/20/2028
832696-AM-0	SMUCKER JM CO			1	2.B FE	8,898,082	89.2500	7,212,270	8,081,000	8,767,965	0	(44,872)	0	0	4.250	3.392	MS	101,125	343,443	02/26/2020	03/15/2035
832696-AS-7	SMUCKER JM CO			1	2.B FE	9,501,160	82.7600	8,276,017	10,000,000	9,625,824	0	45,931	0	0	2.375	2.955	MS	69,931	237,500	03/13/2020	03/15/2030
83545G-BD-3	SONIC AUTOMOTIVE INC	LS		1	3.C FE	9,176,753	80.6340	9,148,757	11,346,000	9,296,275	0	119,523	0	0	4.625	8.096	MN	67,052	301,804	06/23/2022	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC	LS		1	3.C FE	10,897,965	78.7290	10,282,846	13,061,000	10,997,088	0	99,123	0	0	4.875	7.314	MN	81,359	586,487	06/22/2022	11/15/2031
835495-AL-6	SONOCO PRODUCTS			1	2.B FE	16,466,159	85.8660	16,117,129	18,770,000	16,588,129	0	121,971	0	0	3.125	5.040	MN	97,760	293,281	07/15/2022	05/01/2030
835495-AM-4	SONOCO PRODUCTS			1	2.B FE	18,747,122	92.9940	18,671,295	20,078,000	19,001,609	0	254,487	0	0	1.800	4.525	FA	150,585	190,741	06/21/2022	02/01/2025
837004-BW-9	SOUTH CAROLINA ELE & GAS			1	1.F FE	5,141,900	102.0900	5,104,485	5,000,000	5,141,212	0	(688)	0	0	5.800	5.431	JJ	133,722	0	11/28/2022	01/15/2033
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	3,996,120	104.8740	4,194,964	4,000,000	3,997,118	0	110	0	0	6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
83851M-AM-9	SOUTH JERSEY GAS CO				1.G FE	15,296,060	97.2870	12,647,261	13,000,000	15,150,901	0	(145,159)	0	0	5.550	3.645	JJ	332,692	360,750	02/10/2022	07/15/2033
842329-AA-2	SOUTHERN BAPTIST HOSP.			1	1.C FE	2,000,000	88.2500	1,765,009	2,000,000	2,000,000	0	0	0	0	4.857	4.857	JJ	44,792	97,140	05/21/2015	07/15/2045
842400-GG-2	SOUTHERN CAL EDISON			1	2.A FE	999,300	78.5170	785,173	1,000,000	999,336	0	15	0	0	4.000	4.004	AO	10,000	40,000	03/21/2017	04/01/2047
842400-HQ-9	SOUTHERN CAL EDISON			1	1.G FE	14,967,900	98.3500	14,752,508	15,000,000	14,970,976	0	3,076	0	0	4.700	4.748	JD	58,750	368,167	05/18/2022	06/01/2027
842434-CQ-3	SOUTHERN CALIF GAS			1	1.D FE	2,985,450	92.6410	3,010,843	3,250,000	3,126,827	0	32,763	0	0	2.600	3.780	JD	3,756	84,500	05/17/2018	06/15/2026
842434-CU-4	SOUTHERN CALIF GAS			1	1.D FE	9,977,000	85.1260	8,512,615	10,000,000	9,983,169	0	2,125	0	0	2.550	2.576	FA	106,250	255,000	01/06/2020	02/01/2030
84265V-AA-3	SOUTHERN COPPER CORP	LS		1	2.A FE	4,380,534	115.8760	5,214,424	4,500,000	4,417,342	0	3,767	0	0	7.500	7.730	JJ	144,375	337,500	09/13/2006	07/27/2035
845467-AL-3	SOUTHWESTERN ENERGY	LS		1	3.B FE	2,783,753	98.6940	2,830,544	2,868,000	2,838,681	0	12,776	0	0	6.200	6.737	JJ	78,041	177,816	02/15/2018	01/23/2025
845743-BJ-1	SOUTHWESTERN PUB SERV			1	2.B FE	1,209,760	100.9650	1,009,654	1,000,000	1,168,901	0	(12,328)	0	0	6.000	4.046	AO	15,000	60,000	07/03/2019	10/01/2033
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD	LS		1	4.B FE	1,720,160	88.9730	1,504,531	1,691,000	1,702,681	0	(6,035)	0	0	4.875	4.610	MN	13,739	82,436	12/18/2019	11/01/2027
85172F-AR-0	SPRINGLEAF FINANCE CORP	LS		1	3.B FE	7,198,300	81.9240	6,144,298	7,500,000	7,222,593	0	24,293	0	0	5.375	6.039	MN	51,510	403,125	03/28/2022	11/15/2029
852060-AD-4	SPRINT CORP (FON GROUP)			1	3.A FE	6,111,275	103.9940	6,669,165	6,413,000	6,289,352	0	13,044	0	0	6.875	7.239	MN	56,336	440,894	07/20/2017	11/15/2028
85207U-AH-8	SPRINT CORP			1	3.A FE	2,689,600	102.0320	2,677,310	2,624,000	2,641,997	0	(11,490)	0	0	7.125	6.620	JD	8,309	186,960	05/01/2018	06/15/2024
853496-AC-1	STANDARD INDUSTRIES INC			1	3.B FE	1,588,770	92.4930	1,542,784	1,668,000	1,622,320	0	9,539	0	0	5.000	5.754	FA	31,507	83,400	03/07/2019	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC			1	3.B FE	6,107,500	89.9890	6,299,211	7,000,000	6,371,630	0	101,138	0	0	4.750	6.888	JJ	153,319	332,500	03/24/2020	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC			1	3.B FE	13,334,654	81.9160	11,468,179	14,000,000	13,384,283	0	53,272	0	0	4.375	5.073	JJ	282,431	393,750	02/18/2022	07/15/2030
854502-AJ-0	STANLEY BLACK & DECKER INC	LS		1	1.G FE	10,987,680	87.3060	9,603,628	11,000,000	10,988,068	0	216	0	0	4.850	4.857	MN	68,169	533,500	10/30/2018	11/15/2048
854502-AM-3	STANLEY BLACK & DECKER INC			1	2.B FE	5,000,000	85.9530	4,297,661	5,000,000	5,000,000	0	0	0	0	4.000	4.000	MS	58,889	200,000	02/03/2020	03/15/2060
855244-AN-9	STARBUCKS CORP			1	2.A FE	11,349,156	99.7270	11,368,874	11,400,000	11,365,731	0	16,575	0	0	3.100	4.868	MS	117,800	0	11/29/2022	03/01/2023
857477-BD-4	STATE STREET CORP			2	1.E FE	7,000,000	94.3900	6,607,310	7,000,000	7,000,000	0	0	0	0	4.141	4.141	JD	22,545	289,870	11/28/2018	12/03/2029
85855C-AB-6	STELLANTIS FIN US INC			1	2.B FE	14,714,696	76.3030	13,719,318	17,980,000	14,892,197	0	177,501	0	0	2.691	5.165	MS	142,465	241,921	05/10/2022	09/15/2031
858912-AG-3	STERICYCLE INC			1	3.C FE	3,135,391	87.2960	2,743,713	3,143,000	3,136,387	0	943	0	0	3.875	3.914	JJ	56,159	121,791	01/07/2022	01/15/2029
86177T-AA-0	STONE 2021 IRR TRUST				1.B FE	4,670,000	100.0000	4,670,000	4,670,000	4,670,000	0	0	0	0	3.880	2.199	MON	15,389	42,254	09/22/2022	03/01/2072
862121-AA-8	STORE CAPITAL CORP			1	2.B FE	328,689	90.1230	315,432	350,000	334,865	0	2,448	0	0	4.500	5.464	MS	4,638	15,750	05/08/2020	03/15/2028
862121-AB-6	STORE CAPITAL CORP			1	2.B FE	8,080,157	89.3470	6,336,473	7,092,000	7,838,098	0	(114,018)	0	0	4.625	2.748	MS	96,579	328,005	11/16/2020	03/15/2029
862121-AC-4	STORE CAPITAL CORP			1	2.B FE	7,964,640	76.2230	6,097,856	8,000,000	7,971,197	0	3,208	0	0	2.750	2.801	MN	26,278	220,000	11/16/2020	11/18/2030
863667-AJ-0	STRYKER CORP			1	2.A FE	9,216,100	88.7640	7,988,758	9,000,000	9,186,727	0	(4,964)	0	0	4.625	4.477	MS	122,563	416,250	05/24/2016	03/15/2046
86614R-AN-7	SUMMIT MATERIALS LLC/FIN			1	3.C FE	1,754,635	93.1630	1,597,742	1,715,000	1,736,474	0	(7,808)	0	0	5.250	4.912	JJ	41,517	90,038	07/28/2020	01/15/2029
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1	2.C FE	6,584,550	99.9150	6,994,029	7,000,000	6,997,609	0	54,866	0	0	3.450	4.262	JJ	111,358	241,500	03/06/2014	01/15/2023
86787X-AA-3	SUNTRUST CAPITAL I				2.B FE	4,632,625	91.1490	4,502,773	4,940,000	4,746,408	0	26,012	0	0	5.320	3.722	FMAN	34,311	96,094	09/01/2021	05/15/2027
867914-BS-1	SUNTRUST BANKS INC			1	1.G FE	9,987,200	97.8990	9,789,926	10,000,000	9,994,918	0	1,860	0	0	4.000	4.021	MN	66,667	400,000	04/24/2018	05/01/2025
871829-AJ-6	SYSCO CORP			1	2.B FE	5,565,450	97.8600	4,893,000	5,000,000	5,467,165	0	(26,905)	0	0	5.375	4.407	MS	74,653	268,750	02/12/2019	09/21/2035
871829-BD-8	SYSCO CORP			1	2.B FE	2,491,425	83.6360	2,090,909	2,500,000	2,492,338	0	180	0	0	4.500	4.521	AO	28,125	112,500	03/22/2016	04/01/2046
871829-BJ-5	SYSCO CORP			1	2.B FE	8,975,200	68.7800	6,878,039	10,000,000	9,028,897	0	19,932	0	0	3.300	3.882	FA	124,667	330,000	03/13/2020	02/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87227L-AA-5	TCF NATIONAL BANK			2	2.A FE	24,906,250	96.5680	24,142,119	25,000,000	24,911,498	0	5,248	0	0	4.125	4.187	JJ	512,760	825,000	07/20/2022	07/02/2029
87241F-AA-0	TCW Direct Lending Secured A Note				1.C PL	14,236,842	100.0000	14,236,842	14,236,842	14,236,842	0	0	0	0	6.327	2.749	JAJO	172,643	475,276	02/28/2022	06/22/2029
87241F-AB-8	TCW Direct Lending Secured B Note				2.B PL	23,728,070	100.0000	23,728,070	23,728,070	23,728,070	0	0	0	0	8.827	5.324	JAJO	401,435	1,268,893	02/28/2022	06/22/2029
87264A-BX-2	T-MOBILE USA INC			1	2.C FE	4,999,537	78.6400	3,931,983	5,000,000	4,999,556	0	39	0	0	2.250	2.251	MN	14,375	112,500	05/18/2021	11/15/2031
87265H-AG-4	TRI POINTE GROUP INC			1	3.C FE	17,478,815	91.0700	15,967,261	17,533,000	17,457,301	0	1,840	0	0	5.700	5.787	JD	44,417	999,381	04/27/2022	06/15/2028
87303*-AA-9	THL Credit			1	1.E PL	10,647,715	101.1900	10,774,423	10,647,715	10,647,715	0	0	0	0	5.000	5.031	MJSD	1,479	439,927	12/23/2022	12/03/2024
87470L-AH-4	TALLGRASS NRG PRTNR/FIN			1	3.C FE	1,750,000	100.8790	1,765,383	1,750,000	1,750,000	0	0	0	0	7.500	7.500	AO	32,813	131,250	09/11/2020	10/01/2025
875127-AW-2	TAMPA ELECTRIC			1	1.G FE	6,591,610	101.0420	5,052,120	5,000,000	6,366,123	0	(71,018)	0	0	6.150	3.684	MN	39,292	307,500	12/12/2019	05/15/2037
875127-BC-5	TAMPA ELECTRIC			1	1.G FE	1,379,310	82.1200	1,256,442	1,530,000	1,381,240	0	1,930	0	0	4.350	5.102	MN	8,504	33,278	06/27/2022	05/15/2044
87612E-AU-0	TARGET CORP			1	1.F FE	5,078,200	116.8460	5,842,301	5,000,000	5,057,317	0	(2,132)	0	0	7.000	6.876	JJ	161,389	350,000	01/17/2008	01/15/2038
87612E-BH-8	TARGET CORP			1	1.F FE	1,999,800	92.8640	1,857,272	2,000,000	1,999,819	0	16	0	0	3.375	3.376	AO	14,250	67,500	03/18/2019	04/15/2029
877249-AD-4	TAYLOR MORRISON			1	3.C FE	1,790,730	99.3840	1,806,801	1,818,000	1,810,833	0	5,629	0	0	5.625	5.972	MS	34,088	102,263	02/06/2019	03/01/2024
87724R-AB-8	TAYLOR MORRISON COMM	LS		1	3.C FE	1,721,000	93.9620	1,617,080	1,721,000	1,721,000	0	0	0	0	5.750	5.750	JJ	45,630	98,958	07/18/2019	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMM			1	3.C FE	4,675,000	87.0120	4,350,578	5,000,000	4,696,323	0	21,323	0	0	5.125	6.138	FA	106,771	128,125	04/21/2022	08/01/2030
87901J-AH-8	TGNA			1	3.B FE	2,302,245	94.6680	2,094,048	2,212,000	2,282,201	0	(14,896)	0	0	5.000	4.396	MS	32,566	100,000	09/13/2022	09/15/2029
879360-AE-5	TELEDYNE TECHNOLOGIES IN			1	2.C FE	8,816,899	81.9190	8,630,981	10,536,000	8,878,014	0	61,115	0	0	2.750	5.108	AO	72,435	131,051	10/12/2022	04/01/2031
88023U-AH-4	TEMPUR SEALY INTERNATIONAL I	LS		1	3.A FE	3,510,000	83.9640	3,358,555	4,000,000	3,551,101	0	41,101	0	0	4.000	6.179	AO	33,778	160,000	04/07/2022	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL I	LS		1	3.A FE	18,397,190	78.2840	16,439,617	21,000,000	18,556,591	0	159,401	0	0	3.875	5.550	AO	171,792	861,219	04/07/2022	10/15/2031
88033G-CX-6	TENET HEALTHCARE			1	4.A FE	1,630,000	96.0510	1,565,626	1,630,000	1,630,000	0	0	0	0	6.250	6.250	FA	42,448	101,875	01/22/2019	02/01/2027
88033G-DA-5	TENET HEALTHCARE			1	3.C FE	3,816,000	93.3130	3,560,842	3,816,000	3,816,000	0	0	0	0	5.125	5.125	MN	32,595	195,570	08/12/2019	11/01/2027
880451-AS-8	TENNESSEE GAS PIPELINE			1	2.B FE	4,155,515	105.8770	3,705,697	3,500,000	3,878,754	0	(80,866)	0	0	7.000	4.166	MS	72,139	245,000	05/20/2019	03/15/2027
882384-AE-0	TEXAS EASTERN TRANSMISSI	LS		1	1.G FE	9,911,700	81.0530	8,105,346	10,000,000	9,919,786	0	1,779	0	0	4.150	4.202	JJ	191,361	415,000	01/04/2018	01/15/2048
882389-CC-1	TEXAS EASTERN TRANSMISSION			1	1.G FE	13,477,700	110.1270	11,012,668	10,000,000	13,205,901	0	(271,799)	0	0	7.000	3.093	JJ	322,778	350,000	01/13/2022	07/15/2032
882440-AN-0	TEXAS GAS TRANSMISSION			1	2.C FE	3,051,960	103.5780	3,107,330	3,000,000	3,016,261	0	(2,966)	0	0	7.250	7.107	JJ	100,292	217,500	08/28/1998	07/15/2027
883556-BZ-4	THERMO FISHER SCIENTIFIC	LS		1	1.G FE	9,646,700	88.1530	8,815,299	10,000,000	9,739,608	0	34,245	0	0	2.600	3.029	AO	65,000	260,000	03/12/2020	10/01/2029
885160-AA-9	THOR INDUSTRIES INC	LS		1	4.A FE	20,355,484	78.8830	19,720,845	25,000,000	20,642,598	0	287,115	0	0	4.000	7.300	AO	211,111	500,000	06/29/2022	10/15/2029
88579Y-BD-2	3M CO.	LS		1	1.E FE	5,928,660	79.0210	4,741,270	6,000,000	5,934,110	0	1,426	0	0	4.000	4.069	MS	71,333	240,000	09/11/2018	09/14/2048
887317-AH-8	TIME WARNER INC			1	3.A FE	2,981,520	95.2340	2,857,029	3,000,000	2,985,539	0	446	0	0	6.100	6.145	JJ	84,383	183,000	02/17/2011	07/15/2040
887317-AX-3	TIME WARNER INC			1	3.A FE	189,283	74.1050	151,916	205,000	191,133	0	311	0	0	4.850	5.371	JJ	4,585	9,943	01/22/2016	07/15/2045
88732J-AJ-7	TIME WARNER CABLE INC			1	2.C FE	9,480,768	94.8300	9,482,975	10,000,000	9,624,489	0	14,846	0	0	6.550	6.967	MN	109,167	655,000	11/05/2007	05/01/2037
88732J-BB-3	TIME WARNER CABLE INC			1	2.C FE	7,826,710	83.5190	6,681,540	8,000,000	7,858,950	0	4,138	0	0	5.500	5.653	MS	146,667	440,000	06/04/2015	09/01/2041
887389-AL-8	TIMKEN CO			1	2.C FE	14,755,950	89.1210	13,368,148	15,000,000	14,770,229	0	14,279	0	0	4.125	4.327	AO	154,688	314,531	03/22/2022	04/01/2032
889175-BD-6	TOLEDO EDISON COMPANY			1	1.G FE	9,000,683	103.2710	7,200,022	6,972,000	8,772,441	0	(96,245)	0	0	6.150	3.763	MN	54,788	428,778	11/18/2020	05/15/2037
88947E-AU-4	TOLL BROS FINANCE CORP	LS		1	2.C FE	19,734,091	85.2570	17,688,242	20,747,000	19,817,001	0	82,910	0	0	3.800	4.570	MN	131,398	788,386	04/06/2022	11/01/2029
891160-MJ-9	TORONTO-DOMIN BK			2	1.F FE	5,973,000	92.0820	5,524,890	6,000,000	5,983,589	0	1,551	0	0	3.625	3.661	MS	64,042	217,500	10/12/2016	09/15/2031
891490-AR-5	TOSCO CORPORATION				1.F FE	2,708,800	109.0580	2,181,158	2,000,000	2,258,975	0	(58,224)	0	0	7.800	4.246	JJ	78,000	156,000	11/19/2013	01/01/2027
893574-AM-5	TRANSCONT GAS PIPE LINE			1	2.A FE	2,978,430	83.4730	2,504,199	3,000,000	2,979,892	0	410	0	0	4.600	4.645	MS	40,633	138,000	09/13/2018	03/15/2048
893647-BE-6	TRANSDIGM INC	LS		1	4.A FE	420,430	98.8320	395,329	400,000	406,705	0	(5,550)	0	0	6.250	5.105	MS	7,361	21,938	08/16/2022	03/15/2026
89417E-AK-5	TRAVELERS COS INC			1	1.F FE	992,160	84.8480	848,484	1,000,000	993,218	0	172	0	0	4.300	4.347	FA	15,050	43,000	08/18/2015	08/25/2045
89566E-AD-0	TRISTATE GEN/TRANS ASSN			1	1.G FE	24,887,545	90.6110	17,193,412	18,975,000	24,503,356	0	(221,671)	0	0	6.000	3.716	JD	50,600	1,138,500	03/25/2021	06/15/2040
89566E-AG-3	TRISTATE GEN/TRANS ASSN			1	1.G FE	1,780,240	96.8700	1,725,251	1,781,000	1,780,775	0	82	0	0	3.700	3.705	MN	10,983	65,897	09/03/2015	11/01/2024
896516-AA-9	TRINITY			1	1.D FE	2,197,822	83.7980	1,843,555	2,200,000	2,197,993	0	50	0	0	4.125	4.131	JD	7,563	90,750	02/05/2015	12/01/2045
89788N-AA-8	TRUIST FINANCIAL CORP			2	1.G FE	15,000,000	93.8120	14,071,725	15,000,000	15,000,000	0	0	0	0	4.916	4.916	JJ	313,395	0	07/25/2022	07/28/2033
89832Q-AF-6	TRUIST FINANCIAL CORP	LS		2	2.B FE	5,906,250	92.8670	5,223,771	5,625,000	5,880,388	0	(25,862)	0	0	5.100	4.355	MS	95,625	286,875	02/18/2022	03/01/2030
90041L-AF-2	TURNING POINT BRANDS INC	LS		1	3.C FE	12,740,713	86.4860	11,874,461	13,730,000	12,862,987	0	124,248	0	0	5.625	7.921	FA	291,763	398,250	06/17/2022	02/15/2026

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
90138F-AD-4	TWILIO INC - A	LS		1	3.C FE	5,000,000	79.3990	3,969,970	5,000,000	5,000,000	0	0	0	0	3.875	3.875	MS	57,049	193,750	03/04/2021	03/15/2031
902494-AZ-6	TYSON FOODS INC			1	2.B FE	11,048,434	95.7000	10,192,082	10,650,000	10,968,554	0	(22,489)	0	0	4.875	4.530	FA	196,137	519,188	06/21/2019	08/15/2034
902494-BK-8	TYSON FOODS INC			1	2.B FE	2,000,620	95.4750	1,909,501	2,000,000	2,000,330	0	(60)	0	0	4.350	4.346	MS	29,000	87,000	02/13/2019	03/01/2029
90265E-AV-2	UDR INC			1	2.A FE	3,703,193	71.4300	3,652,231	5,113,000	3,711,421	0	8,229	0	0	2.100	5.599	JD	4,772	53,687	11/29/2022	06/15/2033
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	5,054,806	110.3780	4,421,762	4,006,000	4,489,910	0	(75,377)	0	0	7.000	4.510	JJ	129,305	280,420	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2.A FE	10,000,000	87.1520	8,715,159	10,000,000	10,000,000	0	0	0	0	5.300	5.300	AO	111,889	530,000	02/02/2017	01/01/9999
90367U-AA-9	US ACUTE CARE SOLUTIONS			1	4.C FE	483,205	88.7510	427,780	482,000	482,842	0	(363)	0	0	6.375	6.303	MS	10,243	30,728	02/09/2022	03/01/2026
907818-EM-6	UNION PACIFIC CORP			1	1.G FE	4,224,488	80.0860	3,203,441	4,000,000	4,189,723	0	(6,280)	0	0	3.799	3.518	AO	37,990	151,960	12/22/2016	10/01/2051
907818-EW-4	UNION PACIFIC CORP			1	1.G FE	4,994,950	88.1450	4,407,259	5,000,000	4,995,921	0	77	0	0	4.500	4.505	MS	69,375	225,000	06/05/2018	09/10/2048
90932E-AA-1	UNITED AIR 2016-2 AA PTT			1	1.G FE	12,677,708	85.2170	11,438,357	13,422,666	12,973,144	0	53,690	0	0	2.875	3.726	AO	90,044	385,902	04/11/2018	10/07/2028
90932J-AA-0	UNITED AIR 2019-2 AA PTT	LS		1	1.F FE	2,653,573	80.4790	2,135,577	2,653,573	2,653,573	0	0	0	0	2.700	2.700	MN	11,941	71,646	09/03/2019	05/01/2032
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	600,526	96.9790	554,720	572,000	597,061	0	(897)	0	0	4.875	4.515	MN	3,563	27,885	11/20/2018	11/15/2040
911312-BN-5	UNITED PARCEL SERVICE			1	1.F FE	4,430,900	82.0520	4,102,623	5,000,000	4,474,410	0	11,373	0	0	3.750	4.453	MN	23,958	187,500	11/20/2018	11/15/2047
911365-BF-0	NA UNITED RENTALS			1	3.A FE	2,915,788	98.7380	3,328,465	3,371,000	3,062,618	0	56,851	0	0	5.500	8.022	FA	70,042	185,405	03/24/2020	05/15/2027
911365-BL-7	NA UNITED RENTALS			1	3.B FE	4,144,500	93.9180	4,132,379	4,400,000	4,199,767	0	21,127	0	0	5.250	6.031	JJ	106,517	231,000	03/24/2020	01/15/2030
91159H-HS-2	US BANCORP	LS		2	1.F FE	9,972,900	95.8970	9,589,712	10,000,000	9,983,842	0	2,609	0	0	3.900	3.933	AO	70,417	390,000	04/24/2018	04/26/2028
91159H-JG-6	US BANCORP			1	1.F FE	8,000,000	95.0600	7,604,790	8,000,000	8,000,000	0	0	0	0	4.967	4.967	JJ	175,501	0	07/19/2022	07/22/2033
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	6,746,650	117.2910	5,864,536	5,000,000	6,456,815	0	(67,549)	0	0	6.875	4.244	FA	129,861	343,750	05/14/2018	02/15/2038
91324P-DL-3	UNITEDHEALTH GROUP INC			1	1.F FE	1,986,240	87.2020	1,744,034	2,000,000	1,987,330	0	270	0	0	4.250	4.291	JD	3,778	85,000	06/14/2018	06/15/2048
91324P-DQ-2	UNITEDHEALTH GROUP INC			1	1.F FE	6,971,300	89.1700	6,241,899	7,000,000	6,973,170	0	536	0	0	4.450	4.475	JD	13,844	311,500	12/13/2018	12/15/2048
914906-AS-1	UNIVISION COMMUNICATIONS INC			1	4.A FE	4,406,225	95.2660	4,250,772	4,462,000	4,444,377	0	7,527	0	0	5.125	5.321	FA	86,389	259,428	04/11/2017	02/15/2025
914906-AX-0	UNIVISION COMMUNICATIONS INC	LS		1	4.A FE	10,237,500	95.6900	9,569,031	10,000,000	10,222,569	0	(14,931)	0	0	7.375	6.976	JD	2,049	381,042	08/09/2022	06/30/2030
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	4,909,400	106.9080	5,345,387	5,000,000	4,935,403	0	2,563	0	0	6.625	6.766	JD	14,722	331,250	07/27/2007	06/15/2037
920253-AF-8	VALMONT INDUSTRIES			1	2.C FE	13,343,850	86.1620	12,924,240	15,000,000	13,346,456	0	2,606	0	0	5.000	5.906	AO	187,500	0	12/01/2022	10/01/2044
92047W-AD-3	VALVOLINE INC	LS		1	4.A FE	4,887,500	97.5700	4,878,500	5,000,000	4,898,471	0	10,971	0	0	4.250	4.587	AO	44,861	212,500	01/25/2022	02/15/2030
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1	2.A FE	1,984,660	92.4390	1,848,787	2,000,000	1,991,238	0	1,479	0	0	4.000	4.094	MS	26,667	80,000	02/13/2018	03/01/2028
92277G-AN-7	VENTAS REALTY LP/CAP CRP			1	2.A FE	4,997,700	93.4040	4,670,209	5,000,000	4,998,351	0	221	0	0	4.400	4.406	JJ	101,444	220,000	08/06/2018	01/15/2029
92343E-AM-4	VERISIGN INC	LS		1	2.C FE	18,315,800	81.8100	16,362,091	20,000,000	18,408,467	0	91,285	0	0	2.700	3.769	JD	24,000	540,000	05/20/2022	06/15/2031
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	992,760	91.9370	919,367	1,000,000	994,927	0	316	0	0	4.400	4.455	MN	7,333	44,000	10/22/2014	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS			1	2.A FE	1,998,940	80.4350	1,608,692	2,000,000	1,999,024	0	22	0	0	4.125	4.128	FA	31,167	82,500	07/27/2016	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	5,878,991	91.8030	5,535,740	6,030,000	5,890,946	0	2,439	0	0	5.012	5.173	AO	63,803	302,224	07/11/2017	04/15/2049
92343V-GK-4	VERIZON COMMUNICATIONS			1	2.A FE	14,991,300	75.3060	11,295,851	15,000,000	14,991,324	0	318	0	0	3.400	3.404	MS	140,250	510,000	03/11/2021	03/22/2041
92537R-AA-7	TK ELEVATOR US NEWCO INC			1	4.A FE	5,382,500	88.9540	5,337,250	6,000,000	5,382,829	0	329	0	0	5.250	7.996	JJ	145,250	0	12/28/2022	07/15/2027
925524-AH-3	VIACOM INC.			1	2.B FE	8,463,300	106.3280	6,911,290	6,500,000	7,609,704	0	(117,147)	0	0	7.875	5.127	JJ	214,703	511,875	03/06/2014	07/30/2030
925524-AV-2	VIACOM INC.			1	2.B FE	6,096,041	89.9850	4,282,379	4,759,000	5,951,405	0	(98,331)	0	0	5.500	2.712	MN	33,445	261,745	07/06/2021	05/15/2033
925524-AX-8	VIACOM INC.			1	2.B FE	990,136	97.0570	970,568	1,000,000	993,073	0	302	0	0	6.875	6.954	AO	11,649	68,750	10/27/2006	04/30/2036
92552V-AK-6	VIASAT INC			1	4.B FE	6,083,000	93.3360	5,677,656	6,083,000	6,083,000	0	0	0	0	5.625	5.625	MS	100,750	342,169	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC.	LS		1	2.B FE	2,359,400	92.5020	1,868,550	2,020,000	2,267,077	0	(10,616)	0	0	6.750	5.526	AO	32,573	136,350	08/25/2011	10/05/2037
92553P-AU-6	VIACOM INC.	LS		1	2.B FE	6,368,900	83.0060	4,150,276	5,000,000	6,295,810	0	(41,309)	0	0	5.850	3.992	MS	97,500	292,500	03/12/2021	09/01/2043
92556H-AD-9	VIACOMCBS INC	LS		1	2.B FE	698,299	81.7570	572,302	700,000	698,574	0	119	0	0	4.200	4.226	MN	3,430	29,400	05/19/2020	05/19/2032
92556V-AD-8	VIATRIS INC			1	2.C FE	15,494,866	78.3940	11,583,561	14,776,000	15,401,979	0	(79,520)	0	0	2.700	2.082	JD	9,974	398,952	10/19/2021	06/22/2030
927804-FG-4	VIRGINIA ELECTRIC & POWER			1	2.A FE	2,500,100	131.2040	2,624,073	2,000,000	2,496,467	0	(3,633)	0	0	8.875	6.366	MN	22,681	88,750	10/19/2022	11/15/2038
92826C-AF-9	VISA INC			1	1.D FE	4,991,650	91.4100	4,570,480	5,000,000	4,992,681	0	181	0	0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
92840V-AD-4	VISTRA OPERATIONS CO LLC			1	2.C FE	25,248,000	95.9650	23,991,140	25,000,000	25,083,122	0	(55,197)	0	0	3.550	3.317	JJ	409,236	887,500	11/06/2019	07/15/2024
928563-AF-2	VMWARE INC-CLASS A			1	2.C FE	9,979,537	93.0320	9,350,606	10,051,000	9,983,784	0	4,246	0	0	4.700	4.808	MN	60,362	472,397	05/10/2022	05/15/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92890H-AC-6	WEA FINANCE LLC/WFDAU			1	2.A FE	4,981,400	94.5190	4,725,936	5,000,000	4,996,087	0	2,054	0	0	3.750	3.795	MS	54,167	187,500	09/10/2014	09/17/2024
929160-AS-8	VULCAN MATERIALS CO			1	2.B FE	8,188,639	98.9310	7,774,019	7,858,000	7,950,404	0	(43,777)	0	0	4.500	3.897	AO	88,403	353,610	04/06/2017	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	1,992,480	83.5790	1,671,571	2,000,000	1,993,188	0	149	0	0	4.500	4.523	JD	4,000	90,000	06/12/2017	06/15/2047
92928Q-AF-5	WEA FINANCE LLC			1	2.B FE	39,748,606	81.4860	35,122,235	43,102,000	40,026,343	0	277,737	0	0	3.500	4.798	JD	67,048	1,508,570	04/27/2022	06/15/2029
92929Q-AQ-0	WASTE MANAGEMENT INC	LS			2.A FE	5,188,900	107.2790	5,363,934	5,000,000	5,051,000	0	(12,290)	0	0	7.100	6.772	FA	147,917	355,000	09/09/2003	08/01/2026
92940P-AB-0	WRKCO INC			1	2.B FE	11,000,621	98.4240	10,826,599	11,000,000	10,999,580	0	(90)	0	0	4.650	4.649	MS	150,608	511,500	02/20/2019	03/15/2026
92940P-AE-4	WRKCO INC	LS		1	2.B FE	11,802,332	92.2210	10,278,036	11,145,000	11,589,909	0	(78,307)	0	0	3.900	3.081	JD	36,221	434,655	03/13/2020	06/01/2028
92940P-AF-1	WRKCO INC	LS		1	2.B FE	10,030,050	89.9580	8,995,762	10,000,000	10,022,938	0	(2,027)	0	0	4.200	4.170	JD	35,000	420,000	05/16/2019	06/01/2032
92940P-AG-9	WRKCO INC	LS		1	2.B FE	9,976,400	79.7990	7,979,875	10,000,000	9,980,341	0	1,570	0	0	3.000	3.022	JD	13,333	300,000	06/01/2020	06/15/2033
931142-CK-7	WAL-MART				1.C FE	6,996,340	117.1570	8,200,979	7,000,000	6,996,630	0	108	0	0	6.500	6.504	FA	171,889	455,000	08/06/2008	08/15/2037
94106L-BK-4	WASTE MANAGEMENT INC			1	2.A FE	5,798,350	86.9420	4,347,105	5,000,000	5,744,321	0	(17,838)	0	0	4.150	3.302	JJ	95,681	207,500	11/01/2019	07/15/2049
948565-AD-8	WEEKLEY HOMES LLC/ FINAN			1	3.C FE	8,293,014	84.1000	6,728,024	8,000,000	8,217,695	0	(53,500)	0	0	4.875	4.272	MS	114,833	390,000	08/10/2021	09/15/2028
94974B-FP-0	WELLS FARGO CO				2.B FE	5,897,500	93.0640	5,583,850	6,000,000	5,913,312	0	2,172	0	0	5.375	5.492	MN	52,854	322,500	12/06/2013	11/02/2043
95000U-2D-4	WELLS FARGO & COMPANY			1	2.A FE	1,996,440	93.9550	1,879,101	2,000,000	1,997,621	0	331	0	0	4.150	4.172	JJ	36,197	83,000	01/16/2019	01/24/2029
95000U-2F-9	WELLS FARGO & COMPANY			1	1.E FE	10,000,000	92.8320	9,283,250	10,000,000	10,000,000	0	0	0	0	3.196	3.196	JD	12,429	319,600	06/10/2019	06/17/2027
95000U-3A-9	WELLS FARGO & COMPANY			1	2.A FE	10,000,000	97.4830	9,748,298	10,000,000	10,000,000	0	0	0	0	4.808	4.808	JJ	208,347	0	07/18/2022	07/25/2028
95040Q-AC-8	WELLTOWER INC			1	2.A FE	6,377,604	96.9060	6,105,106	6,300,000	6,324,717	0	(7,931)	0	0	4.250	4.108	AO	66,938	267,750	05/23/2018	04/01/2026
95040Q-AD-6	WELLTOWER INC			1	2.A FE	9,507,755	93.8540	8,916,130	9,500,000	9,504,016	0	(750)	0	0	4.250	4.240	AO	85,236	403,750	04/03/2018	04/15/2028
95081Q-AP-9	WESCO DISTRIBUTION INC	LS		1	3.B FE	5,804,800	101.3850	5,515,366	5,440,000	5,663,359	0	(58,145)	0	0	7.250	6.175	JD	17,529	394,400	06/12/2020	06/15/2028
95763P-EF-4	WESTERN ALLIANCE BANK			2	2.B PL	1,000,000	96.8970	968,972	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD	4,375	52,500	05/20/2020	06/01/2030
958254-AE-4	WESTERN GAS PARTNERS LP			1	3.A FE	4,830,009	94.8010	4,557,094	4,807,000	4,814,583	0	(3,249)	0	0	3.950	3.876	JD	15,823	189,877	11/27/2017	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS LP			1	3.A FE	2,983,050	91.6380	2,749,142	3,000,000	2,990,118	0	1,632	0	0	4.500	4.571	MS	45,000	135,000	02/21/2018	03/01/2028
959802-BA-6	WESTERN UNION CO-W/I			1	2.B FE	8,370,005	75.6610	6,380,478	8,433,000	8,378,841	0	5,764	0	0	2.750	2.838	MS	68,284	231,908	06/15/2021	03/15/2031
960386-AL-4	WABTEC	LS		1	2.C FE	11,887,600	93.2200	11,341,193	12,166,000	12,032,769	0	31,312	0	0	3.450	3.756	MN	53,632	419,727	01/05/2018	11/15/2026
961548-AV-6	WESTVACO CORP				2.B FE	5,503,550	113.1430	5,657,163	5,000,000	5,494,256	0	(9,294)	0	0	8.200	6.431	JJ	189,056	0	10/25/2022	01/15/2030
962178-AN-9	TRI POINTE GROUP / HOMES			1	3.C FE	1,776,190	99.6050	1,810,819	1,818,000	1,805,174	0	8,112	0	0	5.875	6.388	JD	4,747	106,808	02/07/2019	06/15/2024
96926J-AC-1	WILLIAM CARTER			1	3.B FE	838,000	96.1430	805,676	838,000	838,000	0	0	0	0	5.625	5.625	MS	13,879	47,138	02/28/2019	03/15/2027
969457-BV-1	WILLIAMS COS INC			1	2.B FE	2,993,190	95.2920	2,858,758	3,000,000	2,994,087	0	136	0	0	5.750	5.766	JD	3,354	172,500	06/19/2014	06/24/2044
969457-BW-9	WILLIAMS COS INC			1	2.B FE	1,994,760	98.8920	1,977,839	2,000,000	1,999,048	0	596	0	0	4.550	4.583	JD	1,769	91,000	06/19/2014	06/24/2024
96950F-AQ-7	WILLIAMS PARTNERS			1	2.B FE	9,969,000	97.4460	9,744,568	10,000,000	9,992,886	0	3,225	0	0	3.900	3.936	JJ	179,833	390,000	06/24/2014	01/15/2025
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	4,985,450	92.1890	4,609,472	5,000,000	4,992,352	0	1,433	0	0	3.050	3.084	AO	32,194	152,500	10/02/2017	10/15/2027
980745-F#-5	WOODWARD GOVERNOR CO PP			1	2.C	5,000,000	97.9380	4,896,916	5,000,000	5,000,000	0	0	0	0	4.350	4.350	MN	18,729	217,500	05/29/2018	05/30/2027
980745-F@-7	WOODWARD GOVERNOR CO PP			1	2.C	4,000,000	98.6800	3,947,197	4,000,000	4,000,000	0	0	0	0	4.270	4.270	MN	14,708	170,800	05/29/2018	05/30/2025
983024-AG-5	WYETH			1	1.E FE	5,550,654	113.3460	5,109,623	4,508,000	5,332,731	0	(56,688)	0	0	6.500	4.396	FA	122,092	293,020	11/19/2018	02/01/2034
98389B-AX-8	XCEL ENERGY INC.			1	2.A FE	1,991,460	73.1070	1,462,137	2,000,000	1,991,995	0	175	0	0	3.500	3.523	JD	5,833	70,000	11/04/2019	12/01/2049
98389B-AY-6	XCEL ENERGY INC.			1	2.A FE	4,983,500	89.1950	4,459,733	5,000,000	4,987,556	0	1,438	0	0	3.400	3.438	JD	14,167	170,000	03/27/2020	06/01/2030
98419M-AK-6	XYLEM INC			1	2.B FE	1,979,140	82.5670	1,651,335	2,000,000	1,981,475	0	428	0	0	4.375	4.438	MN	14,583	87,500	10/03/2016	11/01/2046
98421M-AB-2	XEROX HOLDINGS CORP	LS		1	3.B FE	10,503,750	80.7080	8,070,777	10,000,000	10,413,332	0	(64,078)	0	0	5.500	4.652	FA	207,778	550,000	08/04/2021	08/15/2028
988498-AL-5	YUM! BRANDS INC			1	3.C FE	769,000	91.9210	706,875	769,000	769,000	0	0	0	0	4.750	4.750	JJ	16,843	36,528	09/04/2019	01/15/2030
988498-AR-2	YUM! BRANDS INC	LS		1	3.C FE	10,000,000	92.6480	9,264,778	10,000,000	10,000,000	0	0	0	0	5.375	5.375	AO	134,375	268,750	03/24/2022	04/01/2032
98978V-AB-9	ZOETIS INC			1	2.A FE	15,153,750	99.8510	14,977,722	15,000,000	15,000,000	0	(153,750)	0	0	3.250	2.110	FA	203,125	243,750	02/28/2022	02/01/2023
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V			1	2.A PL	8,315,380	100.0000	8,315,380	8,315,380	8,315,380	0	0	0	0	8.000	8.078	MJSD	1,848	241,548	12/12/2022	01/01/2032
BENFIT-VA-0	Benefit Street Partners			1	2.B PL	8,051,102	100.0000	8,051,102	8,051,102	8,051,102	0	0	0	0	3.500	3.218	MAT	846,910	0	12/28/2022	04/11/2030
BENFIT-VB-0	Benefit Street Partners				3.B PL	4,025,551	100.0000	4,025,551	4,025,551	4,025,551	0	0	0	0	8.770	5.052	MAT	629,623	0	12/28/2022	04/11/2030
PPFNM4-E0-5	HENDR 2022-A13 PP			1	5.B GI	3,033,512	100.0000	3,033,512	3,033,512	3,033,512	0	0	0	0	5.490	5.553	MON	7,402	0	12/19/2022	12/31/2077

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
PPFQMA-YO-5	HENDR 2022-A12 PP			1	5.B GI	3,346,670	100.0000	3,346,670	3,346,670	3,346,670	0	0	0	0	5.880	5.952	MON	8,746	0	11/30/2022	12/31/2077
PPFRDH-R1-1	HENDR 2022-A04 PP			1	5.B GI	3,488,455	91.1280	3,178,962	3,488,455	3,488,455	0	0	0	0	5.150	5.206	MON	7,985	54,396	08/10/2022	12/31/2077
PPFSL4-IW-1	HENDR 2022-A11 PP			1	5.B GI	5,423,215	100.0000	5,423,215	5,423,215	5,423,215	0	0	0	0	5.780	5.850	MON	13,932	7,845	11/17/2022	12/31/2077
PPFUKH-PR-1	HENDR 2022-A10 PP			1	5.B GI	3,034,553	102.3650	3,106,314	3,034,553	3,034,553	0	0	0	0	5.840	5.912	MON	7,876	6,892	11/14/2022	12/31/2077
PPFV8D-9N-9	HENDR 2022-A07 PP			1	5.B GI	3,669,815	108.5120	3,982,181	3,669,815	3,669,815	0	0	0	0	6.210	6.291	MON	10,129	34,817	10/04/2022	12/31/2077
PPFY3R-BC-8	HENDR 2022-A08 PP			1	5.B GI	1,243,804	104.6490	1,301,630	1,243,804	1,243,804	0	0	0	0	6.030	6.106	MON	3,333	8,963	10/14/2022	12/31/2077
PPG01E-00-2	HENDR 2022-A03 PP			1	5.B GI	2,004,606	96.6760	1,937,965	2,004,606	2,004,606	0	0	0	0	5.510	5.574	MON	4,909	35,591	08/03/2022	12/31/2077
PPG01Y-VI-3	HENDR 2022-A05 PP			1	5.B GI	1,254,641	99.8370	1,252,592	1,254,641	1,254,641	0	0	0	0	5.730	5.798	MON	3,195	17,973	08/29/2022	12/31/2077
PPG01Y-VJ-1	HENDR 2022-A05 PP			1	5.B GI	1,084,597	89.0540	965,880	1,084,597	1,084,597	0	0	0	0	5.080	5.133	MON	2,449	13,774	08/29/2022	12/31/2077
PPG02Y-J6-2	HENDR 2022-A09 PP			1	5.B GI	3,048,259	103.6620	3,159,898	3,048,259	3,048,259	0	0	0	0	5.920	5.993	MON	8,020	14,537	10/28/2022	12/31/2077
012873-AK-1	ALBERTA ENERGY			1	2.C FE	8,578,800	107.3300	8,586,438	8,000,000	8,307,383	0	(25,610)	0	0	7.375	6.779	MN	98,333	590,000	11/09/2006	11/01/2031
013716-AW-5	ALCAN INC		A	1	1.F FE	2,813,830	102.3040	3,069,110	3,000,000	2,880,928	0	6,202	0	0	5.750	6.213	JD	14,375	172,500	03/29/2006	06/01/2035
01626P-AM-8	ALIMENTATION COUCHE-TARD		A	1	2.B FE	6,991,600	84.5000	5,914,996	7,000,000	6,993,716	0	777	0	0	2.950	2.964	JJ	89,483	206,500	01/22/2020	01/25/2030
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	7,412,995	88.1090	6,419,593	7,286,000	7,365,045	0	(14,359)	0	0	3.803	3.562	JD	12,315	277,087	07/02/2019	12/15/2032
06368D-H7-2	BANK OF MONTREAL		A	2	2.A FE	13,000,000	75.9060	9,867,808	13,000,000	13,000,000	0	0	0	0	3.088	3.088	JJ	190,684	200,720	01/05/2022	01/10/2037
064159-8N-9	BANK OF NOVA SCOTIA		A	2	2.C FE	10,893,125	73.0640	7,978,565	10,920,000	10,893,178	0	53	0	0	3.625	3.635	JAJO	70,373	415,324	05/10/2022	10/27/2081
064159-HB-5	BANK OF NOVA SCOTIA		A		2.A FE	9,999,200	98.1070	9,810,695	10,000,000	9,999,535	0	85	0	0	4.500	4.501	JD	18,750	450,000	12/09/2015	12/16/2025
064159-VJ-2	BANK OF NOVA SCOTIA		A	2	2.C FE	15,000,000	95.2140	14,282,172	15,000,000	15,000,000	0	0	0	0	4.900	4.900	MJSD	55,125	735,000	05/28/2020	01/01/9999
06417M-C4-5	BANK OF NOVA SCO		A		1.A FE	7,700,000	100.0170	7,701,314	7,700,000	7,700,000	0	0	0	0	5.000	2.980	FMAN	53,688	66,620	08/08/2022	08/08/2023
06417X-AG-6	BANK OF NOVA SCOTIA		A	1	2.A FE	9,999,700	85.3520	8,535,159	10,000,000	9,999,486	0	(214)	0	0	4.588	4.588	MN	72,643	257,438	04/05/2022	05/04/2037
124900-AD-3	CCL INDUSTRIES INC		A	1	2.B FE	16,746,419	82.2900	16,700,849	20,295,000	16,785,694	0	39,275	0	0	3.050	5.969	JD	51,583	309,499	11/21/2022	06/01/2030
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1.F FE	1,950,280	108.3280	2,166,550	2,000,000	1,966,151	0	1,551	0	0	6.200	6.389	JD	10,333	124,000	08/10/2007	06/01/2036
136375-CV-2	CANADIAN NATL RAILWAYS		A	1	1.F FE	4,999,300	90.0040	4,500,212	5,000,000	4,999,866	0	0	0	0	4.450	4.450	JJ	99,507	222,500	10/31/2018	01/20/2049
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2.A FE	1,660,050	108.1140	1,621,714	1,500,000	1,586,401	0	(6,898)	0	0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AL-5	CANADIAN NATL RESOURCES		A	1	2.A FE	9,088,590	99.4520	7,998,900	8,043,000	8,936,324	0	(39,195)	0	0	6.250	5.170	MS	148,014	502,688	05/15/2019	03/15/2038
136385-AX-9	CANADIAN NATL RESOURCES		A	1	2.A FE	2,990,880	94.3830	2,831,497	3,000,000	2,995,460	0	909	0	0	3.850	3.887	JD	9,625	115,500	05/23/2017	06/01/2027
136385-AY-7	CANADIAN NATL RESOURCES		A	1	2.A FE	1,998,440	87.5270	1,750,538	2,000,000	1,998,506	0	29	0	0	4.950	4.955	JD	8,250	99,000	05/23/2017	06/01/2047
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	2,785,530	103.5240	3,105,730	3,000,000	2,843,011	0	6,036	0	0	5.950	6.502	MN	22,808	178,500	03/11/2008	05/15/2037
14739L-AA-0	CASCADES INC CASCADES CORP	LS	A	1	3.C FE	1,122,000	91.4600	1,097,515	1,200,000	1,130,509	0	8,509	0	0	5.125	7.282	JJ	28,358	0	07/27/2022	01/15/2026
14739L-AB-8	CASCADES INC		A	1	3.C FE	11,853,906	87.8500	11,802,655	13,435,000	11,934,814	0	80,907	0	0	5.375	8.110	JJ	332,983	149,022	11/17/2022	01/15/2028
15135U-AP-4	CENOVUS ENERGY INC		A	1	2.C FE	801,555	91.5880	686,911	750,000	794,775	0	(2,235)	0	0	5.250	4.673	JD	1,750	39,375	10/16/2019	06/15/2037
292505-AD-6	ENCANA CORP			1	2.C FE	3,004,830	101.1430	3,034,286	3,000,000	3,002,869	0	(178)	0	0	6.500	6.487	FA	73,667	195,000	07/14/2006	08/15/2034
443628-AH-5	HUDBAY MINERALS INC	LS	A	1	4.B FE	2,630,000	91.1400	2,396,971	2,630,000	2,630,000	0	0	0	0	6.125	6.125	AO	40,272	131,220	09/09/2020	04/01/2029
443628-AJ-1	HUDBAY MINERALS INC		A	1	4.B FE	1,835,775	91.3010	1,675,380	1,835,000	1,835,514	0	(146)	0	0	4.500	4.491	AO	20,644	82,575	02/22/2021	04/01/2026
66977W-AP-4	NOVA CHEMICALS CORP		A	1	3.C FE	841,750	94.4110	859,136	910,000	881,179	0	11,067	0	0	5.000	6.480	MN	7,583	45,500	02/06/2019	05/01/2025
66977W-AS-8	NOVA CHEMICALS CORP	LS	A	1	3.C FE	8,452,395	81.6780	8,453,700	10,350,000	8,565,251	0	112,856	0	0	4.250	7.721	MN	56,206	219,938	06/28/2022	05/15/2029
67077M-AG-3	NUTRIEN LTD COM		A	1	2.B FE	2,291,788	96.6650	1,933,305	2,000,000	2,252,886	0	(8,951)	0	0	5.625	4.582	JD	9,375	112,500	04/10/2018	12/01/2040
67077M-AR-9	NUTRIEN LTD COM		A	1	2.B FE	6,220,920	88.2420	5,294,491	6,000,000	6,195,527	0	(5,873)	0	0	4.900	4.650	JD	24,500	294,000	04/12/2018	06/01/2043
68245X-AJ-8	BURGER KING		A	1	4.B FE	2,133,000	89.9290	1,918,192	2,133,000	2,133,000	0	0	0	0	4.375	4.376	MN	11,924	93,319	11/14/2019	01/15/2028
68245X-AM-1	BURGER KING		A	1	4.B FE	5,000,000	81.2050	4,060,228	5,000,000	5,000,000	0	0	0	0	4.000	4.000	AO	42,222	200,000	10/14/2020	10/15/2030
68327L-AC-0	CADILLAC FAIRVIEW PRP TR		A	1	1.E FE	27,527,262	90.0950	23,199,413	25,750,000	27,223,195	0	(235,322)	0	0	4.125	3.056	FA	442,578	1,062,188	09/07/2021	02/01/2029
68327L-AD-8	CADILLAC FAIRVIEW PRP TR		A	1	1.E FE	9,894,200	75.2940	7,529,379	10,000,000	9,905,398	0	9,436	0	0	2.500	2.621	AO	52,778	250,000	10/07/2021	10/15/2031
683715-AD-8	OPEN TEXT CORP		A	1	3.C FE	4,075,000	80.5000	4,025,004	5,000,000	4,077,231	0	2,231	0	0	3.875	7.322	JD	16,146	0	12/21/2022	12/01/2029
698900-AG-2	PANCANADIAN ENERGY CORP			1	2.C FE	6,990,690	105.1740	7,362,151	7,000,000	6,994,042	0	391	0	0	7.200	7.211	MN	84,000	504,000	10/31/2001	11/01/2031
70137T-AP-0	PARKLAND FUEL CORP		A	1	3.B FE	6,300,000	94.7530	5,969,409	6,300,000	6,300,000	0	0	0	0	5.875	5.875	JJ	170,669	370,125	06/25/2019	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70137W-AG-3	PARKLAND CORP/CANADA	LS	A	1	3.B FE	11,395,768	83.7470	9,446,653	11,280,000	11,363,300	0	(20,225)	0	0	4.500	4.352	AO	126,900	507,600	06/08/2021	10/01/2029
70137W-AL-2	PARKLAND CORP/CANADA		A	1	3.B FE	4,348,000	83.3080	3,622,218	4,348,000	4,348,000	0	0	0	0	4.625	4.625	MN	33,516	188,806	11/08/2021	05/01/2030
71644E-AE-2	PETRO-CANADA		A	1	2.A FE	2,298,500	107.2740	2,145,490	2,000,000	2,081,860	0	(20,516)	0	0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
740212-AM-7	PRECISION DRILLING CORP		A	1	4.B FE	451,633	93.7050	406,678	434,000	447,939	0	(2,967)	0	0	6.875	6.173	JJ	13,758	32,324	09/16/2021	01/15/2029
74819R-AP-1	QUEBECOR MEDIA INC		A	1	3.C FE	1,778,000	99.9750	1,777,554	1,778,000	1,778,000	0	0	0	0	5.750	5.750	JD	4,544	102,235	05/21/2013	01/15/2023
775109-BB-6	ROGERS COMMUNICATIONS		A	1	2.A FE	3,341,520	85.1550	2,554,636	3,000,000	3,301,042	0	(8,917)	0	0	5.000	4.272	MS	44,167	150,000	01/30/2018	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS		A	1	2.A FE	4,983,350	75.9160	3,795,814	5,000,000	4,984,172	0	310	0	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049
775109-CB-5	ROGERS COMMUNICATIONS		A	1	2.A FE	9,999,100	92.5120	9,251,234	10,000,000	9,998,952	0	(148)	0	0	3.200	3.202	MS	94,222	469,556	03/07/2022	03/15/2027
867229-AC-0	SUNCOR ENERGY INC		A	1	2.A FE	2,226,160	107.3450	2,146,893	2,000,000	2,121,897	0	(9,722)	0	0	7.150	6.259	FA	59,583	143,000	05/02/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC	LS	A	1	2.A FE	4,812,460	99.5080	4,975,410	5,000,000	4,882,083	0	6,494	0	0	5.950	6.233	JD	24,792	297,500	07/17/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A	1	2.C FE	1,486,650	98.9970	1,484,950	1,500,000	1,491,311	0	428	0	0	6.125	6.190	AO	22,969	91,875	01/19/2006	10/01/2035
89115A-2E-1	TORONTO-DOMINION BANK	LS	A	1	1.E FE	20,000,000	95.0620	19,012,445	20,000,000	20,000,000	0	0	0	0	4.456	4.456	JD	56,938	445,600	06/01/2022	06/08/2032
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2.A FE	1,495,290	100.5560	1,508,343	1,500,000	1,496,242	0	115	0	0	6.100	6.123	JD	7,625	91,500	05/26/2010	06/01/2040
89352H-AM-1	TRANS-CANADA PIPELINES		A	1	2.A FE	1,888,320	91.3300	1,826,591	2,000,000	1,910,401	0	5,800	0	0	4.625	5.157	MS	30,833	92,500	11/19/2018	03/01/2034
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2.A FE	3,987,480	106.1050	4,244,189	4,000,000	3,990,349	0	346	0	0	6.900	6.925	MN	35,267	276,000	11/13/2007	11/15/2037
000000-00-0	HUTCHISON WHAMPOA FIN		D		1.F FE	998,840	97.1190	971,187	1,000,000	999,625	0	124	0	0	3.625	3.639	AO	6,142	36,250	10/28/2014	10/31/2024
000000-00-0	YPF SOCIEDAD ANONIMA		D	1	5.C FE	249,750	95.6270	286,882	300,000	255,308	0	5,558	0	0	9.000	15.363	FMAN	3,675	6,000	06/23/2022	02/12/2026
000000-00-0	GEMS MENASA KY LTD/GEMS GEMS MENASA CAYMAN LTD		D	1	4.C FE	346,950	96.2090	346,353	360,000	347,171	0	221	0	0	7.125	8.295	JJ	11,828	0	12/06/2022	07/31/2026
000000-00-0	MINEJESA CAPITAL BV		D	1	2.C FE	681,450	88.0570	660,428	750,000	685,522	0	4,072	0	0	4.625	6.051	FA	13,586	17,344	05/17/2022	08/10/2030
000000-00-0	GENM CAPITAL LABUAN		D	1	2.C FE	4,156,450	75.7930	3,789,655	5,000,000	4,199,723	0	43,273	0	0	3.882	6.396	AO	38,820	97,050	05/20/2022	04/19/2031
000000-00-0	OFFICE CHERIFIEN DES PHO		D	2	3.A FE	385,613	83.8790	381,648	455,000	385,746	0	134	0	0	3.750	6.073	JD	379	0	12/21/2022	06/23/2031
00401M-AA-4	ABU DHABI CRUDE OIL	LS	D	1	1.C FE	9,000,000	93.5960	8,423,611	9,000,000	9,000,000	0	0	0	0	3.650	3.650	JD	913	328,500	10/26/2017	11/02/2029
00687Y-AA-3	ADIENT GLOBAL HOLDINGS	LS	D	1	4.C FE	1,763,015	93.0650	2,105,128	2,262,000	1,982,370	0	62,771	0	0	4.875	8.942	FA	41,659	110,273	01/14/2019	08/15/2026
00973R-AF-0	AKER BP ASA		D	1	2.B FE	9,980,200	87.9780	8,797,824	10,000,000	9,985,187	0	1,790	0	0	3.750	3.774	JJ	172,917	375,000	01/08/2020	01/15/2030
013822-AC-5	ALCOA NEDERLAND HOLDING	LS	D	1	2.C FE	20,378,750	98.4590	20,184,184	20,500,000	20,377,170	0	6,343	0	0	6.125	6.225	MN	160,441	1,255,625	03/13/2020	05/15/2028
013822-AE-1	ALCOA NEDERLAND HOLDING	LS	D	1	2.C FE	7,500,000	96.3520	7,226,402	7,500,000	7,500,000	0	0	0	0	5.500	5.500	JD	18,333	412,500	07/08/2020	12/15/2027
01609W-AR-3	ALIBABA GROUP HOLDING-SP ADR		D	1	1.E FE	5,720,700	89.4400	4,471,997	5,000,000	5,596,723	0	(42,622)	0	0	4.500	3.271	MN	20,625	225,000	12/26/2019	11/28/2034
01748T-AC-5	ALLEGION PLC	LS	C	1	2.B FE	14,999,700	96.7820	14,517,285	15,000,000	14,999,979	0	279	0	0	5.411	5.411	JJ	426,116	0	06/07/2022	07/01/2032
02154C-AF-0	ALTICE FINANCING SA	LS	D	1	4.B FE	3,160,000	80.8180	2,828,627	3,500,000	3,181,336	0	21,336	0	0	5.000	7.115	JJ	80,694	75,000	07/21/2022	01/15/2028
02156L-AA-9	ALTICE FRANCE SA		D	1	4.B FE	2,340,883	91.2880	2,126,106	2,329,000	2,332,543	0	(2,109)	0	0	8.125	8.041	FA	78,846	189,231	07/17/2018	02/01/2027
02156L-AC-5	ALTICE FRANCE SA		D	1	4.B FE	6,913,151	78.5130	6,029,041	7,679,000	6,962,852	0	49,037	0	0	5.500	7.719	AO	89,162	284,845	07/20/2022	01/15/2028
02364W-AP-0	AMERICA MOVIL SA de CV		D	1	2.A FE	1,980,940	104.6380	2,092,763	2,000,000	1,986,349	0	540	0	0	6.125	6.195	MN	15,653	122,500	10/24/2007	11/15/2037
032523-AB-8	ANADOLU EFES		D	1	3.A FE	9,923,000	78.0010	7,800,083	10,000,000	9,938,004	0	10,064	0	0	3.375	3.500	JD	1,875	337,500	06/22/2021	06/29/2028
035198-AD-2	ANGOLA		D		4.C FE	444,375	87.9810	395,912	450,000	445,258	0	488	0	0	8.000	8.201	MN	3,500	36,000	03/10/2021	11/26/2029
046353-AD-0	ASTRAZENECA PLC		D	1	1.G FE	6,480,475	112.8660	7,336,295	6,500,000	6,485,290	0	552	0	0	6.450	6.473	MS	123,446	419,250	09/06/2007	09/15/2037
052113-AA-5	AUSGRID FINANCE PTY LTD		D	1	2.B FE	4,997,300	99.4530	4,972,654	5,000,000	4,999,395	0	371	0	0	3.850	3.862	MN	32,083	192,500	04/23/2018	05/01/2023
052113-AB-3	AUSGRID FINANCE PTY LTD		D	1	2.B FE	4,995,350	92.3870	4,619,328	5,000,000	4,996,878	0	459	0	0	4.350	4.362	FA	90,625	217,500	04/23/2018	08/01/2028
05256L-AB-9	APLNG PROCESSING PP		D	1	2.B FE	30,000,000	93.9060	28,171,907	30,000,000	30,000,000	0	0	0	0	4.820	4.820	MS	365,517	1,446,000	09/21/2018	09/30/2030
05401A-AF-8	AVOLON HOLDINGS FNDG LTD		D	1	2.C FE	4,972,900	95.8480	4,792,378	5,000,000	4,991,782	0	5,209	0	0	3.950	4.064	JJ	98,750	197,500	04/11/2019	07/01/2024
05565E-AH-8	BMW US Capital LLC		C	1	1.F FE	1,150,783	93.5340	1,097,149	1,173,000	1,163,745	0	2,637	0	0	2.800	3.054	AO	7,299	32,844	09/28/2017	04/11/2026
05565E-BJ-3	BMW US Capital LLC		C	1	1.F FE	998,340	91.7120	917,124	1,000,000	998,847	0	155	0	0	3.625	3.645	AO	7,351	36,250	04/15/2019	04/18/2029
05581K-AC-5	BNP PARIBAS		D		2.A FE	24,025,889	95.3750	20,202,346	21,182,000	23,331,033	0	(484,772)	0	0	4.625	2.089	MS	293,900	979,668	09/02/2021	03/13/2027
05674X-AA-9	SUZANO AUSTRIA GMBH		D	1	2.C FE	2,130,000	100.5610	2,011,223	2,000,000	2,061,618	0	(15,646)	0	0	5.750	4.792	JJ	53,347	115,000	03/19/2018	07/14/2026
06738E-AE-5	BARCLAYS PLC		D		2.B FE	2,013,340	95.9840	1,919,681	2,000,000	2,004,221	0	(1,839)	0	0	3.650	3.548	MS	21,292	73,000	09/13/2017	03/16/2025
06738E-BT-1	BARCLAYS PLC	LS	D	2	3.B FE	10,060,000	76.6050	7,660,479	10,000,000	10,048,526	0	(8,169)	0	0	4.375	4.293	MJSD	19,444	437,500	08/04/2021	03/15/2028
06738E-BV-6	BARCLAYS PLC		D	1	2.B FE	785,415	76.1030	665,145	874,000	790,731	0	5,315	0	0	2.894	4.073	MN	2,600	25,294	03/16/2022	11/24/2032

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
06849A-AB-5	BARRICK INTL BK CORP		D	1	1.G FE	18,765,336	103.4850	15,522,693	15,000,000	18,382,243	0	(188,043)	0	0	6.350	4.132	AO	201,083	952,500	03/17/2021	10/15/2036
09659T-2A-8	BNP PARIBAS		D	2	2.A FE	14,951,850	88.6170	13,292,601	15,000,000	14,963,292	0	2,747	0	0	4.375	4.404	MS	218,750	656,250	02/22/2018	03/01/2033
09659W-2D-5	BNP PARIBAS	LS	D		1.G FE	14,973,150	96.3570	14,453,574	15,000,000	14,991,491	0	3,955	0	0	3.375	3.404	JJ	241,875	506,250	01/02/2018	01/09/2025
09659W-2K-9	BNP PARIBAS		D	2	1.G FE	15,000,000	82.3750	12,356,176	15,000,000	15,000,000	0	0	0	0	3.052	3.052	JJ	213,640	457,800	01/06/2020	01/13/2031
09659W-2R-4	BNP PARIBAS		D	2	1.G FE	12,000,000	81.5850	9,790,157	12,000,000	12,000,000	0	0	0	0	2.159	2.159	MS	76,285	259,080	09/08/2021	09/15/2029
09952A-AC-0	BORAL FINANCE PTY LTD		D	1	2.B FE	1,290,982	88.5560	1,148,569	1,297,000	1,293,596	0	557	0	0	3.750	3.804	MN	8,106	48,638	10/24/2017	05/01/2028
10554C-AA-0	BRASKEM AMERICA FINANCE		D	1	2.C FE	9,792,315	94.7700	8,299,950	8,758,000	9,766,599	0	(25,716)	0	0	7.125	6.080	JJ	275,603	312,004	02/18/2022	07/22/2041
10554T-AB-1	BRASKEM NETHERLANDS		D	1	2.C FE	10,855,500	90.1810	9,919,927	11,000,000	10,917,260	0	14,223	0	0	4.500	4.669	JJ	235,125	495,000	01/29/2019	01/10/2028
10554T-AD-7	BRASKEM NETHERLANDS		D	1	2.C FE	4,225,000	84.9510	4,247,573	5,000,000	4,260,033	0	35,033	0	0	4.500	7.204	JJ	94,375	112,500	07/19/2022	01/31/2030
10554T-AE-5	BRASKEM NETHERLANDS	LS	D	1	2.C FE	649,188	77.5660	504,182	650,000	649,223	0	11	0	0	5.875	5.883	JJ	16,018	38,188	03/16/2021	01/31/2050
111021-AL-5	BRITISH TELECOM PLC		D	1	2.B FE	621,348	96.9040	512,624	529,000	605,728	0	(12,484)	0	0	5.125	2.458	JD	2,033	27,111	09/27/2021	12/04/2028
11102A-AE-1	BRITISH TELECOMMUNICATIO		D	1	2.B FE	11,379,378	84.9960	9,211,838	10,838,000	11,287,446	0	(69,280)	0	0	3.250	2.572	MN	51,857	339,723	12/09/2022	11/08/2029
11778B-AB-8	BSKYB FINANCE UK		D	1	1.G FE	8,855,770	109.1400	9,822,616	9,000,000	8,903,741	0	4,611	0	0	6.500	6.624	AO	123,500	585,000	10/14/2005	10/15/2035
12656*-AG-7	CSL LMTD PP		D	1	1.G	976,280	99.5340	995,343	1,000,000	998,615	0	5,355	0	0	3.200	3.760	MS	8,444	32,000	07/23/2018	03/26/2023
12656*-AL-6	CSL LMTD PP		D	1	1.G	3,200,435	89.7090	3,139,812	3,500,000	3,315,385	0	27,831	0	0	2.970	4.000	AO	22,523	103,950	07/23/2018	10/13/2028
12661P-AC-3	CSL FINANCE PLC		D	1	1.G FE	4,982,250	94.1450	4,707,228	5,000,000	4,982,971	0	721	0	0	4.250	4.294	AO	37,778	106,250	04/20/2022	04/27/2032
12661P-AD-1	CSL FINANCE PLC		D	1	1.G FE	9,863,300	89.3110	8,931,107	10,000,000	9,865,404	0	2,104	0	0	4.625	4.731	AO	82,222	231,250	05/13/2022	04/27/2042
12674T-AA-4	CWCLN	LS	D	1	4.A FE	3,307,495	92.8250	3,094,791	3,334,000	3,317,703	0	2,886	0	0	6.875	7.000	JJ	105,692	229,213	03/27/2019	09/15/2027
13805A-AA-5	CANPACK CANPAK 3 3/8		D	1	3.C FE	3,101,438	87.4950	3,123,581	3,570,000	3,108,599	0	7,162	0	0	3.125	4.945	MN	0	0	12/12/2022	11/01/2025
151290-BV-4	CEMEX SAB-SPONS ADR		D	1	3.A FE	4,200,000	96.0790	4,035,310	4,200,000	4,200,000	0	0	0	0	5.450	5.450	MN	26,705	228,900	11/12/2019	11/19/2029
17186H-AC-6	CIMPRESS NV	LS	D	1	5.A FE	8,537,998	69.0790	5,661,021	8,195,000	8,347,261	0	(97,911)	0	0	7.000	6.087	JD	25,496	573,650	08/05/2021	06/15/2026
19123M-AD-5	COCA-COLA EUROPEAN PARTN		D	1	2.A FE	9,135,253	98.2930	9,202,233	9,362,000	9,243,789	0	108,536	0	0	0.500	4.216	MN	7,282	23,405	09/15/2022	05/05/2023
191241-AH-1	COCA-COLA FEMSA SAB CV	LS	D	1	1.G FE	10,293,088	86.8390	9,031,248	10,400,000	10,321,337	0	9,907	0	0	2.750	2.869	JJ	126,317	286,000	01/08/2020	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB CV		D	1	1.G FE	3,694,676	75.8530	3,489,239	4,600,000	3,725,698	0	31,022	0	0	1.850	4.269	MS	28,367	42,550	07/28/2022	09/01/2032
20752T-AA-2	CONNECT FINCO SARL/CONNE		D	1	4.A FE	12,007,453	93.1600	11,072,106	11,885,000	11,938,289	0	(28,430)	0	0	6.750	6.546	AO	200,559	802,238	03/03/2022	10/01/2026
210314-AD-2	TRANSMANTARO		D	1	2.C FE	6,070,500	90.9580	5,457,502	6,000,000	6,067,872	0	(2,628)	0	0	5.200	5.092	AO	69,333	156,000	04/05/2022	04/11/2038
21987B-AZ-1	CODELCO INC		D	1	1.G FE	7,493,500	87.4900	6,124,286	7,000,000	7,373,415	0	(53,070)	0	0	3.000	2.138	MS	53,083	210,000	09/14/2020	09/30/2029
22088D-AA-8	CORURIPE NETHERLANDS BV		D	2	4.B FE	350,325	80.6100	326,472	405,000	353,626	0	3,301	0	0	10.000	14.169	FA	15,863	0	08/12/2022	02/10/2027
22535W-AG-2	CREDIT AGRICOLE LONDON		D	2	1.G FE	5,000,000	91.1770	4,558,866	5,000,000	5,000,000	0	0	0	0	1.907	1.907	JD	3,973	95,350	06/09/2020	06/16/2026
225401-AF-5	CREDIT SUISSE GROUP		D	1	2.B FE	7,000,000	79.9380	5,595,651	7,000,000	7,000,000	0	0	0	0	3.869	3.869	JJ	127,140	270,830	01/05/2018	01/12/2029
225401-AM-0	CREDIT SUISSE GROUP		D	1	2.B FE	7,000,000	88.5720	6,200,022	7,000,000	7,000,000	0	0	0	0	2.593	2.593	MS	55,461	181,510	09/04/2019	09/11/2025
225460-AP-2	CREDIT SUISS NEW YORK		D		1.G FE	12,360,461	93.3320	11,526,488	12,350,000	12,348,230	0	446	0	0	3.625	3.630	MS	139,281	447,688	12/07/2018	09/09/2024
25156P-BC-6	DEUTSCHE TELEKOM		D	1	2.A FE	19,720,150	90.3800	18,075,963	20,000,000	19,759,175	0	10,139	0	0	4.750	4.861	JD	26,389	950,000	01/04/2019	06/21/2038
26151A-AA-7	DRAX FINCO PLC		D	1	3.A FE	3,045,000	96.1490	2,884,478	3,000,000	3,003,584	0	(12,507)	0	0	6.625	6.338	MN	33,125	198,750	05/02/2019	11/01/2025
268317-AU-8	ELECTRICITE DE FRANCE		D	1	2.A FE	4,250,216	94.7340	3,670,959	3,875,000	4,117,221	0	(39,836)	0	0	4.500	3.271	MS	48,438	174,375	07/09/2019	09/21/2028
28249N-AA-9	EIG PEARL HOLDINGS SARL		D		1.F FE	10,000,000	83.9960	8,399,601	10,000,000	10,000,000	0	0	0	0	3.545	3.545	FA	119,151	212,700	01/13/2022	08/31/2036
29082H-AB-8	EMBRAER NETHERLANDS FINA		D	1	3.B FE	3,094,425	96.0720	2,910,980	3,030,000	3,074,684	0	(9,669)	0	0	5.400	4.995	FA	68,175	163,620	11/19/2020	02/01/2027
29268B-AC-5	ENEL FINANCE		D	1	2.A FE	10,651,055	99.5170	10,449,252	10,500,000	10,606,437	0	(4,302)	0	0	6.800	6.688	MS	210,233	714,000	10/16/2007	09/15/2037
29287T-AA-7	ENGIE ENERGIA CHILE SA		D	1	2.B FE	4,964,800	81.8450	4,092,235	5,000,000	4,973,777	0	3,205	0	0	3.400	3.484	JJ	72,250	170,000	01/23/2020	01/28/2030
29646A-AC-0	ESKOM HOLDINGS LIMITED		D		3.C FE	8,917,500	92.5780	7,406,214	8,000,000	8,705,860	0	(108,285)	0	0	6.350	4.549	FA	198,967	508,000	02/08/2021	08/10/2028
29646A-AD-8	ESKOM HOLDINGS LIMITED		D		5.B FE	352,400	87.8290	281,052	320,000	347,626	0	(3,961)	0	0	8.450	6.582	FA	10,591	27,040	10/08/2021	08/10/2028
30251G-BC-0	FMGAU		D	1	3.A FE	9,725,000	84.5430	8,454,319	10,000,000	9,744,745	0	19,745	0	0	4.375	4.752	AO	109,375	437,500	03/07/2022	04/01/2031
30251G-BD-8	FMGAU		D	1	3.A FE	8,000,000	93.8920	7,511,330	8,000,000	8,000,000	0	0	0	0	5.875	5.875	AO	99,222	240,222	04/06/2022	04/15/2030
30251G-BE-6	FMGAU		D	1	3.A FE	6,000,000	93.2670	5,596,031	6,000,000	6,000,000	0	0	0	0	6.125	6.125	AO	77,583	187,833	04/06/2022	04/15/2032
314890-AA-2	FERGUSON FINANCE PLC		D	1	2.B FE	26,898,626	93.5240	22,969,433	24,560,000	26,149,311	0	(256,901)	0	0	4.500	3.250	AO	205,690	1,105,200	01/07/2020	10/24/2028

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
314890-AB-0	FERGUSON FINANCE PLC		D	1	2.B FE	24,888,000	84.7420	21,185,577	25,000,000	24,913,039	0	10,134	0	0	3.250	3.303	JD	65,451	812,500	05/28/2020	06/02/2030
314890-AD-6	FERGUSON FINANCE PLC		D	1	2.B FE	7,709,623	91.2600	7,072,663	7,750,000	7,711,368	0	1,745	0	0	4.650	4.716	AO	71,074	180,188	04/12/2022	04/20/2032
315413-A*-5	Ferrocarril PP		D	1	2.B IF	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	5.499	5.499	MJSD	61,100	733,200	05/27/2022	09/15/2037
31572U-AF-3	FIBRIA OVERSEAS FINANCE		D	1	2.C FE	1,045,000	100.3690	1,003,692	1,000,000	1,023,016	0	(5,039)	0	0	5.500	4.865	JJ	25,056	55,000	03/19/2018	01/17/2027
31572U-AG-1	FIBRIA OVERSEAS FINANCE		D	1	2.C FE	8,862,660	97.2970	8,756,697	9,000,000	8,956,428	0	20,013	0	0	4.000	4.250	JJ	167,000	360,000	11/09/2017	01/14/2025
35177P-AL-1	ORANGE SA		D	1	2.A FE	1,989,000	122.3270	2,446,531	2,000,000	1,993,268	0	502	0	0	9.000	9.055	MS	60,000	180,000	11/18/2008	03/01/2031
36165R-AC-9	GCC SAB DE CV		D	1	2.C FE	520,000	83.3390	500,037	600,000	522,363	0	2,363	0	0	3.614	5.401	AO	4,277	16,263	08/18/2022	04/20/2032
36321P-AB-6	GALAXY PIPELINE ASSETS		D	1	1.C FE	21,000,000	80.4720	16,899,182	21,000,000	21,000,000	0	0	0	0	2.625	2.625	MS	139,344	551,250	10/27/2020	03/31/2036
37231B-AA-6	GENM CAPITAL LABUAN		D	1	2.C FE	561,131	75.7930	541,921	715,000	565,427	0	4,296	0	0	3.882	7.283	AO	5,551	13,878	09/01/2022	04/19/2031
377372-AE-7	GLAXOSMITHKLINE CAPITAL		C	1	1.F FE	8,644,230	112.4710	7,872,989	7,000,000	8,407,274	0	(62,162)	0	0	6.375	4.543	MN	57,021	446,250	11/30/2018	05/15/2038
377372-AN-7	GLAXOSMITHKLINE CAPITAL	LS	C	1	1.F FE	4,999,600	96.0800	4,804,025	5,000,000	4,999,590	0	38	0	0	3.875	3.876	MN	24,757	193,750	05/10/2018	05/15/2028
404280-BB-4	HSBC HOLDINGS PLC-SPONS		D		1.G FE	2,094,920	95.3770	1,907,532	2,000,000	2,040,313	0	(11,049)	0	0	3.900	3.268	MN	7,800	78,000	09/13/2017	05/25/2026
404280-BK-4	HSBC HOLDINGS PLC-SPONS		D	2	1.G FE	4,159,280	92.2300	3,689,192	4,000,000	4,078,809	0	(17,154)	0	0	4.041	3.531	MS	48,492	161,640	12/19/2017	03/13/2028
404280-CC-1	HSBC HOLDINGS PLC-SPONS		D	2	1.G FE	4,700,000	87.3980	4,107,687	4,700,000	4,700,000	0	0	0	0	3.973	3.973	MN	20,229	186,731	05/15/2019	05/22/2030
404280-DC-0	HSBC HOLDINGS PLC-SPONS	LS	D	2	2.A FE	10,030,050	86.5320	8,653,237	10,000,000	10,027,889	0	(2,161)	0	0	4.762	4.724	MS	121,696	238,100	03/22/2022	03/29/2033
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	6,953,180	116.4140	6,984,813	6,000,000	6,576,322	0	(36,105)	0	0	7.450	6.222	MN	45,942	447,000	04/12/2007	11/24/2033
45262B-AB-9	IMPERIAL BRANDS FIN PLC		D	1	2.B FE	4,723,160	91.6400	4,582,017	5,000,000	4,756,336	0	31,226	0	0	3.500	5.000	JJ	75,347	105,000	06/28/2022	07/26/2026
45262B-AF-0	IMPERIAL BRANDS FIN PLC		D	1	2.B FE	10,094,900	99.2950	9,929,536	10,000,000	10,087,173	0	(7,727)	0	0	6.125	5.903	JJ	262,014	0	07/21/2022	07/27/2027
45326Y-A@-6	INCITEC PIVOT PP		D	1	2.B	2,000,000	87.9700	1,759,396	2,000,000	2,000,000	0	0	0	0	4.130	4.130	AO	13,996	82,600	10/24/2019	10/30/2030
45687A-AG-7	INGERSOLL-RAND GL HLD CO		C	1	2.B FE	7,755,193	98.2750	7,798,086	7,935,000	7,755,760	0	567	0	0	5.750	5.942	JD	20,278	228,131	11/21/2022	06/15/2043
462629-A*-7	IPSEN SA PP		C	1	3.A	15,000,000	92.4800	13,872,046	15,000,000	15,000,000	0	0	0	0	3.630	3.630	JJ	238,975	544,500	07/08/2019	07/23/2026
46590X-AB-2	JBS USA FOOD FINANCE		D	1	2.C FE	2,448,000	95.0700	2,281,669	2,400,000	2,437,517	0	(4,315)	0	0	5.500	5.231	JJ	60,867	134,400	06/15/2020	01/15/2030
46590X-AH-9	JBS USA FOOD FINANCE		D	1	2.C FE	2,934,990	95.5380	2,866,132	3,000,000	2,935,435	0	445	0	0	5.750	6.030	AO	91,042	0	12/06/2022	04/01/2033
46590X-AJ-5	JBS USA FOOD FINANCE		D	1	2.C FE	669,583	95.0700	598,940	630,000	662,756	0	(6,827)	0	0	6.500	6.044	JD	3,413	18,200	08/31/2022	12/01/2052
46653K-AA-6	JAB HOLDINGS BV		D	1	2.A FE	9,968,800	74.9530	7,495,330	10,000,000	9,974,704	0	2,887	0	0	2.200	2.235	MN	23,222	220,000	11/18/2020	11/23/2030
47032F-AB-5	JAMES HARDIE INTL FIN		D	1	3.A FE	5,856,694	92.9330	5,937,476	6,389,000	5,912,047	0	42,209	0	0	5.000	6.767	JJ	147,302	188,925	06/29/2022	01/15/2028
47216F-AA-5	JAZZ SECURITIES DAC	LS	D	1	3.B FE	10,183,460	89.7640	8,977,345	10,001,000	10,129,437	0	(33,148)	0	0	4.375	4.095	JJ	201,756	529,914	04/23/2021	01/15/2029
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	1.G FE	10,437,006	97.5410	9,939,431	10,190,000	10,244,289	0	(41,503)	0	0	3.800	3.364	AO	89,276	387,220	01/24/2018	04/08/2024
500631-AH-9	KOREA ELECTRIC & POWER	LS	D		1.C FE	4,274,780	106.0850	4,243,399	4,000,000	4,085,323	0	(17,823)	0	0	7.000	6.396	FA	116,667	280,000	05/05/2006	02/01/2027
50201D-AA-1	LIKAK		D	1	4.A FE	7,141,375	93.9470	6,462,584	6,879,000	6,983,490	0	(54,489)	0	0	6.750	6.131	AO	98,026	464,333	01/06/2020	10/15/2027
50201D-AD-5	LIKAK	LS	D	1	4.A FE	9,465,270	83.1700	8,317,005	10,000,000	9,511,351	0	46,081	0	0	5.125	6.040	JJ	236,319	256,250	03/28/2022	07/15/2029
539439-AQ-2	LLOYDS BANKING GROUP PLC	LS	D	2	1.G FE	17,000,000	89.9310	15,288,337	17,000,000	17,000,000	0	0	0	0	3.574	3.574	MN	91,137	607,580	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	1,992,940	94.6450	1,892,895	2,000,000	1,995,811	0	679	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018	03/22/2028
53944Y-AH-6	LLOYDS BANKING GROUP PLC		D		1.G FE	10,129,450	98.1490	9,814,881	10,000,000	10,034,257	0	(27,846)	0	0	3.900	3.602	MS	118,083	390,000	05/30/2019	03/12/2024
55292W-AA-8	MC BRAZIL DWNSTRM		D	1	3.C FE	348,941	82.4150	285,156	346,000	348,645	0	(271)	0	0	7.250	7.113	JD	70	36,164	10/08/2021	06/30/2031
591555-AE-7	METINVEST BV		D	1	5.B FE	5,973,125	52.5920	2,866,253	5,450,000	5,780,823	0	(95,290)	0	0	8.500	6.367	AO	87,503	523,200	12/02/2020	04/23/2026
591555-AF-4	METINVEST BV		D		5.B FE	542,452	50.2650	276,455	550,000	544,263	0	614	0	0	7.750	7.950	MN	5,210	52,250	10/02/2019	10/17/2029
59284M-AB-0	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	9,825,000	77.1710	7,717,052	10,000,000	9,841,871	0	3,057	0	0	5.500	5.620	AO	93,194	550,000	10/27/2016	10/31/2046
59284M-AD-6	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	1,987,960	77.1570	1,543,147	2,000,000	1,988,701	0	210	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
603051-AA-1	MINERAL RESOURCES LTD		D	1	3.C FE	7,770,700	101.7030	7,526,019	7,400,000	7,583,243	0	(70,933)	0	0	8.125	7.214	MN	100,208	601,250	06/12/2020	05/01/2027
603051-AC-7	MINERAL RESOURCES LTD	LS	D	1	3.C FE	8,353,457	102.1250	8,484,567	8,308,000	8,346,764	0	(6,693)	0	0	8.000	7.875	MN	110,773	330,474	04/27/2022	11/01/2027
60475D-AB-7	MISC CAPITAL TWO LABUAN		D	2	2.B FE	14,957,400	91.3710	13,705,606	15,000,000	14,962,516	0	5,116	0	0	3.750	3.813	AO	132,813	281,250	03/30/2022	04/06/2027
606822-CL-6	MITSUBISHI UFJ FINL-SPON ADR	LS	D	2	1.G FE	15,000,000	97.6180	14,642,723	15,000,000	15,000,000	0	0	0	0	5.017	5.017	JJ	336,557	0	07/11/2022	07/20/2028
61238Q-AA-6	BASELL FINANCE CO BV		D		2.B FE	2,564,810	108.9990	2,179,970	2,000,000	2,221,676	0	(46,166)	0	0	8.100	5.133	MS	47,700	162,000	12/18/2013	03/15/2027
62878U-2E-1	NBN CO LTD	LS	D	1	1.E FE	9,969,700	77.6660	7,766,614	10,000,000	9,972,734	0	2,626	0	0	2.500	2.534	JJ	120,139	175,000	09/28/2021	01/08/2032
65558U-YC-0	NORDEA BANK ABP NEW YORK		D		1.A FE	13,360,000	99.9570	13,354,209	13,360,000	13,360,000	0	0	0	0	4.940	3.631	MON	7,233	100,786	10/26/2022	04/28/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
656531-AJ-9	STATOIL ASA		D	1	1.D FE	2,278,760	109.1540	2,183,075	2,000,000	2,114,290	0	(15,298)	0	0	7.150	6.007	JJ	65,939	143,000	09/15/2006	01/15/2029
67078A-AE-3	NVENT FINANCE SARL		D	1	2.C FE	19,367,420	76.4890	19,887,237	26,000,000	19,436,534	0	69,114	0	0	2.750	6.543	MN	91,361	165,000	12/06/2022	11/15/2031
67777L-AD-5	OI EUROPEAN GROUP BV	LS	D	1	3.C FE	12,891,450	88.3520	13,252,773	15,000,000	13,002,602	0	111,152	0	0	4.750	7.169	FA	269,167	356,250	06/27/2022	02/15/2030
69377F-AA-4	FREEPORT INDONESIA PT		D	1	2.C FE	10,043,750	96.0460	9,604,621	10,000,000	10,037,650	0	(6,100)	0	0	4.763	4.664	AO	101,875	238,150	04/08/2022	04/14/2027
69377F-AB-2	FREEPORT INDONESIA PT		D	1	2.C FE	5,600,000	91.9430	5,148,783	5,600,000	5,600,000	0	0	0	0	5.315	5.315	AO	63,662	148,820	04/07/2022	04/14/2032
706451-BG-5	PEMEX FINANCE LTD		D	1	3.C FE	615,550	72.7730	473,028	650,000	618,412	0	1,522	0	0	6.625	7.223	JD	1,914	43,063	02/01/2021	06/15/2035
709629-AS-8	PENTAIR FINANCE SARL	LS	D	1	2.C FE	16,634,630	99.0970	16,846,486	17,000,000	16,647,224	0	12,594	0	0	5.900	6.191	JJ	481,997	0	06/28/2022	07/15/2032
71429M-AB-1	PRGO		D	1	3.B FE	997,510	93.0790	930,793	1,000,000	999,027	0	260	0	0	4.375	4.406	MS	12,882	43,750	03/07/2016	03/15/2026
715604-AA-2	PERU LNG SRL		D	1	4.B FE	5,019,500	83.5980	4,179,895	5,000,000	5,010,252	0	(2,072)	0	0	5.375	5.321	MS	73,906	268,750	03/16/2018	03/22/2030
71647N-AZ-2	PETROBRAS GLOBAL FINANCE		D	1	3.C FE	5,910,900	98.1460	5,888,744	6,000,000	5,939,132	0	8,041	0	0	5.750	5.950	FA	143,750	345,000	03/12/2019	02/01/2029
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	3.C FE	1,317,701	64.0030	816,045	1,275,000	1,314,172	0	(632)	0	0	6.750	6.498	MS	23,906	86,063	01/27/2017	09/21/2047
71654Q-DD-1	PETROLEOS MEXICANOS		D	1	3.C FE	562,446	69.2880	374,846	541,000	561,973	0	(252)	0	0	7.690	7.357	JJ	18,259	41,603	10/26/2020	01/23/2050
74730D-AE-3	QATAR PETROLEUM		D	1	1.D FE	19,926,200	76.7630	15,352,563	20,000,000	19,930,054	0	2,738	0	0	3.125	3.150	JJ	293,403	625,000	06/30/2021	07/12/2041
74977R-DF-8	RABOBANK NEDERLAND		D		1.G FE	19,952,600	95.9690	19,193,776	20,000,000	19,984,366	0	9,585	0	0	2.625	2.676	JJ	231,875	525,000	07/15/2019	07/22/2024
75405U-AA-4	RAS LAFFAN LNG III		D	1	1.E FE	4,071,500	100.4940	4,091,620	4,071,500	4,071,500	0	0	0	0	5.838	5.839	MS	60,084	237,694	08/04/2005	09/30/2027
756250-AE-9	RECKITT BENCKISER TSY		D	1	1.G FE	7,090,191	92.8720	6,986,775	7,523,000	7,279,638	0	48,517	0	0	3.000	3.787	JD	3,135	225,690	12/03/2018	06/26/2027
780097-BA-8	ROYAL BANK OF SCOTLAND		D		1.G FE	13,974,660	97.7780	13,688,867	14,000,000	13,989,380	0	2,663	0	0	4.800	4.823	AO	160,533	672,000	03/30/2016	04/05/2026
780153-BK-7	ROYAL CARIBBEAN CRUISES	LS	D	1	4.C FE	473,696	81.3490	385,596	474,000	473,742	0	46	0	0	5.375	5.388	JJ	11,748	13,305	01/06/2022	07/15/2027
780153-BS-0	ROYAL CARIBBEAN CRUISES		D	1	3.C FE	14,965,625	100.5700	15,085,573	15,000,000	14,963,789	0	(1,836)	0	0	8.250	8.282	JJ	292,188	0	10/18/2022	01/15/2029
80007R-AE-5	SANDS CHINA LTD-UNSPONS ADR	LS	D	1	3.A FE	12,187,500	93.6880	14,053,214	15,000,000	12,351,140	0	163,640	0	0	5.400	9.539	FA	321,750	405,000	07/12/2022	08/08/2028
803014-AA-7	SANTOS FINANCE LTD		D	1	2.C FE	20,000,000	79.7660	15,953,212	20,000,000	20,000,000	0	0	0	0	3.649	3.649	AO	125,688	729,800	04/22/2021	04/29/2031
81180W-BC-4	SEAGATE HDD CAYMAN		D	1	3.A FE	4,892,234	82.7690	4,875,112	5,890,000	4,899,722	0	7,488	0	0	4.091	7.432	JD	20,080	0	12/06/2022	06/01/2029
81180W-BF-7	SEAGATE HDD CAYMAN		D	1	3.A FE	782,500	76.3520	763,520	1,000,000	783,159	0	659	0	0	3.125	7.362	JJ	14,410	0	12/20/2022	07/15/2029
81254U-AK-2	SEASPAN CORP		D	1	3.B FE	422,560	75.7390	318,102	420,000	421,879	0	(465)	0	0	5.500	5.405	FA	9,625	24,191	07/09/2021	08/01/2029
82481L-AC-3	SHIRE ACQ INV IRELAND DA		D	1	2.B FE	2,001,740	98.2570	1,967,104	2,002,000	2,001,919	0	40	0	0	2.875	2.877	MS	15,668	57,558	09/19/2016	09/23/2023
82481L-AD-1	SHIRE ACQ INV IRELAND DA		D	1	2.B FE	4,994,050	94.0060	4,700,291	5,000,000	4,997,399	0	607	0	0	3.200	3.214	MS	43,556	160,000	09/19/2016	09/23/2026
826200-AD-9	SIEMENS FINANCING		D	1	1.E FE	5,036,230	103.5510	5,177,574	5,000,000	5,009,796	0	(2,456)	0	0	6.125	6.061	FA	113,993	306,250	10/24/2006	08/17/2026
82620K-BF-9	SIEMENS		D	1	1.E FE	14,965,950	74.1450	11,121,743	15,000,000	14,967,918	0	1,309	0	0	2.875	2.890	MS	131,771	431,250	03/02/2021	03/11/2041
83192P-AA-6	SMITH & NEPHEW PLC		D	1	2.B FE	16,926,050	78.4930	16,780,331	21,378,000	17,145,797	0	219,747	0	0	2.032	5.149	AO	92,914	217,200	07/19/2022	10/14/2030
83368R-BJ-0	SOCIETE GENERALE		D	2	2.B FE	5,000,000	78.5450	3,927,233	5,000,000	5,000,000	0	0	0	0	3.337	3.337	JJ	74,156	84,352	01/11/2022	01/21/2033
83368R-BM-3	SOCIETE GENERALE		D		1.F FE	5,000,000	97.4480	4,872,413	5,000,000	5,000,000	0	0	0	0	4.677	4.677	JD	10,393	116,925	06/08/2022	06/15/2027
860740-AQ-5	STILLWATER MINING CO		D	1	3.B FE	4,798,150	80.2640	4,013,206	5,000,000	4,820,231	0	21,286	0	0	4.500	5.126	MN	28,125	225,000	12/14/2021	11/16/2029
86964W-AF-9	SUZANO AUSTRIA GMBH		D	1	2.C FE	991,088	99.7480	997,480	1,000,000	993,733	0	830	0	0	6.000	6.125	JJ	27,667	60,000	08/14/2019	01/15/2029
86964W-AK-8	SUZANO AUSTRIA GMBH		D	1	2.C FE	5,917,620	78.0960	4,685,759	6,000,000	5,927,694	0	6,774	0	0	3.125	3.280	JJ	86,458	194,792	06/28/2021	01/15/2032
870674-AA-6	SWEIHAN PV POWER CO PJSC		D		2.A FE	9,932,100	80.2280	7,968,358	9,932,100	9,932,100	0	0	0	0	3.625	3.625	JJ	151,016	189,020	01/13/2022	01/31/2049
874060-AW-6	TAKEDA PHARMACEUTICAL		D	1	2.B FE	22,910,758	99.2700	22,832,169	23,000,000	22,936,144	0	8,915	0	0	5.000	5.054	MN	111,806	1,150,000	12/17/2019	11/26/2028
87656X-B#-7	TATE & LYLE PP		D	1	2.C	2,000,000	82.6040	1,652,090	2,000,000	2,000,000	0	0	0	0	3.410	3.410	MN	7,957	68,200	08/16/2019	11/19/2031
87656X-B@-9	TATE & LYLE PP		D	1	2.C	3,000,000	85.2660	2,557,988	3,000,000	3,000,000	0	0	0	0	3.310	3.310	MN	11,585	99,300	08/16/2019	11/19/2029
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	4.A FE	2,962,155	82.2590	2,467,769	3,000,000	2,977,464	0	1,375	0	0	6.375	6.471	MN	24,438	191,250	09/30/2004	11/15/2033
87938W-AW-3	TELEFONICA EMISIONES		D	1	2.C FE	7,000,000	77.1460	5,400,214	7,000,000	7,000,000	0	0	0	0	4.895	4.895	MS	109,458	342,650	02/27/2018	03/06/2048
87969N-AD-7	TELSTRA CORP LTD		D	1	1.G FE	9,840,480	95.5520	9,555,218	10,000,000	9,956,674	0	17,905	0	0	3.125	3.323	AO	72,917	312,500	10/08/2015	04/07/2025
89400P-AE-3	TRANSURBAN FINANCE CO		D	1	2.A FE	9,912,300	95.7540	9,575,405	10,000,000	9,969,040	0	9,112	0	0	4.125	4.232	FA	170,729	412,500	10/27/2015	02/02/2026
89680Y-AC-9	TRITON CONTAINER		D	1	2.C FE	6,693,702	77.7880	5,211,800	6,700,000	6,694,527	0	550	0	0	3.150	3.161	JD	9,380	211,050	05/26/2021	06/15/2031
89681L-AA-0	TRITON CONTAINER/TAL INT		D	1	2.C FE	4,980,000	77.2150	3,860,748	5,000,000	4,981,686	0	1,686	0	0	3.250	3.296	MS	47,847	106,528	01/11/2022	03/15/2032
89686Q-AA-4	TRIVIUM PACKAGING FIN		D	1	4.B FE	715,000	93.4750	668,344	715,000	715,000	0	0	0	0	5.500	5.500	FA	14,856	39,325	07/19/2019	08/15/2026

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
899415-AE-3	TULLOW OIL PLC		D	1	5.B FE	1,428,000	61.1180	872,761	1,428,000	1,428,000	0	0	0	0	7.000	7.000	MS	33,320	99,960	03/16/2018	03/01/2025
902133-AG-2	TYCO ELECTRONICS GROUP S		D	1	1.G FE	8,221,594	114.2210	6,366,697	5,574,000	7,880,543	0	(117,658)	0	0	7.125	3.507	AO	99,287	397,148	12/30/2019	10/01/2037
902133-AT-4	TYCO ELECTRONICS GROUP S		D	1	1.G FE	4,987,850	96.2790	4,813,971	5,000,000	4,995,604	0	1,257	0	0	3.700	3.729	FA	69,889	185,000	01/25/2016	02/15/2026
902613-AP-3	UBS GROUP AG		D	2	1.G FE	10,093,900	95.8030	9,580,286	10,000,000	10,082,563	0	(11,337)	0	0	4.751	4.539	MN	64,666	237,550	05/05/2022	05/12/2028
90320B-AA-7	UPC BROADBAND FINCO BV		D	1	3.C FE	15,226,844	83.1830	12,456,706	14,975,000	15,188,230	0	(27,395)	0	0	4.875	4.662	JJ	336,626	730,031	08/04/2021	07/15/2031
90351D-AB-3	UBS GROUP FUNDING		D		1.G FE	2,117,374	97.3300	1,946,595	2,000,000	2,043,816	0	(15,127)	0	0	4.125	3.278	MS	22,229	82,500	10/20/2017	09/24/2025
90351D-AF-4	UBS GROUP FUNDING		D		1.G FE	3,991,160	96.0990	3,843,942	4,000,000	3,996,503	0	916	0	0	4.125	4.152	AO	34,833	165,000	03/29/2016	04/15/2026
903742-AA-2	ULKER BISKUVI SANAYI AS		D		4.B FE	6,817,675	84.2840	5,402,576	6,410,000	6,656,482	0	(78,706)	0	0	6.950	5.461	AO	75,487	445,495	11/24/2020	10/30/2025
91311Q-AC-9	UNITED UTILITIES PLC		D	1	2.A FE	5,587,195	105.4780	5,246,453	4,974,000	5,535,159	0	(52,036)	0	0	6.875	4.575	FA	129,186	170,981	05/20/2022	08/15/2028
92857W-BD-1	VODAFONE GROUP PLC		D	1	2.B FE	2,970,585	79.7890	2,792,621	3,500,000	3,059,022	0	11,877	0	0	4.375	5.409	FA	56,146	153,125	11/15/2013	02/19/2043
92857W-BL-3	VODAFONE GROUP PLC		D	1	2.B FE	4,905,200	91.8910	4,594,527	5,000,000	4,919,078	0	3,362	0	0	5.000	5.153	MN	21,528	250,000	05/23/2018	05/30/2038
92858R-AA-8	VMED O2 UK FINANCING I	LS	D	1	3.C FE	14,338,238	81.0050	11,654,219	14,387,000	14,339,736	0	2,293	0	0	4.250	4.291	JJ	281,945	611,448	06/23/2021	01/31/2031
92858R-AB-6	VMED O2 UK FINANCING I		D	1	3.C FE	5,553,711	81.4080	4,509,167	5,539,000	5,551,364	0	(1,586)	0	0	4.750	4.716	JJ	121,319	268,949	06/22/2021	07/15/2031
92979@-AC-6	WACKER CHEMICAL PP		D	1	2.C	5,000,000	99.5350	4,976,770	5,000,000	5,000,000	0	0	0	0	4.180	4.180	AO	39,478	209,000	03/21/2013	04/23/2023
94876Q-AA-4	WEIR GROUP PLC (THE)		D	1	3.A FE	793,057	89.0380	706,072	793,000	793,069	0	(29)	0	0	2.200	2.197	MN	2,326	17,446	09/27/2021	05/13/2026
980236-AQ-6	WOODSIDE FINANCE LTD		D	1	2.A FE	21,170,920	93.9660	19,732,797	21,000,000	21,113,095	0	(16,926)	0	0	4.500	4.396	MS	307,125	945,000	06/04/2019	03/04/2029
98313R-AC-0	WYNN MACAU LTD		D	1	4.B FE	373,925	94.5890	387,814	410,000	381,286	0	7,361	0	0	4.875	9.272	AO	4,997	15,113	08/16/2022	10/01/2024
98313R-AG-1	WYNN MACAU LTD		D	1	4.B FE	3,296,915	91.7060	3,340,864	3,643,000	3,297,200	0	285	0	0	5.500	9.146	JJ	92,391	0	12/28/2022	01/15/2026
984851-AF-2	YARA INTERNATIONAL ASA		D	1	2.B FE	10,972,280	92.4350	10,167,848	11,000,000	10,982,949	0	2,630	0	0	4.750	4.782	JD	43,542	522,500	05/24/2018	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		D	1	2.B FE	41,755,200	80.2830	33,719,044	42,000,000	41,756,343	0	20,538	0	0	3.148	3.235	JD	99,162	1,322,160	03/03/2022	06/04/2030
98953G-AD-7	ZIGGO BV		D	1	4.C FE	7,060,121	81.1260	5,881,606	7,250,000	7,038,471	0	(3,963)	0	0	5.125	5.535	JJ	171,332	320,313	09/21/2022	02/28/2030
98955D-AA-8	ZIGGO BV		D	1	4.A FE	8,159,500	83.6150	8,445,136	10,100,000	8,201,055	0	41,555	0	0	4.875	8.475	AO	103,946	246,188	10/12/2022	01/15/2030
A3158#-AH-2	HOFER FIN SVCS PP		D	1	1.G PL	6,000,000	98.8380	5,930,263	6,000,000	6,000,000	0	0	0	0	3.790	3.790	MS	60,008	227,400	09/10/2018	09/26/2023
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV		D	1	2.B FE	4,077,448	99.4730	3,950,077	3,971,000	3,977,460	0	(14,351)	0	0	5.500	5.120	JD	10,200	218,405	03/09/2015	06/15/2023
G26156@-AB-0	DCC TREAS IRELAN PP		D	1	2.B	2,500,000	99.0580	2,476,456	2,500,000	2,500,000	0	0	0	0	4.040	4.040	AO	18,517	101,000	02/28/2013	04/25/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP		C	1	1.G	11,738,100	100.3680	10,036,828	10,000,000	10,221,172	0	(223,596)	0	0	6.050	3.671	JD	26,889	605,000	05/07/2015	12/15/2023
G55555-AR-0	LOGAN GROUP CO LTD		D	1	6. *	93,807	22.1760	88,703	400,000	88,703	(5,104)	46,650	278,843	0	7.500	(127.139)	FA	0	15,000	02/17/2022	08/25/2023
G7334@-AB-9	RRPF ENG LEASING PP		D	1	2.C FE	8,000,000	80.7890	6,463,099	8,000,000	8,000,000	0	0	0	0	4.130	4.131	FA	128,489	342,400	06/05/2018	06/13/2030
G7334@-AL-7	RRPF ENG LEASING PP		D	1	2.C FE	4,000,000	92.9050	3,716,200	4,000,000	4,000,000	0	0	0	0	4.350	4.351	FA	67,667	180,000	02/07/2019	06/13/2026
G8781@-AC-3	THAMES WATER PP		D	1	2.A YE	8,000,000	94.9890	7,599,118	8,000,000	8,000,000	0	0	0	0	3.570	3.570	MS	78,540	285,582	02/26/2018	03/22/2025
G9284#-BD-8	VITOL FINANCE PP		D	1	2.B	4,000,000	98.8200	3,952,805	4,000,000	4,000,000	0	0	0	0	4.400	4.400	JD	1,956	176,000	06/19/2013	06/27/2023
N4281@-BS-3	KONINKLIJKE VOPAK NV PP		D	1	2.B	3,000,000	98.5450	2,956,360	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	3,740	112,200	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP		D	1	6. *	0	0.0000	0	426,750	0	0	0	0	0	7.250	0.000	JD	0	0	06/18/2014	07/15/2023
N4445#-AV-8	IMTECH CAPITAL PP		D	1	6. *	0	0.0000	0	64,891	0	0	0	0	0	7.250	0.000	JD	0	0	06/18/2014	07/15/2023
N7338@-AC-5	RED ELECTRICA PP		C	1	1.G	2,293,980	99.8310	1,996,617	2,000,000	2,089,558	0	(29,909)	0	0	5.310	3.612	AO	21,240	106,200	04/17/2015	10/19/2025
P4001*-AA-2	ENVASES PP		D	1	2.C PL	10,000,000	87.7090	8,770,851	10,000,000	10,000,000	0	0	0	0	3.150	3.150	FA	124,250	305,045	02/02/2021	02/09/2028
P4001*-AB-0	ENVASES PP		D	1	2.C PL	5,000,000	87.0820	4,354,100	5,000,000	5,000,000	0	0	0	0	3.200	3.200	JJ	73,778	160,000	07/02/2021	07/15/2028
P44008@-AA-7	CHACAO PRIVATE PLACEMENT		D	1	2.B PL	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	3.790	3.790	JD	2,632	884,333	09/29/2021	12/31/2033
Q0697#-AA-4	AUSGRID FIN PTY PP		D	1	2.A FE	5,000,000	88.8360	4,441,814	5,000,000	5,000,000	0	0	0	0	3.500	3.500	AO	43,750	175,000	08/28/2017	10/01/2027
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP		C	1	2.B	2,000,000	100.0370	2,000,746	2,000,000	2,000,000	0	0	0	0	4.230	4.230	MS	22,090	84,600	03/22/2013	03/27/2023
Q3971@-AJ-8	GPT RE LTD PP		D	1	1.F	19,000,000	89.6280	17,029,325	19,000,000	19,000,000	0	0	0	0	3.790	3.790	JJ	312,043	720,100	05/28/2019	07/25/2030
Q3974*-AA-6	GIP CAPRICORN PP		D	1	2.B PL	19,955,493	78.0070	15,566,607	19,955,493	19,955,493	0	0	0	0	3.110	3.122	MJSD	1,724	620,616	07/19/2021	12/31/2034
Q5664#-AB-0	PORT OF MELBOURN PP		D	1	2.B FE	7,000,000	88.9030	6,223,216	7,000,000	7,000,000	0	0	0	0	4.270	4.270	AO	74,725	298,900	08/27/2018	10/01/2030
Q8773@-AN-8	STOCKLAND TR MGT PP		D	1	1.G FE	10,000,000	91.6680	9,166,782	10,000,000	10,000,000	0	0	0	0	3.630	3.630	JJ	166,375	363,000	01/12/2018	01/16/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,320,186,681	XXX	7,600,866,618	8,379,492,784	8,305,866,084	(16,674)	384,594	835,803	0	XXX	XXX	XXX	90,276,949	298,503,201	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1.A FM	204,443	94.4230	223,817	237,036	206,203	0	(2,665)	0	0	5.500	9.988	MON	1,086	13,037	09/30/2008	05/25/2033
00079C-AE-9	ABFS 2001-2 A4			4	1.A FM	18,855	92.5790	21,799	23,546	3,430	0	1,394	0	0	6.990	3,814.548	MON	137	1,764	01/22/2003	12/25/2031
00842B-AC-1	ABMT 2015-5 A3			4	1.A	2,383,851	89.9410	2,153,369	2,394,197	2,381,840	0	(2,736)	0	0	3.500	3.689	MON	6,983	83,797	05/24/2018	07/25/2045
00842V-AJ-2	ABMT 2016-3 A9			4	1.A	853,049	85.6560	719,893	840,442	846,682	0	3,679	0	0	3.500	(0.416)	MON	2,451	29,415	08/08/2016	08/25/2046
00842V-AT-0	ABMT 2016-3 B2			4	1.A	4,446,963	90.0710	3,869,985	4,296,583	4,369,723	0	(11,711)	0	0	3.791	2.765	MON	13,574	163,159	07/29/2020	08/25/2046
02148J-AD-9	CWALT 2006-39CB 1A4			4	1.A FM	578,266	82.2920	562,401	683,418	520,069	0	(20,459)	0	0	6.000	9.589	MON	3,417	40,944	12/14/2006	01/25/2037
02151F-AF-6	CWALT 2007-21CB 1A6			4	1.A FM	576,332	79.0150	501,185	634,294	475,390	0	(28,872)	0	0	6.000	10.584	MON	3,171	37,941	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.A FM	140,147	83.4470	127,547	152,849	140,155	0	(3,326)	567	0	5.064	4.163	MON	645	4,530	09/06/2005	09/25/2035
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1			4	1.A FE	22,030,686	95.9250	21,697,727	22,619,422	22,068,038	0	37,352	0	0	4.500	5.465	MON	84,823	270,277	12/19/2022	05/25/2067
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1			4	1.A FE	21,488,323	93.9950	20,416,413	21,720,834	21,546,063	0	57,740	0	0	4.000	4.536	MON	72,403	579,222	05/05/2022	01/25/2067
059469-AF-3	BOAA 2006-7 A6			4	1.A FM	432,315	29.6490	362,081	1,221,228	400,430	0	(70,337)	17,821	0	6.359	6.431	MON	6,472	26,423	12/14/2006	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1			4	1.C FM	96,958	94.0010	91,442	97,278	96,941	0	1	0	0	5.500	5.555	MON	446	5,350	08/30/2005	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1			4	1.A FM	222,753	91.8850	216,805	235,951	231,473	0	678	0	0	5.500	6.600	MON	1,081	12,977	12/17/2007	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	724,212	92.8030	686,406	739,641	732,438	0	272	0	0	5.750	6.054	MON	3,544	42,516	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	65,982	92.5030	64,142	69,340	67,688	0	(324)	0	0	5.500	6.307	MON	318	3,814	09/20/2007	08/25/2035
05949C-PJ-9	BOAMS 2005-L 2A3			4	1.A FM	539,374	85.0790	485,350	570,471	555,981	0	3,059	0	0	3.142	5.189	MON	1,494	14,977	12/13/2005	01/25/2036
05950P-AJ-2	BAFC 2006-H 3A2			4	1.A FM	1,132,944	96.6290	1,290,774	1,335,804	1,248,010	0	10,354	0	0	3.880	5.842	MON	4,319	43,906	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2			4	1.A FM	580,313	91.9310	637,220	693,150	606,537	0	1,827	0	0	5.500	8.455	MON	3,177	37,985	07/03/2007	09/25/2034
05951F-AG-9	BAFC 2007-1 TA5			4	4.A FM	965,750	85.6580	906,093	1,057,805	1,065,086	0	0	0	0	6.590	5.844	MON	5,809	52,618	02/15/2007	01/25/2037
06606T-AK-7	BAHM 1998-2 B1			4	6. FE	1,667,518	22.7060	454,119	0	454,119	(6,168)	(162,370)	0	0	6.121	(0.469)	MON	7,141	186,091	07/24/2015	12/10/2025
07384M-TM-4	BSARM 2003-1 5A1			4	1.A FM	33,390	93.2950	31,190	33,432	33,389	0	(43)	0	0	2.842	0.023	MON	79	819	03/12/2015	04/25/2033
10085B-AA-0	Boston Lending T20222 2022-2 A			4	1.A FE	14,108,202	90.9560	13,619,231	14,973,365	14,218,133	0	109,931	0	0	3.250	4.914	MON	8,111	300,091	05/03/2022	05/25/2062
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A			4	1.A FE	9,067,244	91.0040	9,067,244	9,963,576	9,094,829	0	27,585	0	0	4.500	6.485	MON	7,473	97,145	09/30/2022	09/25/2062
10638C-AA-0	BABS 2021-RM1 A			4	1.A FE	6,944,274	84.9140	6,184,538	7,283,291	7,042,827	0	55,173	0	0	1.400	3.027	MON	1,699	101,966	03/25/2021	10/25/2063
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1			4	1.A FE	15,955,241	89.7340	15,470,361	17,240,172	16,103,430	0	148,189	0	0	3.000	5.443	MON	8,620	239,926	06/24/2022	07/25/2062
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A			4	1.A FE	13,209,820	84.9450	11,778,840	13,866,380	13,288,543	0	78,723	0	0	1.750	2.904	MON	4,044	219,698	08/25/2022	02/25/2062
1248ME-AG-4	CBASS 2007-CB4 A2D			4	1.A FM	137,189	91.6730	153,371	167,303	148,480	0	(3,239)	0	0	3.785	10.036	MON	528	5,121	08/16/2011	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1.A FM	60,848	30.6040	29,947	97,853	31,295	0	(2,976)	0	0	3.103	10.414	MON	253	1,036	10/11/2007	01/25/2037
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A			4	1.A FE	8,206,247	89.1600	7,464,526	8,372,057	8,248,357	0	42,110	0	0	3.750	5.394	MON	5,233	164,825	06/15/2022	04/25/2025
12529H-AA-7	CFMT 2020-AB1 A			4	1.A FE	12,635,610	81.5800	10,341,264	12,676,225	12,632,129	0	(2,195)	0	0	1.943	2.101	MON	4,105	241,259	09/08/2022	09/25/2050
12529L-AA-8	CFMT 2020-HB4 A			4	1.A FE	73,136	96.0000	70,211	73,137	73,135	0	7	0	0	0.946	0.961	MON	12	692	12/11/2020	12/26/2030
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A			4	1.A FE	8,985,000	90.9290	8,985,000	9,881,339	9,045,787	0	60,787	0	0	3.250	6.680	MON	5,352	78,502	09/23/2022	09/25/2037
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A			4	1.A FE	32,882,910	74.0000	25,700,032	34,729,774	33,242,107	0	359,197	0	0	2.000	3.430	MON	11,577	594,265	02/14/2022	02/25/2052
12543P-AQ-6	CWHL 2006-21 A15			4	1.A FM	7,409	58.4720	16,254	27,797	5,058	0	1,117	0	0	6.000	213.607	MON	139	1,354	02/13/2008	02/25/2037
12558R-AJ-0	CIM Trust 2019R5 2019-R5 M3			4	1.D	13,715,955	89.4730	13,522,910	15,114,000	13,836,884	0	120,929	0	0	3.500	5.623	MON	44,083	264,495	06/13/2022	09/25/2059
12592U-AH-5	CSMLT 2015-1 A4			4	1.A	2,382,017	86.4420	2,039,949	2,359,893	2,369,636	0	19,255	0	0	3.500	(0.213)	MON	6,883	82,596	11/28/2017	05/25/2045
12628K-AF-9	CSAB 2006-3 A3A			4	1.A FM	1,599,847	17.2310	1,569,911	9,110,743	1,599,644	0	(411,653)	36,291	0	5.950	6.003	MON	45,174	149,358	10/20/2006	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A			4	1.A FM	966,950	19.7930	850,625	4,297,554	911,097	0	(231,557)	67,447	0	5.684	3.057	MON	20,355	61,348	11/15/2006	12/25/2036
12646U-AF-5	CSMC 2013-1VR1 B4			4	1.A	769,830	94.6450	720,529	761,295	762,862	0	100	0	0	3.454	2.660	MON	2,192	26,334	01/07/2020	03/25/2043
12646W-AS-3	CSMC 2013-1VR2 B2			4	1.A	895,690	94.6530	879,434	929,116	923,770	0	2,503	0	0	3.391	4.235	MON	2,625	31,504	03/29/2016	04/25/2043
12647G-CP-1	CSMC 2013-1VR4 B3			4	1.A	1,411,203	94.2160	1,391,318	1,476,733	1,455,121	0	2,101	0	0	3.484	5.150	MON	4,287	51,294	03/31/2020	07/25/2043
12647M-DU-6	CSMC 2013-6 B3			4	1.A	1,688,790	94.5920	1,628,248	1,721,334	1,707,870	0	(1,709)	0	0	3.330	3.947	MON	4,777	57,065	08/21/2018	08/25/2043
12647P-AF-5	CSMC 2013-7 A5			4	1.A	553,883	88.3820	490,645	555,141	553,932	0	205	0	0	3.000	3.027	MON	1,388	16,642	01/26/2015	08/25/2043

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
12649G-AQ-9	CSMC 2014-OAK1 B3			4	1.A	883,325	94.9150	809,930	853,325	861,485	0	(1,256)	0	0	3.643	2.321	MON	2,590	31,016	06/14/2019	11/25/2044
12649G-AR-7	CSMC 2014-OAK1 B4			4	1.A	925,487	94.8040	855,481	902,364	911,630	0	9,266	0	0	3.643	2.591	MON	2,739	32,798	11/08/2019	11/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7			4	1.A	435,990	94.5350	411,744	435,548	435,715	0	622	0	0	3.000	(0.030)	MON	1,089	13,066	01/13/2015	12/25/2044
12649K-AX-5	CSMC 2015-WIN1 B4			4	1.A	2,516,088	92.4060	2,377,025	2,572,358	2,551,062	0	3,430	0	0	3.783	4.505	MON	8,110	97,606	10/02/2018	12/25/2044
12653T-AA-9	CSMC 2018-J1 A1			4	1.A	6,455,750	88.4410	5,845,596	6,609,630	6,502,789	0	(35,505)	0	0	3.500	0.730	MON	19,278	231,337	07/11/2018	02/25/2048
12653T-BW-0	CSMC 2018-J1 B2			4	1.A	29,767,044	84.1110	24,758,795	29,435,890	29,693,729	0	(73,314)	0	0	3.588	3.299	MON	88,025	791,884	03/02/2022	02/25/2048
12653T-BY-6	CSMC 2018-J1 B4			4	1.A	5,897,850	83.1280	5,506,764	6,624,471	5,944,700	0	46,851	0	0	3.588	6.748	MON	19,810	95,700	08/10/2022	02/25/2048
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1			4	1.A FE	19,637,007	91.9880	18,063,920	19,637,203	19,623,546	0	(13,461)	0	0	3.901	3.889	MON	63,837	574,535	03/17/2022	02/25/2067
12667F-3U-7	CWALT 2005-J1 1A8			4	1.A FM	446,055	91.2330	429,111	470,344	458,106	0	(4,242)	0	0	5.500	6.298	MON	2,156	25,869	06/27/2007	02/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3			4	1.A FM	415,136	81.8250	384,912	470,409	389,429	0	(10,188)	0	0	5.250	8.235	MON	2,058	24,627	03/23/2012	04/25/2035
12667F-EG-6	CWALT 2004-J2 3A3			4	1.A FM	259,919	96.7700	256,248	264,802	263,006	0	88	0	0	5.500	5.815	MON	1,214	12,183	12/14/2006	04/25/2034
12667G-7H-0	CWALT 2005-46CB A14			4	1.A FM	1,097,626	71.9220	845,722	1,175,882	913,435	0	(50,192)	0	0	5.500	6.377	MON	5,389	64,655	12/20/2006	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8			4	1.A FM	1,185,729	84.6060	1,109,982	1,311,938	1,185,716	0	(31,642)	2,062	0	5.500	5.942	MON	6,013	71,905	10/13/2006	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	4.B FM	1,574,188	80.7900	1,271,791	1,574,188	1,574,188	0	0	0	0	5.500	9.241	MON	7,215	86,581	10/17/2007	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.A FM	646,477	73.4340	524,818	714,682	546,417	0	(32,648)	0	0	5.500	9.210	MON	3,276	39,257	04/12/2006	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1.A FM	737,459	67.5390	571,344	845,946	616,960	0	(32,998)	0	0	5.750	6.915	MON	4,053	48,529	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	1.A FM	576,341	58.1710	398,710	685,406	426,444	0	(51,294)	0	0	5.500	8.073	MON	3,141	37,568	11/15/2006	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3			4	1.A FM	1,461,451	69.5550	1,098,934	1,579,947	1,213,047	0	(89,165)	0	0	5.500	5.679	MON	7,241	86,897	01/30/2008	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	1.A FM	959,544	77.9270	798,448	1,024,606	814,072	0	(46,638)	0	0	5.500	7.822	MON	4,696	56,142	09/07/2005	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1.A FM	1,308,205	53.7580	865,982	1,610,897	805,797	0	(102,922)	0	0	6.000	12.138	MON	8,054	96,564	04/07/2006	05/25/2036
12668W-AU-1	CWL 2007-4 A5W			4	1.A FM	2,567,323	79.9710	2,238,341	2,798,926	2,867,608	0	0	0	0	4.564	3.484	MON	10,645	124,375	03/20/2007	04/25/2047
126694-HK-7	CWHL 2005-25 A6			4	1.A FM	530,208	51.3210	317,192	618,049	334,994	0	(68,788)	0	0	5.500	9.475	MON	2,833	32,821	12/01/2022	11/25/2035
126694-JX-7	CWHL 2005-24 A7			4	1.A FM	254,312	57.6700	173,309	300,519	184,990	0	(24,677)	0	0	5.500	8.844	MON	1,377	16,470	10/28/2005	11/25/2035
126694-KZ-0	CWHL 2005-24 A33			4	1.A FM	155,003	57.6700	105,450	182,851	112,734	0	(15,044)	0	0	5.500	8.784	MON	838	10,021	12/07/2005	11/25/2035
12669F-RG-0	CWHL 2004-4 A5			4	1.A FM	279,869	95.6940	269,037	281,143	280,049	0	3	0	0	5.250	5.326	MON	1,230	14,760	10/06/2004	05/25/2034
12669F-UC-5	CWHL 2004-9 A7			4	1.A FM	530,889	92.2170	521,466	565,480	551,942	0	1,763	0	0	5.250	6.104	MON	2,474	29,688	06/07/2004	06/25/2034
12669G-W5-6	CWHL 2005-J2 3A14			4	1.A FM	1,180,798	74.1920	946,263	1,275,423	921,994	0	(43,357)	0	0	5.500	6.365	MON	5,846	76,731	10/19/2006	08/25/2035
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A			4	1.A FE	4,467,284	95.5290	4,268,574	4,468,354	4,467,957	0	3,940	0	0	2.800	2.825	MON	2,085	125,114	06/25/2019	06/25/2069
14727Q-AA-3	CFMT 2018-RM2 A			4	1.A FE	5,300,286	97.7040	5,182,232	5,304,012	5,308,030	0	19,985	0	0	4.000	0.829	MON	4,125	203,421	02/17/2022	10/25/2068
15132E-LC-0	CDMC 2005-1 A5			4	1.A FM	74,534	92.5130	68,996	74,580	74,405	0	188	0	0	5.105	6.333	MON	317	3,807	11/19/2009	02/18/2035
173100-AR-9	CMSI 2006-6 B1			4	5.C FM	281,226	39.0850	223,135	570,902	414,917	0	26,531	0	0	6.000	9.884	MON	2,855	19,774	11/13/2007	11/25/2036
17310F-AT-2	CMSI 2006-5 3A1			4	1.A FM	509,628	95.8020	480,426	501,479	512,726	0	(1,102)	0	0	5.500	4.406	MON	2,298	27,581	11/23/2016	09/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	2,924,338	98.9050	2,892,407	2,924,426	2,894,995	0	14,705	0	0	4.988	6.016	MON	12,155	140,569	06/20/2007	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1			4	1.A	1,411,775	90.7890	1,304,050	1,436,346	1,424,835	0	(2,049)	0	0	3.500	3.851	MON	4,189	49,898	02/17/2016	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A	1,387,092	94.8780	1,301,801	1,372,084	1,377,985	0	(1,480)	0	0	3.500	3.183	MON	4,002	48,114	10/08/2014	06/25/2044
17323E-AQ-6	CMLTI 2014-J2 B4			4	1.A	1,336,265	91.6600	1,215,324	1,325,906	1,327,902	0	3,043	0	0	3.796	3.695	MON	4,194	50,537	05/25/2017	11/25/2044
19685G-AA-4	COLT Funding LLC20224 2022-4 A1			4	1.A FE	11,000,709	95.7730	10,588,641	11,055,960	10,994,094	0	(6,615)	0	0	4.301	4.390	MON	39,626	266,146	12/19/2022	03/25/2067
22541Q-FV-9	CSFB 2003-17 1A4			4	1.E FM	111,991	93.8150	109,180	116,378	113,700	0	(132)	0	0	5.500	6.317	MON	533	6,401	06/26/2007	06/25/2033
22541Q-MA-7	CSFB 2003-19 1A4			4	1.A FM	894,030	89.6860	805,216	897,817	894,453	0	(34)	0	0	5.250	5.315	MON	3,928	41,038	07/15/2003	07/25/2033
22541S-5U-8	CSFB 2005-FIX1 A5			4	1.A FM	1,221,730	100.0000	1,224,605	1,224,605	1,207,835	0	(7,386)	0	0	5.400	5.268	MON	5,511	42,298	04/04/2006	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			4	1.A FM	2,157,922	94.9340	2,116,042	2,228,970	2,201,918	0	19,080	0	0	5.500	5.968	MON	10,216	122,593	10/12/2006	12/25/2034
225458-PR-3	CSFB 2005-4 2A4			4	1.A FM	1,216,036	74.4430	963,597	1,294,409	994,177	0	(69,895)	0	0	5.500	6.812	MON	5,933	71,083	10/19/2006	06/25/2035
225470-M6-7	CSMC 2006-3 1A4A			4	1.A FM	1,117,916	57.4030	1,059,809	1,846,269	1,077,756	0	(77,434)	29,955	0	6.968	8.117	MON	10,721	41,084	12/19/2006	04/25/2036
225470-QY-2	CSMC 2005-5 A2F			4	1.A FM	5,725,169	7.7950	995,157	12,767,069	612,318	0	(355,713)	0	0	5.365	21.743	MON	11,416	157,860	12/22/2005	04/25/2036
22943H-AG-1	CSAB 2006-1 A6A			4	1.A FM	1,696,806	34.1220	1,133,814	3,322,783	944,673	0	(170,603)	0	0	6.672	10.811	MON	18,475	28,148	05/02/2006	06/25/2036

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
22945A-AB-5	Credit Suisse Mo2017RPL1rust 2017-RPL1 A2			4	1.A	4,984,375	90.7820	4,539,083	5,000,000	4,983,636	0	(739)	0	0	2.950	3.032	MON	12,290	110,936	03/02/2022	07/25/2057
251510-FX-6	DBALT 2005-4 A6			4	1.A FM	1,173,818	85.2710	1,098,527	1,288,273	1,149,681	0	(27,501)	0	0	5.300	5.157	MON	5,690	56,308	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	295,309	99.6490	321,784	322,918	297,306	0	1,003	0	0	6.365	6.901	MON	1,713	15,197	10/04/2006	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A			4	4.A FM	8,272	82.8170	8,098	9,778	9,918	0	0	0	0	6.005	3.116	MON	49	443	09/14/2006	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			4	1.A FM	609,344	101.3480	715,997	706,474	574,773	0	5,607	0	0	6.423	10.498	MON	3,781	36,409	06/14/2006	07/25/2036
294751-CQ-3	EQABS 2003-3 AF4			4	1.A FM	232,837	99.4510	231,559	232,838	233,398	0	2,050	0	0	4.995	0.626	MON	969	10,371	07/17/2003	12/25/2033
29977J-AA-4	EVER 2013-1 A1			4	1.A	860,368	91.9250	823,311	895,634	866,944	0	(7,536)	0	0	2.250	4.009	MON	1,679	20,152	06/14/2019	03/25/2043
29977K-AA-1	EVER 2013-2 A			4	1.A	1,627,838	92.6810	1,527,758	1,648,396	1,638,996	0	(2,186)	0	0	3.000	3.277	MON	4,121	49,452	11/20/2015	06/25/2043
29978C-AA-8	EVER 2018-1 A1			4	1.A	2,212,914	88.5630	1,982,120	2,238,092	2,224,719	0	(1,433)	0	0	3.500	0.361	MON	6,528	78,333	02/08/2018	02/25/2048
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1			4	1.A FE	14,167,208	95.1530	13,536,809	14,226,403	14,158,927	0	(8,282)	0	0	4.299	4.373	MON	50,966	407,724	04/14/2022	04/25/2067
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A			4	1.A PL	17,938,143	90.0630	17,938,143	19,917,438	18,016,121	0	77,978	0	0	2.500	4.673	MON	8,299	93,884	09/26/2022	01/25/2057
33850B-AX-5	FSMT 2017-1 B2			4	1.A	6,335,883	87.1080	5,546,144	6,366,972	6,342,482	0	17,256	0	0	3.614	3.779	MON	19,175	231,128	05/10/2019	03/25/2047
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7			4	4.B FM	7	100.0000	7	7	7	0	0	0	0	6.465	5.055	MON	0	0	10/24/2003	06/25/2028
36186L-AG-8	GMAC 2007-HE2 A6			4	1.E FM	525,827	108.3260	594,319	548,640	551,586	0	0	0	0	6.749	4.967	MON	3,086	37,028	06/27/2007	12/25/2037
3622MW-AH-6	GSR 2007-3F 2A7			4	4.B FM	179,069	134.1250	252,112	187,969	188,851	0	(264)	0	0	5.750	4.648	MON	901	10,808	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4			4	4.B FM	263,625	96.8300	312,253	322,477	322,348	0	10,514	0	0	5.000	4.818	MON	1,344	15,500	07/08/2008	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	3.B FM	303,665	85.2500	266,248	312,316	292,517	0	(1,368)	0	0	5.750	7.427	MON	1,497	17,923	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	68,223	94.4100	67,666	71,673	70,266	0	(506)	0	0	5.500	6.329	MON	329	4,718	09/20/2007	09/25/2035
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8			4	1.A	14,973,367	85.9780	13,976,609	16,256,072	15,057,932	0	84,566	0	0	2.500	4.576	MON	33,867	237,068	05/13/2022	10/25/2051
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8			4	1.A	16,326,373	86.0240	14,426,638	16,770,530	16,346,328	0	23,314	0	0	2.500	3.109	MON	34,939	331,917	05/16/2022	01/25/2052
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2			4	1.A	26,558,002	79.8710	20,963,107	26,246,327	26,533,016	0	(20,176)	0	0	2.500	2.325	MON	54,680	656,158	06/15/2021	11/25/2051
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8			4	1.A	14,505,792	85.9770	12,187,943	14,175,762	14,476,083	0	(19,323)	0	0	2.500	2.049	MON	29,533	354,394	08/17/2021	01/25/2052
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8			4	1.A	16,581,543	85.9770	15,480,240	18,005,068	16,681,771	0	100,228	0	0	2.500	4.496	MON	37,511	262,574	05/18/2022	02/26/2052
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2			4	1.A	9,185,490	79.8740	7,468,662	9,350,585	9,186,642	0	1,153	0	0	2.500	2.705	MON	19,480	233,765	01/10/2022	05/28/2052
437089-AE-5	INHEL 2006-1 A5			4	1.A FM	71,296	81.9000	359,999	439,559	1,586	0	(1,692)	0	0	6.522	8,888.000	MON	2,389	11,755	07/01/2008	05/25/2036
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1			4	1.A FE	9,649,950	82.5120	9,129,421	11,064,324	9,665,954	0	16,004	0	0	2.091	4.043	MON	19,280	96,398	07/25/2022	01/25/2057
45660L-2V-0	RAST 2005-A16 A3			4	1.A FM	247,279	41.1100	123,631	300,731	143,095	0	(25,306)	0	0	6.000	9.363	MON	1,504	13,449	04/01/2022	02/25/2036
45660L-3H-0	RAST 2005-A15 1A2			4	1.A FM	986,935	89.7970	934,268	1,040,421	996,054	0	4,747	0	0	5.750	7.270	MON	4,985	59,686	12/26/2006	02/25/2036
45660L-3K-3	RAST 2005-A15 1A4			4	2.C FM	1,110,630	89.7970	983,786	1,095,566	1,110,264	0	15,854	0	0	5.750	4.236	MON	5,250	62,849	06/06/2017	02/25/2036
45660L-3T-4	RAST 2005-A15 2A3			4	1.A FM	2,076,242	38.6970	1,253,674	3,239,739	1,524,434	0	(191,205)	0	0	6.000	7.844	MON	16,199	172,977	09/01/2022	02/25/2036
45660L-S8-3	RAST 2005-A14 A1			4	1.A FM	1,265,264	48.2550	806,221	1,670,757	920,373	0	(117,607)	0	0	5.500	7.619	MON	7,658	90,047	06/27/2007	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1.A FM	391	98.5740	385	391	390	0	0	0	0	6.060	5.539	MON	2	24	01/12/2006	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4			4	1.A FM	25,202	96.5970	24,927	25,805	886	0	(3,527)	0	0	6.670	8,888.000	MON	143	1,721	07/12/2006	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1.A FM	916,960	103.8990	1,341,876	1,291,522	939,116	0	59,306	0	0	6.650	42.904	MON	7,157	85,886	05/11/2007	08/25/2037
46591T-AC-8	JPMMT 2020-2 A3			4	1.A	1,467,405	87.7240	1,257,597	1,433,581	1,455,045	0	5,792	0	0	3.500	1.662	MON	4,181	50,175	02/19/2020	07/25/2050
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A			4	1.A	11,417,268	73.5040	8,434,340	11,474,641	11,417,543	0	275	0	0	3.205	3.343	MON	30,649	307,181	02/08/2022	08/25/2050
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4			4	1.A FE	15,323,438	85.9800	15,511,479	18,040,839	15,368,483	0	45,045	0	0	2.500	6.201	MON	37,585	28,952	11/14/2022	08/25/2051
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3			4	1.A	21,678,901	80.3130	17,124,571	21,322,417	21,654,568	0	(18,910)	0	0	2.500	2.243	MON	44,422	533,060	05/24/2021	11/25/2051
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4			4	1.A	13,092,848	85.9730	12,226,793	14,221,695	13,213,350	0	120,502	0	0	2.500	5.259	MON	29,629	207,400	05/17/2022	04/25/2052
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15			4	1.A	8,028,279	77.5850	6,668,406	8,595,012	8,053,708	0	25,430	0	0	2.500	3.856	MON	17,906	150,548	03/10/2022	04/25/2052
46628S-AH-6	JPMAC 2006-WF1 A5			4	1.A FM	1,798,472	32.1370	1,035,999	3,223,647	1,017,411	0	(144,408)	0	0	4.584	8.377	MON	12,313	64,441	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1.A FM	2,082,448	30.8640	1,117,450	3,620,528	1,172,559	0	(167,993)	0	0	6.500	7.609	MON	19,611	72,375	08/11/2006	07/25/2036
46640M-AT-7	JPMMT 2013-3 B3			4	1.A	245,948	94.0660	228,428	242,837	242,575	0	(765)	0	0	3.349	2.621	MON	678	8,139	06/12/2019	07/25/2043
46641A-AA-3	JPTAX 2013-2 A			4	1.A FE	3,027,868	103.8100	3,096,778	2,983,121	3,021,227	0	15,088	0	0	4.000	3.624	MON	9,944	119,141	11/14/2013	08/26/2036
46648H-AN-3	JPMMT 2017-2 A13			4	1.A	704,764	88.7030	620,639	699,680	702,695	0	2,941	0	0	3.500	(0.203)	MON	2,041	47,116	05/22/2017	05/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
46648H-AY-9	JPMMT 2017-2 B1			4	1.A	7,211,445	87.8990	6,325,917	7,196,827	7,193,445	0	7,936	0	0	3.654	3.696	MON	21,914	263,096	04/04/2019	05/25/2047
46648R-AC-5	JPMMT 2018-1 A3			4	1.A	763,980	95.9940	730,975	761,481	762,142	0	1,958	0	0	3.500	(0.126)	MON	2,221	26,647	01/18/2018	06/25/2048
46648R-AG-6	JPMMT 2018-1 A7			4	1.A	7,085,126	95.9940	6,871,169	7,157,922	7,146,260	0	12,881	0	0	3.500	0.237	MON	20,877	250,479	01/18/2018	06/25/2048
46649H-AN-2	JPMMT 2017-6 A13			4	1.A	13,549,396	87.0160	11,745,019	13,497,496	13,516,288	0	29,156	0	0	3.500	(0.055)	MON	39,368	472,412	12/14/2017	12/25/2048
46649H-AY-8	JPMMT 2017-6 B1			4	1.A	5,909,343	86.5370	4,864,083	5,620,836	5,773,290	0	5,110	0	0	3.782	2.886	MON	17,713	212,461	10/11/2019	12/25/2048
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4			4	3.B FE	3,892,867	79.5130	3,740,604	4,704,371	3,894,748	0	1,881	0	0	4.207	9.618	MON	16,494	0	12/22/2022	12/25/2049
46651Y-AC-4	JPMMT 2019-9 A3			4	1.A	1,808,347	88.5770	1,579,565	1,783,270	1,797,537	0	5,015	0	0	3.500	2.535	MON	5,201	62,414	11/22/2019	05/25/2050
46652H-AC-0	JPMWM 2020-ATR1 A3			4	1.A	3,070,762	88.2020	2,624,010	2,975,004	3,069,806	0	28,518	0	0	3.000	1.030	MON	7,438	89,250	07/30/2020	02/25/2050
46653L-BT-2	BMARK 2020-LTV2 A15			4	1.A	1,535,067	94.9080	1,423,968	1,500,371	1,510,674	0	(8,189)	0	0	3.000	0.225	MON	3,751	45,011	11/10/2020	11/25/2050
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4			4	1.A	23,975,484	85.9810	20,123,886	23,404,988	23,902,922	0	(40,920)	0	0	2.500	1.985	MON	48,760	585,125	07/23/2021	12/25/2051
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4			4	1.A	17,950,516	85.9780	16,781,163	19,518,060	18,059,443	0	108,927	0	0	2.500	4.723	MON	40,663	284,638	05/17/2022	01/25/2052
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A			4	1.A	13,461,561	85.8070	13,833,542	16,121,630	13,480,370	0	18,809	0	0	2.500	5.077	MON	33,587	10,903	11/14/2022	08/25/2052
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15			4	1.A	8,695,470	77.5540	7,226,946	9,318,656	8,702,435	0	6,965	0	0	2.500	3.414	MON	19,414	167,923	03/10/2022	07/25/2052
46655D-BY-7	JP Morgan Mortga20222			4	1.A	16,025,032	79.7930	13,680,379	17,144,802	16,042,193	0	17,161	0	0	2.500	3.374	MON	35,718	357,183	02/24/2022	08/25/2052
52520Q-AG-9	RAST 2006-7 1A7			4	4.A FM	2,050,251	62.1640	1,496,118	2,406,718	1,698,989	0	(117,868)	0	0	6.000	6.495	MON	12,034	163,653	10/20/2006	11/25/2036
52522H-AN-2	LXS 2006-8 3A5			4	1.A FM	115,318	100.0000	122,434	122,434	115,317	0	0	0	0	2.812	(11.440)	MON	287	5,622	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3.A FM	4,860,311	81.8020	5,057,612	6,182,751	5,770,520	0	(41,477)	0	0	6.637	4.737	MON	34,198	304,833	10/04/2006	12/25/2042
52524M-AV-1	LXS 2007-9 WF3			4	1.A FM	4,128,898	90.6290	5,754,778	6,349,845	5,567,419	0	362,515	0	0	6.820	8.873	MON	36,088	323,440	05/24/2007	04/25/2037
52524P-AL-6	LXS 2007-6 3A5			4	1.A FM	231,763	93.6060	273,314	291,984	260,674	0	775	0	0	4.416	12.538	MON	1,075	12,906	05/07/2007	05/25/2037
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1			4	1.A FE	8,566,940	90.0790	8,201,786	9,105,078	8,588,820	0	21,879	0	0	3.300	1.429	MON	25,039	153,935	07/11/2022	08/25/2061
57643L-LF-1	MABS 2005-AB1 A6			4	1.A FM	200,063	95.7110	191,499	200,079	169,211	0	(6,272)	0	0	5.971	5.791	MON	996	5,918	10/07/2005	11/25/2035
599808-BE-1	MCMLT 2015-2 M2			4	1.A	3,756,984	98.9500	3,722,191	3,761,686	3,752,394	0	(972)	0	0	3.665	3.852	MON	11,487	136,087	01/16/2019	09/25/2057
599809-CQ-1	MCMLT 2015-1 B2			4	1.A	3,405,313	93.4650	3,177,797	3,400,000	3,396,946	0	4,654	0	0	3.616	3.835	MON	10,246	123,389	04/25/2019	06/25/2056
59980A-AE-7	MCMLT 2017-2 B1			4	1.A	17,425,664	89.9920	14,370,430	15,968,535	16,928,764	0	(177,799)	0	0	3.911	2.210	MON	52,047	585,108	09/09/2020	07/25/2059
59980A-AF-4	MCMLT 2017-2 B2			4	1.A	3,583,105	83.4630	3,041,436	3,644,032	3,553,000	0	(20,166)	0	0	3.911	4.044	MON	11,877	87,720	12/19/2022	07/25/2059
59980C-AA-1	MCMLT 2017-3 A1			4	1.A	2,263,912	97.7060	2,211,277	2,263,204	2,260,407	0	(952)	0	0	2.750	2.644	MON	5,187	62,238	03/16/2020	01/25/2061
59980C-AE-3	MCMLT 2017-3 M1			4	1.A	11,978,616	94.2840	11,143,477	11,819,042	11,854,993	0	(20,853)	0	0	3.250	1.600	MON	32,010	384,119	08/28/2019	01/25/2061
59980C-AG-8	MCMLT 2017-3 M3			4	1.A	10,388,418	91.0080	8,728,748	9,591,153	10,095,753	0	(128,007)	0	0	3.250	1.648	MON	25,976	311,712	12/11/2020	01/25/2061
59980M-AG-6	MCMLT 2018-2 M1			4	1.A	14,010,427	95.5680	12,882,210	13,479,665	13,671,830	0	(116,008)	0	0	3.750	2.753	MON	42,124	505,191	05/11/2020	05/25/2058
59980M-AL-5	MCMLT 2018-2 B2			4	1.B	4,539,872	86.2510	3,958,993	4,590,076	4,544,116	0	1,855	0	0	3.750	3.906	MON	14,344	172,027	05/06/2021	05/25/2058
59980T-AB-2	MCMLT 2016-1 M1			4	1.A	3,136,191	99.1540	3,099,587	3,126,033	3,119,879	0	(1,130)	0	0	3.150	3.074	MON	8,206	98,470	08/15/2016	04/25/2057
59980T-AE-6	MCMLT 2016-1 B1			4	1.A	12,675,548	94.6450	12,375,819	13,076,000	12,895,953	0	81,887	0	0	3.737	4.475	MON	40,724	473,656	11/02/2018	04/25/2057
59980T-AF-3	MCMLT 2016-1 B2			4	1.A	9,126,563	92.9000	7,896,501	8,500,000	8,865,552	0	(91,505)	0	0	3.737	2.404	MON	26,472	307,898	09/09/2020	04/25/2057
59980T-AG-1	MCMLT 2016-1 B3			4	1.A	7,524,875	88.0470	6,515,462	7,400,000	7,488,454	0	(19,566)	0	0	3.737	3.387	MON	23,046	268,053	03/25/2021	04/25/2057
59980V-AF-8	MCMLT 2018-1 M1			4	1.A	19,542,744	91.9640	18,483,903	20,099,000	19,910,557	0	71,697	0	0	3.250	0.399	MON	54,435	653,217	04/18/2018	05/25/2062
59980X-AH-0	COMM 2018-3 M2			4	1.A	6,813,885	90.3760	5,871,838	6,497,149	6,697,399	0	(45,512)	0	0	3.250	2.357	MON	17,596	211,157	10/30/2020	08/25/2058
59981A-AG-1	Mill City Mortga20191 2019-1 M1			4	1.A	6,537,833	91.3450	5,561,776	6,088,785	6,421,473	0	(94,342)	0	0	3.500	1.999	MON	17,759	213,108	08/24/2021	10/25/2069
59981H-AB-7	MCMLT 2017-1 M1			4	1.A	3,693,342	97.2880	3,699,828	3,802,962	3,795,764	0	18,573	0	0	3.250	0.487	MON	10,300	123,596	03/13/2017	11/25/2058
59981H-AE-1	MCMLT 2017-1 B1			4	1.A	7,879,711	90.3480	6,690,797	7,405,600	7,649,691	0	(38,114)	0	0	3.670	2.610	MON	22,651	265,412	09/09/2020	11/25/2058
59981T-AH-8	MCMLT 2019-GS2 M2			4	1.A	5,631,698	83.4960	4,384,372	5,251,000	5,525,471	0	(53,609)	0	0	3.250	2.182	MON	14,221	170,658	11/20/2020	08/25/2059
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.A FM	2,889,014	33.5720	1,753,251	5,222,369	1,869,936	0	(242,938)	0	0	1.230	6.528	MON	5,351	70,819	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			4	1.A FM	746,451	23.9840	694,458	2,895,467	681,248	0	(149,287)	14,906	0	1.205	5.746	MON	2,909	34,245	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1.A FM	3,016,119	59.9500	2,845,841	4,747,025	1,709,215	0	(43,785)	0	0	4.195	12.887	MON	16,597	197,494	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1.A FM	586,829	31.3810	578,365	1,843,057	586,855	0	(70,496)	26,769	0	6.207	6.406	MON	9,533	34,568	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	997,141	88.8010	908,174	1,022,708	1,008,865	0	(3,872)	0	0	3.250	3.729	MON	2,770	33,238	09/17/2014	07/25/2043

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
64352V-MA-6	NCHET 2005-A A6			4	1.A FM	26,093	98.3660	27,487	27,944	26,848	0	91	0	0	4.703	7.515	MON	110	1,320	01/27/2012	08/25/2035
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	561,248	95.0330	641,392	674,912	539,353	0	3,229	0	0	6.347	12.031	MON	3,570	31,201	05/08/2007	03/25/2047
693456-AP-0	PMTLT 2013-J1 B2			4	1.A	1,926,455	94.6870	1,779,142	1,878,967	1,885,348	0	3,085	0	0	3.540	2.947	MON	5,543	66,630	10/12/2016	09/25/2043
693456-AQ-8	PMTLT 2013-J1 B3			4	1.A	1,077,610	93.8540	1,007,604	1,073,584	1,073,643	0	198	0	0	3.540	3.313	MON	3,167	38,070	05/16/2019	09/25/2043
69371V-AA-5	PSMC 2018-1 A1			4	1.A	105,705	97.1690	104,029	107,060	106,987	0	250	0	0	3.500	0.514	MON	312	3,747	03/08/2018	02/25/2048
69371V-AM-9	PSMC 2018-1 A12			4	1.A	619,342	99.1510	636,902	642,359	641,467	0	1,663	0	0	3.500	1.043	MON	1,874	22,483	03/08/2018	02/25/2048
69376D-AC-6	PSMC Trust 20213 2021-3 A3			4	1.A	6,722,423	86.1050	6,261,865	7,272,398	6,761,645	0	39,221	0	0	2.500	4.986	MON	15,151	106,056	05/12/2022	08/25/2051
74387L-AC-5	PFMT 2019-1 A2			4	1.A	1,653,549	82.5630	1,357,369	1,644,045	1,654,572	0	7,742	0	0	3.000	2.538	MON	4,110	49,321	11/27/2019	12/25/2049
74922E-AF-6	RALI 2006-QS6 1A6			4	3.B FM	627,974	78.0710	586,015	750,620	642,236	0	(5,726)	0	0	6.250	5.934	MON	3,909	46,913	06/01/2006	06/25/2036
74957E-AM-9	RFMSI 2006-S5 A12			4	3.A FM	247,998	81.2090	246,387	303,400	263,844	0	3,363	0	0	6.000	8.818	MON	1,517	18,369	09/02/2011	06/25/2036
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	3,081,084	80.0000	2,483,951	3,104,938	3,095,006	0	(9,877)	0	0	2.750	3.126	MON	1,423	85,386	09/04/2020	10/25/2063
74970C-AA-2	RMF Proprietary 20222 Trust 2022-2 A			4	1.A FE	10,052,388	81.3200	8,741,900	10,750,000	10,102,729	0	50,341	0	0	3.750	5.284	MON	6,719	220,599	06/03/2022	06/25/2062
74970F-AA-5	RMF Proprietary 20223 Trust 2022-3 A			4	1.A FE	23,259,513	77.0000	19,250,000	25,000,000	23,380,719	0	121,207	0	0	4.000	6.175	MON	16,667	377,778	08/04/2022	08/25/2062
759950-GY-8	RAMC 2006-1 AF6			4	1.A FM	1,327,046	48.6180	884,545	1,819,366	837,162	0	(56,465)	0	0	5.746	6.754	MON	8,712	104,566	03/06/2006	05/25/2036
760985-7P-0	RAMP 2004-SP2 A21			4	1.A FM	210,084	71.3560	174,777	244,937	210,392	0	3,225	0	0	6.000	3.798	MON	1,225	14,686	08/30/2005	01/25/2032
761118-MD-7	RALI 2005-QS16 A4			4	2.A FM	496,279	83.4730	457,615	548,218	498,830	0	(6,574)	0	0	5.750	6.633	MON	2,627	31,287	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	2.C FM	718,636	80.7510	704,208	872,077	781,018	0	(9,341)	0	0	6.000	5.798	MON	4,360	53,459	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			4	2.C FM	16,436	76.0770	13,873	18,236	15,677	0	(472)	0	0	5.500	6.674	MON	84	992	10/28/2005	11/25/2035
76114A-AB-6	RAST 2006-R2 A2			4	1.A FM	6,791,760	40.7330	4,242,203	10,414,643	5,330,101	0	(574,400)	0	0	6.000	7.002	MON	52,073	588,658	10/19/2006	04/25/2036
81733Y-BN-8	SEMT 2015-2 A19			4	1.A	507,438	89.8670	446,395	496,728	503,619	0	4,067	0	0	3.500	2.844	MON	1,449	17,385	10/04/2016	05/25/2045
81744Y-AG-1	SEMT 2013-4 B2			4	1.A	1,134,552	92.6870	1,093,835	1,180,144	1,168,482	0	(2,428)	0	0	3.442	4.327	MON	3,385	40,697	03/21/2016	04/25/2043
81745D-AE-1	SEMT 2013-9 A1			4	1.A	1,341,073	90.5220	1,235,394	1,364,743	1,352,726	0	(3,057)	0	0	3.500	0.321	MON	3,981	47,741	07/19/2013	07/25/2043
81745Q-CC-4	SEMT 2015-1 B3			4	1.A	1,214,123	90.9920	1,071,278	1,177,331	1,194,700	0	4,024	0	0	3.913	2.646	MON	3,839	46,085	07/12/2019	01/25/2045
81745R-AG-5	SEMT 2013-3 B1			4	1.A	1,199,337	93.4190	1,109,922	1,188,106	1,188,639	0	616	0	0	3.538	3.256	MON	3,503	41,717	02/17/2017	03/25/2043
81745R-AH-3	SEMT 2013-3 B2			4	1.A	465,967	93.2840	423,539	454,031	456,262	0	549	0	0	3.538	2.788	MON	1,339	15,942	06/22/2017	03/25/2043
81745X-CB-1	SEMT 2017-4 B1			4	1.A	5,099,516	89.0990	4,294,365	4,819,744	4,940,811	0	(2,864)	0	0	3.917	2.723	MON	15,731	188,740	08/16/2019	07/25/2047
81746H-BB-6	SEMT 2017-CH1 B1A			4	1.A	6,724,971	88.2320	5,701,928	6,462,434	6,546,344	0	(41,405)	0	0	3.750	2.541	MON	20,195	241,914	06/10/2020	08/25/2047
81746H-BT-7	SEMT 2017-CH1 A20			4	1.A	138,851	93.6340	129,275	138,064	138,153	0	237	0	0	3.500	(0.233)	MON	403	4,824	09/20/2017	08/25/2047
81746Q-AA-9	SEMT 2018-2 A1			4	1.A	1,929,776	88.5880	1,697,608	1,916,302	1,923,131	0	6,256	0	0	3.500	(0.231)	MON	5,589	67,051	01/16/2018	02/25/2048
81746T-AU-9	SEMT 2017-1 A19			4	1.A	1,365,874	88.7500	1,212,784	1,366,514	1,366,148	0	1,964	0	0	3.500	0.011	MON	3,986	47,818	01/11/2017	02/25/2047
81746W-CE-6	SEMT 2018-CH3 B1B			4	1.A	6,495,008	91.5220	5,513,586	6,024,355	6,198,984	0	(106,877)	0	0	4.756	2.083	MON	23,875	286,739	01/26/2021	08/25/2048
81747D-AA-7	SEMT 2018-CH1 A1			4	1.A	826,836	93.2820	758,955	813,617	815,867	0	953	0	0	4.000	3.174	MON	2,712	32,545	02/08/2018	03/25/2048
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1			4	1.A FE	18,634,758	80.0500	14,880,013	18,588,288	18,625,338	0	(8,957)	0	0	2.500	2.465	MON	38,726	464,707	12/07/2021	01/25/2052
81748K-AA-0	SEMT 2020-2 A1			4	1.A	2,314,246	87.1950	1,969,292	2,258,490	2,303,542	0	15,757	0	0	3.500	2.044	MON	6,587	79,047	02/13/2020	03/25/2050
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3			4	1.A	2,247,549	87.0210	1,998,300	2,296,346	2,251,027	0	3,479	0	0	3.855	4.313	MON	7,377	58,989	04/01/2022	02/25/2050
81748R-AB-3	SEMT 2020-4 A2			4	1.A	7,350,778	80.4640	5,752,906	7,149,693	7,335,103	0	(24,313)	0	0	2.500	1.630	MON	14,895	178,742	10/23/2020	11/25/2050
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4			4	1.A	10,941,033	85.9750	9,462,770	11,006,384	10,940,640	0	(393)	0	0	2.500	2.604	MON	22,930	252,230	01/19/2022	02/25/2052
822804-AA-8	SAFT 2013-1 A1			4	1.A	1,494,909	94.3870	1,442,602	1,528,397	1,517,892	0	(96)	0	0	3.750	0.471	MON	4,776	57,315	06/27/2013	07/25/2043
86359A-K3-6	SASC 2003-25XS A5			4	1.A FM	2,273,076	97.0860	2,208,210	2,274,497	2,140,376	0	(88,845)	0	0	3.931	5.650	MON	7,452	113,210	07/23/2003	08/25/2033
872225-AH-0	TBW 2006-5 A6			4	3.C FM	520,684	96.2740	503,253	522,729	543,217	0	1,593	0	0	6.400	4.650	MON	2,788	33,933	10/23/2006	11/25/2036
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1.A FM	1,637,040	42.1000	6,736,000	16,000,000	1,041,296	0	134,700	0	0	4.750	14.497	MON	0	345,159	11/23/2005	12/25/2036
89169E-AA-7	TPMT 2017-5 A1			4	1.A	66,414	99.2120	65,726	66,248	66,363	0	(24)	0	0	4.989	0.564	MON	64	1,409	02/03/2021	02/25/2057
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1			4	1.A	13,454,501	91.2090	12,813,770	14,048,763	13,480,416	0	25,915	0	0	3.750	5.149	MON	43,902	219,378	07/15/2022	07/25/2062
89171Y-AG-6	TPMT 2015-2 1B3			4	1.A	3,652,841	81.0370	3,391,394	4,185,000	3,709,716	0	56,876	0	0	3.436	6.536	MON	11,982	80,723	06/15/2022	11/25/2060
89172E-AJ-3	Towd Point Mortg20161 t 2016-1 B1			4	1.A FE	3,725,000	95.3410	3,813,642	4,000,000	3,735,767	0	10,767	0	0	3.903	6.871	MON	13,012	13,012	11/17/2022	02/25/2055

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
89172U-AE-8	Towd Point Mortg20164 t 2016-4 B1			4	1.A	10,900,969	94.1750	10,382,788	11,025,000	10,915,941	0	14,972	0	0	3.890	4.128	MON	35,744	281,217	04/07/2022	07/25/2056
89172U-AG-3	Towd Point Mortg20164 t 2016-4 B3			4	1.A	6,580,313	92.0460	6,460,733	7,019,000	6,621,782	0	41,469	0	0	3.890	5.241	MON	22,756	156,767	05/26/2022	07/25/2056
89172Y-AE-0	TPMT 2016-3 B1			4	1.A	14,002,294	92.9750	13,067,683	14,055,000	13,997,697	0	(4,597)	0	0	4.083	4.158	MON	47,828	334,437	05/10/2022	04/25/2056
89173F-AA-8	TPMT 2017-1 A1			4	1.A	34,178	98.2130	32,868	33,466	33,592	0	(277)	0	0	2.750	0.715	MON	77	920	10/20/2020	10/25/2056
89173F-AB-6	TPMT 2017-1 A2			4	1.A	14,175,000	95.1090	14,266,302	15,000,000	14,751,438	0	198,090	0	0	3.500	5.141	MON	43,750	525,000	03/25/2020	10/25/2056
89173F-AE-0	TPMT 2017-1 B1			4	1.A	5,258,594	89.6780	4,483,875	5,000,000	5,148,301	0	(31,423)	0	0	3.786	3.126	MON	15,773	188,702	01/16/2020	10/25/2056
89173H-AB-2	TPMT 2017-2 A2			4	1.A	4,153,913	94.3770	3,881,517	4,112,785	4,116,401	0	(8,795)	0	0	3.250	2.925	MON	11,139	133,665	04/21/2020	04/25/2057
89173H-AD-8	TPMT 2017-2 M2			4	1.A	15,632,813	91.2630	13,119,017	14,375,000	15,144,356	0	(189,188)	0	0	3.750	1.796	MON	44,922	539,063	03/02/2021	04/25/2057
89173U-AD-9	TPMT 2017-4 M2			4	1.A	15,787,500	85.6310	12,844,709	15,000,000	15,574,064	0	(119,729)	0	0	3.250	2.388	MON	40,625	487,500	03/10/2021	06/25/2057
89175J-AB-6	TPMT 2017-6 A2			4	1.A	17,700,000	90.1590	18,031,748	20,000,000	18,798,818	0	296,179	0	0	3.000	5.545	MON	50,000	600,000	03/24/2020	10/25/2057
89175J-AD-2	TPMT 2017-6 M2			4	1.A	14,661,063	85.0070	13,686,198	16,100,000	14,777,416	0	116,354	0	0	3.250	5.228	MON	43,604	258,433	06/21/2022	10/25/2057
89175M-AF-0	Towd Point Mortg20183 t 2018-3 M2			4	1.E	21,858,172	78.7070	16,981,091	21,575,000	21,813,146	0	(45,026)	0	0	3.875	3.684	MON	69,669	652,414	02/11/2022	05/25/2058
89175T-AC-2	TPMT 2018-4 M1			4	1.A	4,022,188	72.9930	2,919,738	4,000,000	4,011,646	0	(3,889)	0	0	3.000	2.934	MON	10,000	120,000	09/05/2019	06/25/2058
89176E-AC-4	Towd Point Mortg20181 t 2018-1 M1			4	1.A	9,787,910	91.7600	8,936,684	9,739,214	9,768,273	0	(19,637)	0	0	3.500	3.330	MON	28,406	255,654	02/25/2022	01/25/2058
89176L-AB-0	TPMT 2018-6 A1B			4	1.A	34,212,500	91.9340	32,176,977	35,000,000	34,112,761	0	(26,496)	0	0	3.750	4.772	MON	109,375	1,000,000	10/27/2022	03/25/2058
89176L-AD-6	TPMT 2018-6 M1			4	1.A	8,225,130	80.5190	6,491,415	8,062,000	8,158,308	0	(43,457)	0	0	3.750	3.489	MON	25,194	302,325	07/03/2019	03/25/2058
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1			4	1.A	47,237	99.0440	46,841	47,293	47,269	0	567	0	0	5.389	3.574	MON	50	1,142	02/15/2019	10/25/2048
89177J-AB-4	FREMF 2019-2 A2			4	1.A	5,812,291	88.1860	4,678,289	5,305,000	5,647,328	0	(56,412)	0	0	3.750	2.142	MON	16,578	197,942	11/17/2020	12/25/2058
89177J-AC-2	TPMT 2019-2 M1			4	1.A	15,157,031	79.5660	11,934,840	15,000,000	15,085,172	0	(14,397)	0	0	3.750	3.618	MON	46,875	559,666	07/09/2019	12/25/2058
89177L-AD-5	TPMT 2019-3 A2			4	1.A	10,108,203	89.6480	8,964,824	10,000,000	10,049,610	0	(14,245)	0	0	4.000	3.846	MON	33,333	399,861	05/10/2019	02/25/2059
89177L-AE-3	TPMT 2019-3 M1			4	1.A	37,759,375	87.2380	30,533,395	35,000,000	36,860,011	0	(214,179)	0	0	4.250	3.215	MON	123,958	1,378,938	02/03/2020	02/25/2059
89177W-AE-9	TPMT 2019-MH1 B1			4	3.B FE	1,073,953	91.0170	955,683	1,050,000	1,064,800	0	(5,757)	0	0	3.750	3.218	MON	3,281	39,380	04/28/2021	11/25/2058
89178B-AC-8	TPMT 2019-4 M1			4	1.A	16,096,875	82.9990	12,449,814	15,000,000	15,868,726	0	(141,813)	0	0	3.500	2.380	MON	43,750	525,000	06/24/2021	10/25/2059
89178B-AS-3	TPMT 2019-4 M1B			4	1.A	10,375,000	79.4100	7,940,987	10,000,000	10,273,132	0	(43,658)	0	0	3.000	2.460	MON	25,000	300,000	12/02/2020	10/25/2059
89180D-AA-4	TPHT 2021-HE1 A1			4	1.A	68,727	94.7390	65,111	68,727	68,708	0	(7)	0	0	0.918	0.879	MON	53	631	02/22/2021	02/25/2063
924921-AA-7	Verus Securitiza20225 st 2022-5 A1			4	1.A FE	23,534,409	92.4410	22,231,450	24,049,273	23,622,106	0	87,696	0	0	3.800	4.632	MON	76,156	534,979	05/27/2022	04/25/2067
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1			4	1.A FE	27,371,197	91.1650	25,018,782	27,443,288	27,376,814	0	5,617	0	0	4.130	4.187	MON	94,451	846,719	03/22/2022	02/25/2067
929227-2G-0	WAMU 2003-S5 1A4			4	1.A FM	298,297	94.2250	336,611	357,242	313,741	0	(7,126)	0	0	5.500	11.092	MON	1,637	19,648	11/05/2008	06/25/2033
939344-AR-8	WMALT 2006-4 3A6			4	1.A FM	921,182	68.5820	837,673	1,221,418	1,104,342	0	(6,211)	0	0	4.609	6.491	MON	4,692	51,489	04/21/2006	05/25/2036
93934F-EQ-1	WMALT 2005-9 2A4			4	1.A FM	545,186	90.3710	533,557	590,409	551,044	0	3,157	0	0	5.500	6.912	MON	2,706	32,064	09/30/2005	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6			4	1.A FM	1,208,916	22.7260	773,487	3,403,480	908,343	0	(130,232)	0	0	6.768	9.627	MON	19,196	42,999	06/15/2006	07/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3			4	1.A FM	3,749,685	28.5530	2,038,958	7,140,897	2,323,097	0	(254,504)	0	0	4.283	7.912	MON	25,490	109,060	10/20/2006	10/25/2036
949796-AS-5	WFMBS 2020-RR1 A17			4	1.A	1,386,807	85.8710	1,162,888	1,354,221	1,386,920	0	8,372	0	0	3.000	0.871	MON	3,386	40,627	09/17/2020	05/25/2050
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3			4	1.A	17,768,501	85.8560	14,905,906	17,361,589	17,735,152	0	(13,215)	0	0	2.500	2.014	MON	36,170	434,040	09/15/2021	06/25/2051
94980G-AJ-0	WFHET 2004-2 AI8			4	1.A FM	10,862,030	98.5060	10,767,083	10,930,345	10,855,985	0	(6,045)	0	0	5.000	5.179	MON	45,543	267,654	06/23/2022	10/25/2034
94989U-AS-0	WFMBS 2018-1 A17			4	1.A	2,108,993	89.4530	1,937,376	2,165,797	2,135,656	0	(8,644)	0	0	3.500	4.557	MON	6,317	75,890	08/08/2019	07/25/2047
95001T-BH-7	WFMBS 2019-1 B1			4	1.A	2,618,566	92.1570	2,394,753	2,598,548	2,598,902	0	869	0	0	4.024	3.871	MON	8,715	102,838	03/06/2019	11/25/2048
95002F-AA-2	WFMBS 2019-4 A1			4	1.A	2,904,532	87.7190	2,503,234	2,853,701	2,889,905	0	15,465	0	0	3.500	2.225	MON	8,323	99,857	11/19/2019	09/25/2049
95003B-AA-0	WFMBS 2020-5 A1			4	1.A	5,051,087	80.4570	3,943,782	4,901,737	5,040,969	0	(8,667)	0	0	2.500	1.652	MON	10,212	122,543	10/13/2020	09/25/2050
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1			4	1.A	13,804,893	80.2160	11,288,931	14,073,163	13,806,417	0	1,523	0	0	2.500	2.737	MON	29,319	322,510	01/13/2022	08/25/2051
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2			4	1.A	6,952,031	83.4260	6,371,249	7,636,972	6,965,955	0	13,923	0	0	3.000	4.497	MON	19,092	133,647	05/24/2022	03/25/2052
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4			4	1.C FE	1,758,796	85.2160	1,531,318	1,796,982	1,761,280	0	2,484	0	0	3.935	4.611	MON	5,892	47,150	03/30/2022	02/20/2045
693675-AA-8	CGMS 2020-3 A1		C	4	1.A	6,741,003	87.8150	5,770,857	6,571,580	6,696,105	0	(2,444)	0	0	3.000	1.309	MON	16,429	197,147	10/27/2020	11/25/2050
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,462,687,918	XXX	1,297,983,598	1,551,368,760	1,445,421,018	(6,168)	(2,987,823)	195,818	0	XXX	XXX	XXX	4,049,040	41,041,759	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00217L-AC-6	AREIT 2019-CRE3 AS			4	1.A FE	9,647,116	97.0620	9,416,978	9,702,000	9,682,517	0	(9,232)	0	0	5.222	2.326	MON	25,069	283,206	10/27/2020	09/14/2036
00217L-AE-2	AREIT 2019-CRE3 B			4	1.A FE	8,415,000	96.0670	8,084,073	8,415,000	8,415,000	0	0	0	0	5.490	3.330	MON	22,885	266,968	08/09/2019	09/14/2036
01449N-AA-4	ALEN 2021-ACEN A			4	1.A FE	25,000,000	92.3070	23,076,729	25,000,000	25,000,000	0	0	0	0	5.489	4.303	MON	64,802	673,888	03/11/2021	04/15/2034
05491U-BG-2	Barclays Commerc2018C2 gage S 2018-C2 AS			4	1.A	5,718,075	92.5100	4,884,547	5,280,000	5,669,124	0	(48,951)	0	0	4.624	3.251	MON	20,346	183,110	03/03/2022	12/15/2051
05492J-AX-0	Barclays Commerc2019C5 gage S 2019-C5 AS			4	1.A	10,023,344	84.9750	8,752,469	10,300,000	10,045,207	0	21,863	0	0	3.366	3.786	MON	28,892	227,766	08/12/2022	11/15/2052
05493H-AG-0	BBCMS 2021-AGW B			4	1.A	19,400,000	93.4790	18,135,002	19,400,000	19,400,000	0	0	0	0	5.918	4.958	MON	54,214	611,417	06/18/2021	06/15/2036
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A			4	1.A FE	12,866,136	96.9280	12,470,855	12,866,136	12,866,136	0	0	0	0	5.270	3.862	MON	30,135	324,644	07/22/2021	01/18/2036
05493J-AE-1	BDS Ltd 2021FL8 2021-FL8 B			4	1.C FE	15,000,000	94.6450	14,196,758	15,000,000	15,000,000	0	0	0	0	4.354	4.095	MON	28,529	443,703	07/22/2021	01/18/2036
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA			4	1.A FE	9,331,105	7.6400	8,524,236	0	8,857,328	0	(473,777)	0	0	1.384	5.832	MON	128,647	754,138	09/14/2022	09/15/2054
05493Q-AL-2	BFLD 2019-DPLO D			4	1.A	1,994,480	95.6130	1,912,260	2,000,000	1,998,003	0	3,728	0	0	6.158	3.960	MON	5,816	67,898	10/02/2019	10/15/2034
054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA			4	1.A FE	6,994,923	3.8140	6,863,753	0	6,956,245	0	(38,678)	0	0	0.461	0.139	MON	69,070	0	11/21/2022	12/15/2055
054976-AM-7	Barclays Commerc2022C17 gage S 2022-C17 XD			4	2.C FE	1,959,522	20.2920	1,797,892	0	1,912,692	0	(46,830)	0	0	3.040	6.237	MON	22,444	68,619	08/17/2022	09/15/2055
05525J-AA-1	BAMLL 2016-SS1 A	CF		4	1.A	5,149,840	94.1140	4,705,714	5,000,000	5,045,508	0	(16,684)	0	0	3.665	3.313	MON	15,271	183,250	01/28/2016	12/15/2035
05525M-AA-4	BAMLL 2014-520M A	CF		4	1.A	1,111,108	78.8890	855,943	1,085,000	1,105,896	0	(1,017)	0	0	4.185	4.006	MON	2,523	46,041	02/13/2019	08/15/2046
05526W-AC-7	BAMLL 2015-HAUL A2	CF		4	1.A	9,267,891	89.6760	8,070,821	9,000,000	9,147,680	0	(32,426)	0	0	4.030	3.629	MON	30,225	362,700	02/04/2019	07/07/2043
05549G-AA-9	BHMS 2018-ATLS A			4	1.A	21,850,000	96.5820	21,103,264	21,850,000	21,850,000	0	0	0	0	5.568	4.152	MON	57,449	611,132	07/13/2018	07/15/2035
05549R-AA-5	BBCMS 2018-CBM A			4	1.A	12,500,000	96.7970	12,099,683	12,500,000	12,500,000	0	0	0	0	5.318	3.414	MON	31,390	317,934	07/19/2018	07/15/2037
05550T-AA-7	BHPT 2019-BXHP A	CF		4	1.A FE	12,801,103	97.4210	12,474,878	12,805,105	12,803,666	0	895	0	0	5.314	2.668	MON	32,134	322,451	01/28/2020	08/15/2036
05550T-AC-3	BHPT 2019-BXHP B			4	1.D FE	2,038,313	96.8390	2,033,615	2,100,000	2,048,037	0	9,725	0	0	5.649	5.346	MON	5,602	31,625	09/02/2022	08/15/2036
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA			4	1.A FE	13,049,495	7.4580	10,026,669	0	11,489,146	0	(1,100,894)	0	0	1.298	5.061	MON	145,387	1,646,155	09/09/2022	07/15/2054
05552A-BC-1	BBCMS 2020-C8 A5			4	1.A	11,839,609	80.2530	9,229,057	11,500,000	11,769,018	0	(33,575)	0	0	2.040	1.711	MON	19,550	234,600	11/12/2020	10/15/2053
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA			4	1.A FE	7,876,280	1.7470	6,777,853	0	7,200,273	0	(676,008)	0	0	0.200	(2.050)	MON	64,809	579,455	10/27/2022	04/15/2055
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA			4	1.A FE	6,672,149	1.7750	6,392,255	0	6,090,079	0	(582,070)	0	0	0.132	(10.463)	MON	39,460	373,666	06/08/2022	06/15/2055
05553J-AA-6	BFLD 2020-OBRK A			4	1.A	14,722,933	99.1730	14,704,317	14,827,000	14,743,481	0	20,549	0	0	6.389	5.425	MON	44,122	321,619	10/19/2022	11/15/2028
05554B-AG-9	BFLD Trust 2021FPM 2021-FPM B			4	1.D FE	13,400,000	98.0590	13,139,937	13,400,000	13,400,000	0	0	0	0	6.839	5.924	MON	42,684	544,594	06/08/2021	06/15/2038
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C			4	1.G FE	12,450,000	97.9310	12,192,419	12,450,000	12,450,000	0	0	0	0	7.818	6.845	MON	45,963	632,214	06/08/2021	06/15/2038
05591Q-AA-4	BPR 2021-KEN A			4	1.A FE	4,715,419	98.2220	4,768,679	4,855,000	4,736,072	0	20,653	0	0	5.568	7.010	MON	12,765	40,227	10/18/2022	02/15/2029
05591Q-AG-1	BPR 2021-KEN B			4	1.D FE	200,000	98.1280	196,256	200,000	200,000	0	0	0	0	6.268	4.319	MON	592	7,014	02/18/2021	02/15/2029
05591U-AA-5	2021DC 2021-DC A			4	1.A	10,000,000	95.3150	9,531,506	10,000,000	10,000,000	0	0	0	0	5.289	4.449	MON	24,976	249,278	08/03/2021	08/15/2038
05591U-AC-1	2021DC 2021-DC B			4	1.A	9,600,000	94.8060	9,101,405	9,600,000	9,600,000	0	0	0	0	5.689	4.849	MON	25,791	278,240	08/03/2021	08/15/2038
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA			4	1.A FE	1,346,587	0.2690	1,284,246	0	1,287,903	0	(58,685)	0	0	0.043	6.730	MON	17,036	88,056	06/28/2022	07/15/2054
05604F-AA-3	BWAY 2013-1515 A1	CF		4	1.A	6,470,759	95.9280	6,311,611	6,579,500	6,555,939	0	8,353	0	0	2.809	3.091	MON	15,403	184,838	09/19/2013	03/10/2033
056054-AA-7	BX 2019-XL A			4	1.A	15,048,482	98.7660	14,867,378	15,053,186	15,050,658	0	887	0	0	5.370	0.009	MON	38,173	372,024	11/10/2020	10/15/2036
056054-AE-9	BX 2019-XL B			4	1.A	3,598,871	98.1610	3,529,361	3,595,500	3,597,226	0	(717)	0	0	5.530	(0.026)	MON	9,389	94,692	12/15/2020	10/15/2036
056054-AF-6	BX 2019-XL C			4	1.A	11,044,023	97.4050	10,763,275	11,050,000	11,046,787	0	1,652	0	0	5.700	0.016	MON	29,743	310,061	11/12/2021	10/15/2036
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C			4	1.G FE	11,445,371	75.9480	9,456,228	12,451,000	11,513,856	0	68,485	0	0	3.542	4.841	MON	36,755	317,712	09/06/2022	03/09/2044
05605V-AA-7	BX Trust 2021VIV5 2021-VIV5 A			4	1.A	2,529,830	79.3180	2,518,337	3,175,000	2,538,710	0	8,880	0	0	2.843	6.390	MON	7,522	7,522	11/10/2022	03/09/2044
05606F-AA-1	BX 2019-OC11 A			4	1.A	9,904,492	84.0050	9,240,528	11,000,000	9,943,561	0	39,068	0	0	3.202	4.840	MON	29,352	152,095	10/04/2022	12/09/2041
05606F-AG-8	BX 2019-OC11 B			4	1.A	15,398,054	81.9470	12,251,066	14,950,000	15,272,930	0	(42,355)	0	0	3.605	3.266	MON	44,912	538,947	12/06/2019	12/09/2041
05606F-AN-3	BX 2019-OC11 E			4	1.B	7,047,910	76.6230	5,863,227	7,652,000	7,100,334	0	52,424	0	0	3.944	5.363	MON	25,150	230,537	03/02/2022	12/09/2041
05606J-AA-3	BX 2018-BILT A			4	1.A FE	7,990,000	97.1650	7,773,200	8,000,000	7,996,380	0	26,904	0	0	5.118	2.754	MON	19,334	187,255	05/03/2018	05/15/2030
05606J-AG-0	BX 2018-BILT B			4	1.D FE	7,990,000	96.4060	7,712,443	8,000,000	7,996,361	0	26,914	0	0	5.338	2.977	MON	20,165	205,100	05/03/2018	05/15/2030
05608E-AA-2	BX Trust 2020VIV3 2020-VIV3 B			4	1.D FE	33,326,827	80.5860	25,787,440	32,000,000	32,950,414	0	(254,509)	0	0	3.544	3.101	MON	94,503	976,523	11/03/2022	03/09/2044
05608F-AA-9	BX 2019-CALM A			4	1.A FE	3,414,694	98.3570	3,359,917	3,416,028	3,414,033	0	3,578	0	0	5.194	2.408	MON	8,378	82,670	12/01/2021	11/15/2032
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A			4	1.A	828,669	80.1270	833,322	1,040,000	831,577	0	2,909	0	0	2.843	6.390	MON	2,464	2,464	11/10/2022	03/09/2044

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
05608R-AE-5	BX Trust 2021ARIA 2021-ARIA B			4	1.A	29,113,700	93.4790	27,351,883	29,260,000	29,147,201	0	28,940	0	0	5.636	1.486	MON	76,809	832,181	10/13/2021	10/15/2036
05608R-AG-0	BX Trust 2021ARIA 2021-ARIA C			4	1.A	18,745,800	93.2950	17,576,706	18,840,000	18,767,185	0	18,556	0	0	5.985	1.838	MON	52,518	602,488	10/13/2021	10/15/2036
05608V-AE-6	BX 2021-MFM1 B			4	1.C FE	8,000,000	95.6290	7,650,346	8,000,000	8,000,000	0	0	0	0	5.289	3.932	MON	19,981	199,382	01/05/2021	01/15/2034
05608X-AC-6	BXMT 2020-FL3 AS			4	1.A FE	25,000,000	97.2050	24,301,263	25,000,000	25,000,000	0	0	0	0	5.673	4.061	MON	66,053	844,648	10/20/2020	11/15/2037
05608X-AE-2	BXMT 2020-FL3 B			4	1.D FE	15,244,063	97.1240	14,811,450	15,250,000	15,244,798	0	735	0	0	6.073	4.491	MON	43,134	571,019	09/16/2022	11/15/2037
05609B-AB-5	BX 2021-LBA XJVC			4	1.F FE	122,364	0.0000	353	0	122,364	0	106,288	0	0	0.000	77.401	MON	0	21,182	02/04/2021	02/15/2036
05609B-AF-6	BX 2021-LBA BJV			4	1.A	18,667,000	93.2010	17,397,813	18,667,000	18,667,000	0	0	0	0	5.389	4.544	MON	47,505	484,159	02/03/2021	02/15/2036
05609B-AX-7	BX 2021-LBA XVCP			4	1.F FE	73,734	0.0000	211	0	73,734	0	64,290	0	0	0.000	77.405	MON	0	12,764	02/04/2021	02/15/2036
05609G-AA-6	BXMT Ltd 2021FL4 2021-FL4 A			4	1.A FE	14,653,125	98.1070	14,716,020	15,000,000	14,718,842	0	65,717	0	0	5.389	5.932	MON	37,650	168,896	09/27/2022	05/15/2038
05609T-AA-8	BX Trust 2022VAMF 2022-VAMF A			4	1.A FE	28,575,000	95.1940	28,558,292	30,000,000	28,589,285	0	14,285	0	0	5.175	6.099	MON	72,302	116,106	12/09/2022	01/15/2039
05610F-AB-3	BX Trust 2022AHP 2022-AHP AS			4	1.A	24,928,150	95.1410	23,785,233	25,000,000	24,941,036	0	12,886	0	0	5.298	1.604	MON	62,550	678,836	02/02/2022	01/17/2039
05610M-AA-0	BX Trust 2022CSMO 2022-CSMO A			4	1.A	3,988,750	99.1340	3,965,344	4,000,000	3,989,410	0	660	0	0	6.439	5.256	MON	11,997	55,142	09/19/2022	06/15/2027
05610M-AD-4	BX Trust 2022CSMO 2022-CSMO C			4	1.A	26,686,978	98.8940	26,543,173	26,840,000	26,702,943	0	15,966	0	0	8.213	5.666	MON	102,670	857,251	10/03/2022	06/15/2027
060352-AJ-0	Bank 2017BNK6 2017-BNK6 AS			4	1.A	20,554,484	90.8920	18,620,224	20,486,087	20,544,595	0	(9,889)	0	0	3.741	(0.064)	MON	63,865	510,923	04/08/2022	07/15/2060
06054M-AF-0	BACM 2016-UB10 XA			4	1.A FE	3,115,975	4.2570	1,689,967	0	1,886,228	0	(382,361)	0	0	1.745	0.861	MON	57,727	694,340	04/27/2022	07/15/2049
06427D-AV-5	Banc of America 2017BNK3al Mor 2017-BNK3 AS			4	1.A	2,425,000	91.4290	2,285,732	2,500,000	2,433,728	0	8,728	0	0	3.748	4.467	MON	7,808	54,658	05/12/2022	02/15/2050
06539L-AZ-3	BN 2018-BN13 ASB		CF	4	1.A	15,817,634	96.6880	14,849,358	15,358,000	15,515,119	0	(70,398)	0	0	4.193	(0.437)	MON	53,663	643,961	07/23/2018	08/15/2061
065404-BB-0	BANK 2018-BN10 A5			4	1.A	1,017,500	93.1100	931,098	1,000,000	1,011,325	0	(2,304)	0	0	3.688	3.434	MON	3,073	36,880	03/25/2020	02/15/2061
065405-AD-4	BANK 2019-BN16 A3		CF	4	1.A	15,149,745	92.2820	13,842,315	15,000,000	15,088,491	0	(16,688)	0	0	3.741	3.628	MON	46,763	561,150	02/01/2019	02/15/2052
065405-AE-2	BANK 2019-BN16 A4			4	1.A	1,606,272	93.5730	1,511,196	1,615,000	1,607,990	0	643	0	0	4.005	4.091	MON	5,390	64,681	03/23/2020	02/15/2052
06540C-BF-3	BANK 2021-BN35 2021BN35 2021-BN35 A5			4	1.A	25,234,226	80.8390	19,805,557	24,500,000	25,137,008	0	(70,249)	0	0	2.285	1.951	MON	46,652	559,825	07/28/2021	06/15/2064
06540T-AB-6	BANK 2018-BN11 ASB		CF	4	1.A	9,269,782	95.8900	8,630,072	9,000,000	9,099,978	0	(38,667)	0	0	4.010	3.553	MON	30,075	360,900	04/13/2018	03/15/2061
06540T-AE-0	BANK 2018-BN11 XA			4	1.A FE	2,697,004	2.1130	1,932,427	0	2,044,522	0	(463,037)	0	0	0.457	(0.927)	MON	34,803	478,972	06/21/2021	03/15/2061
06540W-BC-6	BANK 2019-BN19 A2			4	1.A	6,080,796	87.5330	5,772,816	6,595,000	6,215,614	0	50,148	0	0	2.926	3.962	MON	16,081	192,970	03/24/2020	08/15/2061
06540W-BH-5	BANK 2019-BN19 XA			4	1.A FE	3,219,555	4.7210	3,199,562	67,780,104	3,221,730	0	2,175	0	0	0.949	48.687	MON	53,609	0	12/28/2022	08/15/2061
06541F-BB-4	BANK 2017-BNK4 XA			4	1.A FE	2,060,181	4.3260	1,326,626	0	1,476,829	0	(144,832)	0	0	1.342	2.755	MON	34,289	430,125	09/10/2020	05/15/2050
06541F-BD-0	BANK 2017-BNK4 AS			4	1.A	35,813,085	90.9560	31,875,443	35,045,000	35,671,205	0	(141,880)	0	0	3.777	3.302	MON	110,304	1,077,861	10/17/2022	05/15/2050
06541K-BE-7	BANK 2018-BN12 B			4	1.A	11,199,375	87.4550	10,494,545	12,000,000	11,256,122	0	56,747	0	0	4.547	5.847	MON	45,466	250,434	07/19/2022	05/15/2061
06541W-BA-9	Bank 2017BNK5 2017-BNK5 AS			4	1.A	10,630,555	89.9760	9,627,409	10,700,000	10,629,903	0	(652)	0	0	3.624	3.772	MON	32,314	273,914	11/15/2022	06/15/2060
06541X-AH-3	BANK 2017-BNK7 XB			4	1.E FE	796,139	0.8110	469,490	0	519,193	0	(126,207)	0	0	0.178	(0.089)	MON	8,594	136,444	09/10/2020	09/15/2060
07332V-BE-4	Barclays Commerc2017C1 gage S 2017-C1 AS			4	1.A	3,565,921	91.6140	3,362,223	3,670,000	3,577,393	0	11,472	0	0	3.898	4.573	MON	11,921	83,450	05/19/2022	02/15/2050
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA			4	1.A FE	7,637,919	4.6170	7,351,902	0	7,378,130	0	(259,789)	0	0	1.460	5.865	MON	193,781	193,570	11/04/2022	02/15/2050
08160B-AE-4	BMARK 2018-B5 ASB		CF	4	1.A	15,310,914	96.1230	14,288,752	14,865,000	15,039,428	0	(66,123)	0	0	4.158	3.684	MON	51,511	618,131	07/27/2018	07/15/2051
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA			4	1.A FE	7,865,812	4.0000	7,218,030	0	7,342,198	0	(523,614)	0	0	0.819	5.162	MON	123,087	791,945	06/28/2022	12/15/2072
08161B-BA-0	BENCHMARK Mortga2018B3 2018-B3 AS			4	1.A	6,186,219	91.7960	5,783,123	6,300,000	6,195,754	0	9,535	0	0	4.195	4.575	MON	22,024	132,143	06/01/2022	04/10/2051
08161C-AD-3	BMARK 2018-B2 A4		CF	4	1.A	14,708,438	92.3750	13,394,444	14,500,000	14,630,814	0	(27,458)	0	0	3.615	3.400	MON	43,678	524,132	03/25/2020	02/15/2051
08161H-AH-3	BENCHMARK Mortga2018B4 2018-B4 AM			4	1.A	2,953,008	89.9100	2,697,295	3,000,000	2,956,666	0	3,658	0	0	4.311	4.620	MON	10,778	75,443	05/23/2022	07/15/2051
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA			4	1.A FE	2,894,305	0.3710	2,503,625	0	2,571,170	0	(323,135)	0	0	0.039	(6.692)	MON	21,916	333,175	03/31/2022	04/15/2055
08162F-AE-3	BMARK 2019-B12 A5			4	1.A	7,129,152	88.6990	6,783,209	7,647,446	7,262,561	0	50,209	0	0	3.116	4.011	MON	19,855	238,264	03/23/2020	08/15/2052
08162U-BA-7	BENCHMARK Mortga2018B8 2018-B8 AS			4	1.A	16,061,065	92.3470	14,971,302	16,212,000	16,068,916	0	7,851	0	0	4.532	4.714	MON	61,233	383,305	07/14/2022	01/15/2052
08163A-AF-0	BMARK 2020-B18 XA			4	1.A FE	11,565,000	7.7900	7,316,773	0	8,421,726	0	(1,376,067)	0	0	1.789	4.472	MON	140,032	1,687,684	08/22/2022	07/15/2053
08163L-AQ-2	BMARK 2020-B21 AS			4	1.A	17,509,915	78.1930	13,292,752	17,000,000	17,408,360	0	(49,292)	0	0	2.254	1.922	MON	31,936	383,231	11/20/2020	12/17/2053
12433E-AC-5	BX Trust 2022LBA6 2022-LBA6 XCP			4	2.B FE	169,653	0.0050	7,716	0	7,014	0	(162,639)	0	0	0.125	2.976	MON	8,035	158,699	01/24/2022	01/15/2039
12433Q-AA-2	BX 2017-CQHP A			4	1.A	12,710,156	97.1330	12,384,416	12,750,000	12,749,404	0	32,161	0	0	5.168	2.734	MON	31,115	304,902	12/05/2019	11/15/2034
12434C-AG-9	BX Trust 2021SDMF 2021-SDMF B			4	1.A	16,449,649	94.1450	15,533,994	16,500,000	16,462,387	0	10,158	0	0	5.077	0.886	MON	39,559	375,759	09/17/2021	09/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12434C-AJ-3	BX Trust 2021SDMF 2021-SDMF C			4	1.A	9,221,880	93.6560	8,663,154	9,250,000	9,228,992	0	5,677	0	0	5.227	1.036	MON	22,832	224,721	09/17/2021	09/15/2034
125039-AH-0	CD 2017-CD6 AM			4	1.A	10,723,705	90.5360	10,197,715	11,263,670	10,773,634	0	49,929	0	0	3.709	4.743	MON	34,814	216,272	06/08/2022	11/13/2050
12512J-AT-1	CD 2018-CD7 ASB	CF		4	1.A	8,239,862	96.1330	7,690,605	8,000,000	8,098,105	0	(34,623)	0	0	4.213	3.749	MON	28,087	337,040	08/02/2018	08/15/2051
12531W-AZ-5	CFCRE 2016-C3 ASB	CF		4	1.A	6,184,482	97.0980	5,830,379	6,004,660	6,035,351	0	(14,910)	0	0	3.688	3.235	MON	18,454	224,587	01/22/2016	01/10/2048
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1			4	1.A FE	9,699,283	84.6330	8,209,719	9,700,410	9,699,472	0	53	0	0	2.090	2.101	MON	6,195	202,739	07/22/2021	07/20/2051
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2			4	1.A FE	11,005,177	80.0880	8,817,701	11,009,965	11,005,668	0	72	0	0	2.570	2.589	MON	8,646	282,956	07/22/2021	07/20/2051
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB			4	1.A	17,242	99.2370	16,542	16,669	16,776	0	(97)	0	0	3.623	1.304	MON	50	618	08/20/2020	10/10/2046
12591Q-AN-2	COMM 2014-UBS4 ASB	CF		4	1.A	8,901,519	98.4560	8,509,165	8,642,611	8,656,490	0	(20,580)	0	0	3.390	2.939	MON	24,415	292,759	07/23/2014	08/10/2047
12591R-AY-6	COMM 2014-CR15 ASB	CF		4	1.A	5,121,305	98.9630	4,920,779	4,972,350	4,977,494	0	(14,912)	0	0	3.595	3.154	MON	14,896	178,756	02/10/2014	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB	CF		4	1.A	2,820,888	98.6240	2,701,129	2,738,828	2,743,573	0	(6,430)	0	0	3.472	3.027	MON	7,924	98,907	03/03/2014	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB	CF		4	1.A	3,185,198	98.7640	3,054,354	3,092,587	3,096,404	0	(7,714)	0	0	3.653	3.202	MON	9,414	116,140	03/28/2014	04/10/2047
12591Y-BA-2	COMM 2014-UBS3 ASB	CF		4	1.A	2,366,032	98.7770	2,269,047	2,297,146	2,300,197	0	(5,502)	0	0	3.367	2.918	MON	6,445	77,345	05/21/2014	06/10/2047
12592F-AA-3	COMM 2014-277P A	CF		4	1.A	7,115,123	94.6360	6,624,540	7,000,000	7,016,089	0	(13,728)	0	0	3.611	3.549	MON	21,066	256,302	08/08/2014	08/10/2049
12592L-BG-6	COMM 2014-CR20 ASB	CF		4	1.A	1,648,722	97.6450	1,563,076	1,600,777	1,605,872	0	(3,525)	0	0	3.305	2.865	MON	4,409	53,311	10/22/2014	11/10/2047
12592L-BK-7	COMM 2014-CR20 XA			4	1.A FE	1,100,400	1.2160	596,391	0	676,122	0	(423,078)	0	0	0.945	8.276	MON	38,617	589,853	12/07/2021	11/10/2047
12592P-BG-7	COMM 2014-UBS6 XA			4	1.A FE	2,635,554	1.2060	1,584,493	0	1,679,541	0	(266,198)	0	0	0.836	3.849	MON	91,563	330,804	10/31/2022	12/10/2047
12592P-BH-5	COMM 2014-UBS6 AM			4	1.A	18,458,118	94.6980	18,112,827	19,127,000	18,513,003	0	54,884	0	0	4.048	5.877	MON	64,522	223,652	12/15/2022	12/10/2047
12592R-BJ-7	COMM Mortgage Tr2014CR21 2014-CR21 AM			4	1.A	9,877,915	95.1270	9,441,673	9,925,369	9,886,340	0	8,425	0	0	3.987	4.182	MON	32,977	230,507	09/22/2022	12/10/2047
12593A-BC-8	COMM Mortgage Tr2015CR23 2015-CR23 AM			4	1.A	11,044,143	94.1510	10,643,814	11,305,086	11,064,153	0	20,010	0	0	3.801	4.782	MON	35,809	215,739	10/06/2022	05/10/2048
12593F-BB-9	COMM 2015-LC21 ASB	CF		4	1.A	987,380	97.4740	934,430	958,650	962,423	0	(2,763)	0	0	3.421	2.973	MON	2,733	33,837	06/12/2015	07/10/2048
12593J-BC-9	COMM 2015-CR24 ASB	CF		4	1.A	5,030,084	97.4810	4,760,586	4,883,627	4,903,291	0	(10,779)	0	0	3.445	2.990	MON	14,020	168,488	07/24/2015	08/10/2048
12593J-BH-8	COMM 2015-CR24 AM			4	1.A	3,001,367	93.6390	2,832,582	3,025,000	3,005,234	0	3,867	0	0	4.028	4.297	MON	10,154	71,077	05/12/2022	08/10/2048
12594M-BG-2	COMM Mortgage Tr2016COR1 2016-COR1 AM			4	1.A	6,686,094	90.1270	6,308,895	7,000,000	6,716,377	0	30,283	0	0	3.494	4.736	MON	20,382	101,908	07/21/2022	10/10/2049
12595H-AA-6	COMM 2017-PANW A	CF		4	1.A FE	19,384,135	94.5230	18,742,020	19,828,000	19,562,776	0	67,371	0	0	3.244	4.006	MON	53,602	534,800	10/13/2022	10/10/2029
12623S-AF-7	COMM 2012-CR5 XA			4	1.A FE	20,580	0.0040	25	0	0	0	(4,993)	0	0	1.092	1.092	MON	576	9,238	03/24/2020	12/10/2045
12625F-AY-2	COMM Mortgage Tr2013CR7 2013-CR7 C			4	1.A	6,442,187	92.3930	5,727,965	6,199,533	6,233,005	0	(143,778)	0	0	4.041	1.868	MON	20,878	255,463	07/13/2021	03/10/2046
12625K-AM-7	COMM 2013-CR8 B			4	1.A	15,174,046	95.3550	14,546,417	15,255,000	15,189,663	0	46,271	0	0	3.903	5.014	MON	49,615	286,965	07/26/2022	06/10/2046
12625U-AE-3	COMM Mortgage Tr2013CR9 2013-CR9 B			4	1.A	8,362,650	97.7480	8,298,799	8,490,000	8,369,583	0	6,933	0	0	4.289	6.937	MON	30,348	0	12/15/2022	07/10/2045
12625X-AA-5	COMM 2013-300P A1	CF		4	1.A	12,835,391	97.8060	11,736,702	12,000,000	12,063,030	0	(121,832)	0	0	4.353	3.321	MON	43,530	522,360	01/05/2016	08/10/2030
12626B-AE-4	COMM 2013-CR10 ASB	CF		4	1.A	963,209	99.6580	931,997	935,195	935,125	0	(2,883)	0	0	3.795	3.352	MON	2,958	40,492	08/01/2013	08/10/2046
12626G-BH-5	COMM 2013-LC13 AAB	CF		4	1.A	2,299,685	99.4860	2,221,257	2,232,726	2,233,316	0	(5,416)	0	0	3.774	3.329	MON	7,022	84,263	09/20/2013	08/10/2046
12629N-AH-8	COMM 2015-DC1 AM			4	1.A	19,962,671	93.5560	18,753,966	20,045,673	19,979,173	0	16,502	0	0	3.724	3.878	MON	62,208	497,667	04/01/2022	02/10/2048
12630B-AE-8	COMM 2013-CR13 D			4	2.C	15,851,953	84.1100	12,616,529	15,000,000	15,201,281	0	(225,860)	0	0	4.876	3.330	MON	60,954	741,929	01/08/2020	11/10/2046
12630B-AG-3	COMM 2013-CR13 E			4	5.B	5,842,532	72.5120	4,123,047	5,686,000	5,721,213	0	(43,047)	0	0	4.876	4.119	MON	23,105	281,240	02/19/2020	11/10/2046
12630B-BD-9	COMM 2013-CR13 B			4	1.A	3,712,480	95.8650	3,355,275	3,500,000	3,556,248	0	(62,419)	0	0	4.876	3.041	MON	14,223	173,117	06/05/2020	11/10/2046
12630D-AW-4	COMM 2014-CR14 ASB	CF		4	1.A	2,105,014	99.0400	2,024,149	2,043,765	2,045,832	0	(5,617)	0	0	3.743	3.280	MON	6,375	76,498	01/09/2014	02/10/2047
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA			4	1.A FE	2,471,617	0.8820	1,487,029	0	1,505,146	0	(966,470)	0	0	0.948	(5.137)	MON	133,308	917,946	10/31/2022	05/10/2047
12635F-AX-2	CSAIL Commercial2015C3 e Trus 2015-C3 AS			4	1.A	19,596,109	92.7080	19,097,852	20,600,000	19,658,965	0	62,855	0	0	4.053	5.987	MON	69,580	218,197	11/08/2022	08/15/2048
12635Q-BJ-8	COMM Mortgage Tr2015CR27 2015-CR27 AM			4	1.A	2,957,813	93.5220	2,805,657	3,000,000	2,964,742	0	6,930	0	0	3.984	4.449	MON	9,960	69,720	05/13/2022	10/10/2048
12635R-BC-1	CSAIL Commercial2015C4 e Trus 2015-C4 B			4	1.A	4,926,563	91.0960	4,554,791	5,000,000	4,937,621	0	11,058	0	0	4.308	4.924	MON	17,950	128,202	05/12/2022	11/15/2048
12636L-BC-3	CSAIL Commercial2016C5 e Trus 2016-C5 AS			4	1.A	7,869,002	93.2100	7,490,345	8,036,000	7,894,053	0	25,051	0	0	4.010	4.654	MON	26,854	187,980	05/20/2022	11/15/2048
12652F-AG-7	CSMC 2017-CALI B			4	1.D FE	533,418	90.5950	452,974	500,000	514,942	0	(8,054)	0	0	3.728	2.046	MON	1,553	18,903	09/02/2020	11/10/2032
12652F-AJ-1	CSMC 2017-CALI C			4	1.G FE	5,327,148	88.8400	4,441,981	5,000,000	5,143,328	0	(77,066)	0	0	3.778	2.284	MON	15,742	191,532	07/29/2020	11/10/2032
12652F-AN-2	CSMC 2017-CALI E			4	4.B FE	5,970,000	82.2910	4,937,455	6,000,000	5,978,005	0	8,005	0	0	3.778	3.963	MON	18,891	210,947	01/12/2022	11/10/2032
12654Y-AC-3	CPTS 2019-CPT X			4	1.A FE	5,177,090	0.9070	3,215,169	0	3,331,297	0	(907,044)	0	0	0.132	(2.913)	MON	38,915	614,455	11/01/2019	11/13/2039

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
12656K-AC-1	COMM 2020-CX X			4	1.C FE	10,496,972	2.8230	7,369,766	0	8,188,850	0	(1,164,432)	0	0	0.442	0.883	MON	96,223	1,251,972	10/23/2020	11/10/2046
12658W-AC-3	Credit Suisse Mo2021B33 rust 2021-B33 A2			4	1.A FE	12,517,002	76.4360	9,288,909	12,152,500	12,440,104	0	(70,454)	0	0	3.167	2.869	MON	32,073	384,882	10/08/2021	10/10/2043
12659J-AA-5	COLEM 2021-HLNE 2022HLNE Trust 2022-HLNE A			4	1.A FE	22,363,428	83.9110	19,156,945	22,830,000	22,434,259	0	70,831	0	0	2.461	3.007	MON	46,821	429,188	03/01/2022	04/12/2042
13705D-AA-0	CANAL 2021-1 B			4	1.F FE	16,749,282	88.0000	14,310,066	16,261,439	16,988,014	0	291,155	0	0	4.307	5.186	MON	31,125	700,305	09/10/2021	09/15/2056
17290M-AA-2	CGMT 2015-101A A			4	1.A	2,841,680	77.9540	2,338,608	3,000,000	2,876,250	0	7,636	0	0	3.529	3.979	MON	8,823	105,870	02/12/2018	01/14/2043
17291C-AA-3	Citigroup Commer2016C2 tgage 2016-C2 D			4	3.C	4,521,875	72.9790	3,648,951	5,000,000	4,612,807	0	90,932	0	0	3.250	5.666	MON	13,542	148,958	01/06/2022	08/10/2049
17291H-AA-2	Citigroup Commer2021PRM2tgage 2021-PRM2 A			4	1.A	25,505,000	94.8510	24,191,667	25,505,000	25,505,000	0	0	0	0	5.289	4.641	MON	63,703	635,740	10/22/2021	10/15/2036
17320D-AQ-1	Citigroup Commer2013GC11tgage 2013-GC11 B			4	1.A	4,211,484	99.4150	4,225,144	4,250,000	4,231,151	0	19,667	0	0	3.732	5.069	MON	13,218	52,870	08/16/2022	04/10/2046
17320D-AN-9	CGCMT 2013-375P E			4	1.G	1,397,134	87.0590	1,267,581	1,456,000	1,449,575	0	14,230	0	0	3.518	4.556	MON	4,268	51,927	12/19/2018	05/10/2035
17321J-AE-4	CGMT 2013-GC15 AAB	CF		4	1.A	605,673	99.5380	585,327	588,046	588,137	0	(1,743)	0	0	3.942	3.493	MON	1,932	23,181	09/18/2013	09/10/2046
17322Y-AG-5	CGCMT 2014-GC25 B			4	1.A	6,894,478	93.0770	6,617,781	7,110,000	6,940,872	0	46,394	0	0	4.345	5.769	MON	25,744	154,465	06/14/2022	10/10/2047
17322Y-AM-2	CGCMT 2014-GC25 D			4	2.B	13,212,679	87.5260	12,068,482	13,788,500	13,390,726	0	113,092	0	0	3.548	5.231	MON	40,768	410,807	07/21/2022	10/10/2047
17324D-AW-4	CGCMT 2015-P1 AS			4	1.A	4,623,828	94.1960	4,709,804	5,000,000	4,639,994	0	16,166	0	0	4.033	7.129	MON	16,804	16,804	11/08/2022	09/15/2048
17324D-BA-1	CGCMT 2015-P1 XA			4	1.A FE	8,263,170	1.5440	4,658,464	0	4,967,456	0	(2,156,384)	0	0	0.706	1.947	MON	177,387	2,273,932	04/11/2022	09/15/2048
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3			4	1.A	1,957,082	96.4900	1,943,038	2,013,718	2,009,285	0	52,203	0	0	3.524	8.985	MON	5,914	35,482	06/14/2022	02/10/2049
17325D-AF-0	CGCMT 2016-P5 AS			4	1.A	2,832,539	89.5280	2,685,842	3,000,000	2,848,628	0	16,089	0	0	3.396	4.917	MON	8,490	42,450	07/20/2022	10/10/2049
17325D-AH-6	CGCMT 2016-P5 C			4	2.B	7,810,116	84.9270	6,811,117	8,020,000	7,796,679	0	(13,437)	0	0	4.282	5.067	MON	28,618	215,624	12/07/2022	10/10/2049
17326C-BB-9	Citigroup Commer2017B1 tgage 2017-B1 AS			4	1.A	6,924,114	90.1260	6,247,263	6,931,696	6,924,425	0	311	0	0	3.711	3.730	MON	21,436	192,926	03/29/2022	08/15/2050
17326D-AM-4	Citigroup Commer2017P8 tgage SER|CL			4	3.A	12,448,656	69.8520	9,534,777	13,650,000	12,717,045	0	170,690	0	0	3.000	4.634	MON	34,125	409,500	05/26/2021	09/15/2050
17327G-BA-1	Citigroup Commer2018C6 tgage 2018-C6 AS			4	1.A	7,013,807	92.3520	6,499,758	7,038,000	7,015,170	0	1,363	0	0	4.642	4.729	MON	27,225	190,577	05/06/2022	11/10/2051
17328R-BE-8	CGCMT 2020-GC46 XA			4	1.A FE	14,191,652	4.9450	9,088,720	0	10,228,602	0	(1,620,910)	0	0	0.981	2.010	MON	150,272	1,899,401	10/29/2020	02/15/2053
193051-AJ-8	Cold Storage Tru2020ICE5 2020-ICE5 B			4	1.A	10,472,130	96.8150	10,144,892	10,478,679	10,474,070	0	1,812	0	0	5.639	1.411	MON	27,904	298,395	12/01/2021	11/15/2037
23305J-AL-6	DBUBS 2017-BRBK E			4	1.D	797,346	88.1400	740,376	840,000	809,813	0	12,466	0	0	3.530	5.796	MON	2,471	22,651	03/25/2022	10/10/2034
23306G-AC-1	DBGS 2018-BIOD B			4	1.A	2,783,929	97.0260	2,699,671	2,782,407	2,783,292	0	427	0	0	5.206	1.036	MON	6,840	67,595	12/17/2020	05/15/2035
23307D-BA-0	DBGS 2018-C1 A4	CF		4	1.A	13,827,600	95.4620	12,753,763	13,360,000	13,683,738	0	(54,189)	0	0	4.466	3.984	MON	49,721	596,658	03/24/2020	10/15/2051
23312B-AE-0	DCOT 2019-MTC B			4	1.A	10,299,380	82.5960	8,259,629	10,000,000	10,203,136	0	(34,352)	0	0	3.072	(0.296)	MON	25,600	311,467	10/16/2019	09/15/2045
29425A-AF-0	CGMT 2015-GC33 AS			4	1.A	13,097,352	92.8060	11,090,362	11,950,000	12,576,174	0	(248,087)	0	0	4.114	2.065	MON	40,969	459,568	11/28/2022	09/10/2058
29429M-AE-3	CGCMT 2019-SMRT B	CF		4	1.A	10,299,559	97.3310	9,733,112	10,000,000	10,058,106	0	(64,915)	0	0	4.380	3.721	MON	36,500	438,000	01/10/2019	01/10/2036
30262S-AS-7	FREMF Mortgage T2015K42 2015-K42 C			4	1.A	4,411,010	95.8320	4,147,620	4,328,000	4,383,057	0	(27,952)	0	0	3.849	3.073	MON	13,880	141,180	02/14/2022	01/25/2048
30286X-AN-9	FREMF 2015-K43 B			4	1.A	15,421,816	95.6490	14,108,294	14,750,000	14,990,988	0	(126,085)	0	0	3.732	2.929	MON	45,875	558,313	07/24/2019	02/25/2048
30286X-AQ-2	FREMF 2015-K43 C			4	1.A	6,079,688	95.4380	5,726,290	6,000,000	6,052,448	0	(27,240)	0	0	3.732	3.191	MON	18,661	189,792	02/14/2022	02/25/2048
30292N-AK-9	FREMF 2015-K44 C			4	1.A	5,058,984	95.5010	4,775,044	5,000,000	5,038,479	0	(20,506)	0	0	3.719	3.183	MON	15,497	157,191	02/14/2022	01/25/2048
30292P-AG-3	FREMF Mortgage T2015K45 2015-K45 C			4	1.A	4,004,738	95.2060	3,779,672	3,970,000	3,992,315	0	(12,423)	0	0	3.610	3.224	MON	11,943	121,344	02/10/2022	04/25/2048
30292R-AJ-3	FREMF Mortgage T2015K46 2015-K46 B			4	1.A	10,230,859	95.2620	9,526,167	10,000,000	10,161,181	0	(69,678)	0	0	3.698	2.852	MON	30,818	313,262	02/14/2022	04/25/2048
30293H-AG-0	FREMF Mortgage T2015K48 2015-K48 C			4	1.A	12,001,301	94.5240	11,210,492	11,860,000	11,958,697	0	(42,604)	0	0	3.646	3.214	MON	36,030	366,398	02/14/2022	08/25/2048
30296G-AS-3	FREMF Mortgage T2018K730 2018-K730 B			4	1.A	7,176,094	95.1960	6,663,752	7,000,000	7,120,099	0	(55,995)	0	0	3.796	2.831	MON	22,141	225,077	02/14/2022	02/25/2050
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A			4	1.A FE	7,776,745	0.4440	5,375,618	0	6,293,469	0	(1,037,159)	0	0	0.100	2.077	MON	100,966	1,211,595	07/26/2021	01/25/2029
30297L-AG-7	FREMF 2018-K82 C			4	1.A	5,399,805	90.1670	4,508,342	5,000,000	5,298,301	0	(49,242)	0	0	4.133	2.963	MON	17,220	209,440	11/24/2020	09/25/2028
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A			4	1.A FE	5,682,175	0.4020	3,979,679	0	4,473,540	0	(812,603)	0	0	0.100	2.547	MON	82,462	989,549	07/19/2021	10/25/2028
30300S-AU-6	FREMF 2020-K737 C			4	1.E	4,944,545	90.1300	4,506,511	5,000,000	4,962,304	0	6,285	0	0	3.305	3.473	MON	13,770	167,519	01/22/2020	01/25/2053
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A			4	1.A FE	6,250,228	0.4610	4,727,834	0	5,483,239	0	(766,989)	0	0	0.100	2.652	MON	85,473	854,732	02/10/2022	06/25/2029
30313W-AC-2	FREMF Mortgage T2020K106 2020-K106 X2B			4	2.A FE	1,550,510	0.5360	1,202,330	0	1,347,376	0	(183,871)	0	0	0.100	2.754	MON	18,688	224,255	11/18/2021	03/25/2053
30315D-AS-7	FREMF 2019-K103 B			4	1.A	5,035,156	85.6210	4,281,072	5,000,000	5,022,647	0	(4,389)	0	0	3.455	3.484	MON	14,396	175,201	01/10/2020	12/25/2051
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A			4	1.A FE	7,095,962	0.5270	6,192,084	0	6,738,330	0	(357,632)	0	0	0.100	4.621	MON	97,885	508,974	07/15/2022	05/25/2053
35563B-AS-9	FREMF Mortgage T2014K37 2014-K37 X2B			4	1.A FE	273,926	0.0940	129,206	0	122,282	0	(117,495)	0	0	0.100	9.439	MON	11,458	137,500	09/14/2021	01/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
36167R-AA-1	GCT 2021-GCT A			4	1.A FE	12,000,000	92.9960	11,159,511	12,000,000	12,000,000	0	0	0	0	5.118	3.837	MON	29,001	280,863	01/29/2021	02/15/2038
36167R-AC-7	GCT 2021-GCT B			4	1.C FE	4,500,000	92.3880	4,157,453	4,500,000	4,500,000	0	0	0	0	5.568	4.292	MON	11,832	125,848	01/29/2021	02/15/2038
36197X-AM-6	GSMS 2013-GC12 XA			4	1.A FE	3,208,675	0.0970	56,631	0	23,511	0	(762,388)	0	0	1.316	7.276	MON	64,344	845,303	07/28/2020	06/10/2046
36198E-AD-7	GSMS 2013-GC13 A4		CF	4	1.A	5,049,834	99.7080	4,985,409	5,000,000	4,997,547	0	(2,326)	0	0	3.871	3.765	MON	16,129	193,550	07/17/2013	07/10/2046
36198F-AF-9	GSMS 2013-GC14 AAB		CF	4	1.A	181,682	99.6750	175,822	176,396	176,383	0	(377)	0	0	3.817	3.365	MON	561	7,408	08/14/2013	08/10/2046
36198F-AG-7	GSMS 2013-GC14 XA			4	1.A FE	2,372,645	0.1310	166,238	0	160,691	0	(942,732)	0	0	0.508	(7.038)	MON	53,581	776,253	02/13/2020	08/10/2046
36198F-AV-4	GSMS 2013-GC14 D			4	2.C	10,480,044	80.0670	7,961,825	9,944,000	10,032,812	0	(161,378)	0	0	4.718	3.084	MON	39,098	476,987	02/21/2020	08/10/2046
36251F-BA-3	GSMS 2015-GC28 AS			4	1.A	10,892,325	95.1640	10,644,057	11,185,000	10,938,473	0	46,148	0	0	3.759	4.904	MON	35,037	170,298	11/18/2022	02/10/2048
36251F-BD-7	GSMS 2015-GC28 C			4	1.A	10,181,122	92.2130	10,023,528	10,870,000	10,258,663	0	77,541	0	0	4.310	7.499	MON	39,042	143,654	10/19/2022	02/10/2048
36251X-AV-9	GS Mortgage Secu2016GS4 rust 2016-GS4 AS			4	1.A	14,383,588	89.7140	12,882,945	14,360,000	14,371,598	0	(11,990)	0	0	3.645	3.619	MON	43,619	400,364	05/05/2022	11/10/2049
36252T-AW-5	GSMS 2016-GS2 B			4	1.A	4,161,093	88.3960	4,195,269	4,746,000	4,182,585	0	21,492	0	0	3.759	8.050	MON	14,867	14,867	11/08/2022	05/10/2049
36253P-AE-2	GSMS 2017-GS6 XA			4	1.A FE	4,134,609	3.5810	2,495,012	0	2,693,080	0	(738,888)	0	0	1.012	1.103	MON	58,794	760,778	05/04/2021	05/10/2050
36253P-AG-7	GSMS 2017-GS6 AS			4	1.A	10,009,375	90.2750	9,027,527	10,000,000	10,006,808	0	(2,567)	0	0	3.638	3.625	MON	30,317	272,850	03/22/2022	05/10/2050
36254K-AU-6	GS Mortgage Secu2017GS8 rust 2017-GS8 C			4	1.A	2,630,467	85.4810	2,472,097	2,892,000	2,651,483	0	21,016	0	0	4.334	6.383	MON	10,444	63,729	06/23/2022	11/10/2050
36254X-AE-4	GSMS 2017-FARM B			4	1.A	24,785,528	83.6750	20,918,812	25,000,000	24,892,325	0	45,264	0	0	3.541	0.086	MON	73,763	897,444	12/18/2017	01/10/2043
36255M-AN-7	GSMS 2017-SLP E			4	1.B	19,369,331	94.4440	18,523,282	19,613,000	19,537,250	0	2,156	0	0	4.591	5.012	MON	75,041	854,173	01/25/2022	10/10/2032
36255N-AX-3	GSMS 2018-GS9 AS			4	1.A	9,716,553	91.7060	9,303,538	10,145,000	9,740,688	0	24,135	0	0	4.141	5.048	MON	35,009	181,755	12/14/2022	03/10/2051
36255W-AA-3	GSMS 2018-RIVR A			4	1.A	14,496,032	95.2370	13,805,640	14,496,032	14,496,032	0	0	0	0	5.289	3.370	MON	36,206	361,350	07/17/2018	07/15/2035
36257H-BT-2	GS Mortgage Secu2019GC40rust 2019-GC40 AS			4	1.A	1,848,438	85.6350	1,712,694	2,000,000	1,859,658	0	11,221	0	0	3.412	4.705	MON	5,687	39,807	05/17/2022	07/10/2052
36264Y-AA-8	GSMS 2021-ROSS A			4	1.A	7,000,000	94.4540	6,611,760	7,000,000	7,000,000	0	0	0	0	5.489	4.566	MON	17,896	188,689	05/14/2021	05/15/2026
36264Y-AE-0	GSMS 2021-ROSS B			4	1.A	5,000,000	93.0300	4,651,490	5,000,000	5,000,000	0	0	0	0	5.918	4.950	MON	13,973	157,586	05/14/2021	05/15/2026
38046U-AA-7	GOJO INDUSTRIES PP			1	3.A	14,549,080	65.0000	9,363,269	14,405,030	14,538,112	0	(8,555)	0	0	3.485	3.398	MON	22,312	501,889	08/03/2021	08/15/2041
39152T-AA-8	GWT 2019-WOLF A		CF	4	1.A	29,925,000	97.0430	29,112,989	30,000,000	29,968,902	0	14,244	0	0	5.373	2.840	MON	75,077	896,822	12/11/2019	12/15/2036
40390M-AA-3	2021LULU 2021-LULU A			4	1.A FE	7,353,000	95.9430	7,054,723	7,353,000	7,353,000	0	0	0	0	5.442	4.845	MON	18,638	198,204	09/24/2021	10/15/2036
40390M-AG-0	2021LULU 2021-LULU B			4	1.D FE	17,547,000	94.8100	16,636,391	17,547,000	17,547,000	0	0	0	0	5.768	5.160	MON	47,793	526,361	09/24/2021	10/15/2036
40390M-AJ-4	2021LULU 2021-LULU C			4	1.G FE	4,461,641	93.3770	4,458,754	4,775,000	4,495,540	0	33,900	0	0	6.189	5.127	MON	13,764	108,898	06/28/2022	10/15/2036
43300L-AG-5	Hilton USA Trust2016HHV 2016-HHV B			4	1.A	4,156,523	91.1290	4,100,822	4,500,000	4,161,237	0	4,713	0	0	4.194	6.479	MON	15,726	0	12/07/2022	11/05/2038
46590M-AT-7	JPMCC 2016-JP2 XA			4	1.A FE	1,739,782	4.8080	593,826	0	668,909	0	(136,676)	0	0	1.767	5.017	MON	18,189	243,654	07/11/2016	08/15/2049
46591P-AA-0	JP Morgan Chase 2020ACE al Mor 2020-ACE A			4	1.A FE	36,024,988	91.9440	35,830,725	38,970,000	36,162,748	0	137,761	0	0	3.287	7.176	MON	106,729	82,163	12/14/2022	01/10/2037
46592F-AA-1	JPMCC 2021-2NU A			4	1.A FE	7,209,995	79.7190	5,580,363	7,000,000	7,153,556	0	(29,566)	0	0	1.974	1.519	MON	11,514	138,171	01/13/2021	01/05/2040
46592F-AE-3	JPMCC 2021-2NU B			4	1.C FE	4,732,524	76.7180	3,529,028	4,600,000	4,696,990	0	(18,625)	0	0	2.076	1.639	MON	7,960	96,845	01/13/2021	01/05/2040
46592F-AG-8	JPMCC 2021-2NU C			4	1.F FE	3,543,615	75.0030	2,625,112	3,500,000	3,531,874	0	(6,161)	0	0	2.076	1.888	MON	6,056	73,686	01/13/2021	01/05/2040
46640J-AS-6	JPMCC 2013-C13 ASB		CF	4	1.A	230,986	99.6080	227,804	228,700	228,462	0	(230)	0	0	3.414	3.257	MON	651	7,807	06/28/2013	01/15/2046
46640N-AG-3	JPMBB 2013-C15 XA			4	1.A FE	2,186,699	0.3960	278,639	0	302,078	0	(875,530)	0	0	0.993	(2.221)	MON	58,201	765,138	03/31/2020	11/15/2045
46640N-AL-2	JPMBB 2013-C15 C			4	1.A	16,294,247	97.6690	14,899,354	15,255,000	15,525,146	0	(372,559)	0	0	5.180	2.681	MON	65,853	802,077	11/24/2020	11/15/2045
46640N-AP-3	JPMBB 2013-C15 D			4	1.A	17,275,777	95.7730	15,425,867	16,106,774	16,336,186	0	(332,129)	0	0	5.180	3.132	MON	69,530	829,003	08/17/2022	11/15/2045
46640U-AC-6	JPMBB 2013-C17 A3		CF	4	1.A	4,134,990	98.6980	4,040,772	4,094,070	4,093,972	0	(7,551)	0	0	3.928	3.754	MON	13,400	160,803	02/01/2022	01/15/2047
46641B-AE-3	JPMCC 2013-C16 ASB		CF	4	1.A	2,019,594	99.1570	1,944,257	1,960,782	1,961,020	0	(4,999)	0	0	3.674	3.213	MON	6,004	76,864	11/08/2013	12/15/2046
46642E-AZ-9	JPMBB 2014-C21 ASB		CF	4	1.A	1,366,272	98.1950	1,302,542	1,326,482	1,329,046	0	(3,193)	0	0	3.428	2.969	MON	3,790	49,765	07/01/2014	08/15/2047
46642E-BA-3	JPMBB 2014-C21 XA			4	1.A FE	2,703,546	0.9790	832,658	0	856,449	0	(968,886)	0	0	0.941	(2.227)	MON	66,652	996,297	06/19/2020	08/15/2047
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS			4	1.A	23,679,146	94.9610	22,912,253	24,128,000	23,763,302	0	84,156	0	0	4.065	4.906	MON	81,736	404,376	09/14/2022	11/15/2047
46644K-AC-4	JPMCC 2015-FRR2 BK36			4	3.B FE	5,714,003	93.5930	5,882,885	6,285,600	6,097,318	0	201,372	0	0	0.000	3.387	MON	0	0	01/21/2021	12/27/2046
46644K-AJ-9	JPMCC 2015-FRR2 BK39			4	3.C FE	4,400,000	88.9080	4,445,382	5,000,000	4,715,813	0	163,772	0	0	0.000	3.566	MON	0	0	01/13/2021	08/27/2047
46645L-BF-3	JPMBB Commercial2016C1 e Secu 2016-C1 C			4	1.A	9,542,969	89.0080	8,900,793	10,000,000	9,592,635	0	49,666	0	0	4.736	6.345	MON	39,469	200,424	07/18/2022	03/17/2049
46650G-AA-8	JPMCC 2018-MINN A			4	1.A FE	17,999,297	97.9750	17,635,499	18,000,000	18,000,439	0	798	0	0	5.588	2.939	MON	47,497	564,007	02/18/2020	11/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
46651M-AG-1	JPMCC 2019-MFP B			4	1.C FE	8,832,813	96.8210	8,907,525	9,200,000	9,028,354	0	80,363	0	0	5.499	3.312	MON	23,563	210,061	11/17/2022	07/15/2036
48254C-AJ-4	KIND 2021-KDIP B			4	1.A	15,005,625	95.6460	14,346,845	15,000,000	15,004,244	0	(204)	0	0	5.139	2.839	MON	35,904	351,028	01/28/2021	12/15/2037
50219Q-AN-4	LNSTR 2016-4 D			4	1.A	9,167,500	81.0600	7,700,738	9,500,000	9,273,004	0	59,807	0	0	4.601	5.583	MON	36,428	442,460	03/16/2021	03/10/2049
53218C-AC-4	LIFE 2021-BMR B			4	1.A	34,403,955	95.5240	32,864,165	34,403,955	34,403,955	0	0	0	0	5.198	4.006	MON	84,446	833,027	03/18/2021	03/15/2038
55066W-AC-8	LUXE Commercial 2021TRIP Trust 2021-TRIP B			4	1.A	17,567,139	94.5190	17,722,385	18,750,000	17,586,096	0	18,957	0	0	5.739	7.264	MON	50,815	82,500	12/02/2022	10/15/2038
55282D-AA-2	MBRT 2019-MBR A			4	1.A	24,882,420	97.9890	24,497,155	25,000,000	24,952,279	0	22,264	0	0	5.518	3.059	MON	64,249	664,389	12/06/2019	11/15/2036
55316V-AA-2	MHC Commercial M2021MHC Trust 2021-MHC A			4	1.A	7,004,250	97.0070	6,984,519	7,200,000	7,005,560	0	1,310	0	0	5.140	6.123	MON	17,237	0	12/21/2022	04/15/2038
55358P-AA-4	MSCG Trust 2018SELF 2018-SELF A			4	1.A FE	2,357,769	98.0480	2,358,349	2,405,310	2,358,256	0	487	0	0	5.218	4.249	MON	5,927	30,177	10/13/2022	10/15/2037
556227-AG-1	MAD 2015-11MD C			4	1.F	4,846,889	89.5560	4,477,779	5,000,000	4,949,464	0	16,401	0	0	3.555	3.948	MON	14,812	180,209	09/15/2015	09/10/2035
61690A-AG-9	Morgan Stanley B2015C27 t 2015-C27 AS			4	1.A	4,866,797	92.2230	4,611,164	5,000,000	4,883,119	0	16,323	0	0	4.068	4.956	MON	16,950	84,750	07/14/2022	12/15/2047
61690A-AH-7	Morgan Stanley B2015C27 t 2015-C27 B			4	1.A	10,936,323	91.1630	10,311,423	11,311,000	10,985,180	0	48,857	0	0	4.499	5.587	MON	42,405	260,097	06/28/2022	12/15/2047
61690G-AC-5	MSBAM 2014-C14 ASB		CF	4	1.A	2,125,402	98.8340	2,039,541	2,063,608	2,065,706	0	(4,933)	0	0	3.581	3.130	MON	6,158	79,095	01/30/2014	02/15/2047
61690G-AL-5	MSBAM 2014-C14 C			4	1.A	6,598,140	97.1240	6,456,770	6,648,000	6,608,023	0	9,883	0	0	5.059	5.673	MON	28,027	113,888	08/03/2022	02/15/2047
61690Q-AK-5	MSBAM 2015-C23 C			4	1.D	10,580,200	89.8740	9,981,385	11,106,000	10,649,648	0	69,448	0	0	4.142	6.088	MON	38,338	195,533	07/26/2022	07/15/2050
61690Y-BU-5	MSC 2016-BNK2 A4			4	1.A	3,318,301	91.5110	3,202,894	3,500,000	3,387,709	0	25,961	0	0	3.049	3.960	MON	8,893	106,715	03/23/2020	11/15/2049
61690Y-BX-9	MSC 2016-BNK2 AS			4	1.A	12,024,829	88.8240	11,431,660	12,870,000	12,109,876	0	85,046	0	0	3.282	4.994	MON	35,199	205,508	10/28/2022	11/15/2049
61691A-BM-4	MSC 2015-UBS8 XA			4	1.A FE	1,617,148	1.9810	915,210	0	952,555	0	(372,579)	0	0	0.865	0.516	MON	33,293	461,238	02/24/2021	12/15/2048
61691J-AV-6	Morgan Stanley C2017H1 Trust 2017-H1 A5			4	1.A	14,948,120	92.5130	14,522,834	15,698,071	15,019,210	0	71,090	0	0	3.530	4.646	MON	46,178	277,071	06/21/2022	06/15/2050
61691J-AY-0	Morgan Stanley C2017H1 Trust 2017-H1 AS			4	1.A	6,228,641	91.0720	5,965,212	6,550,000	6,256,738	0	28,098	0	0	3.773	4.925	MON	20,594	102,971	06/30/2022	06/15/2050
61691Q-AC-2	MSC 2018-L1 ASB		CF	4	1.A	5,046,783	96.0450	4,706,214	4,900,000	4,962,646	0	(21,838)	0	0	4.238	(0.401)	MON	17,305	207,662	10/12/2018	10/15/2051
61692A-AJ-1	MSC 2019-NUGS C			4	1.A	4,850,781	89.3690	4,468,469	5,000,000	4,931,102	0	33,592	0	0	5.839	3.753	MON	13,787	181,692	07/13/2020	12/15/2036
61692A-AN-2	MSC 2019-NUGS E			4	2.C	3,889,368	76.9280	3,036,358	3,947,000	3,919,688	0	13,250	0	0	6.536	2.715	MON	12,182	173,198	10/06/2021	12/15/2036
61692B-BU-3	MSC 2020-HR8 XA			4	1.A FE	6,006,764	10.1290	4,093,425	0	4,642,462	0	(594,616)	0	0	1.839	4.065	MON	61,943	767,153	07/24/2020	07/15/2053
61762M-AW-1	MSBAM 2013-C10 A3FL			4	1.A	33,347	99.8470	34,030	34,082	33,985	0	253	0	0	5.339	2.198	MON	86	871	09/04/2020	07/15/2046
61762X-AS-6	MSBAM 2013-C12 ASB		CF	4	1.A	744,623	99.6000	714,363	717,230	716,826	0	(2,614)	0	0	3.824	3.210	MON	2,286	29,420	01/15/2014	10/15/2046
61763K-AY-0	MSBAM 2014-C15 ASB		CF	4	1.A	3,081,278	98.6710	2,951,826	2,991,597	2,995,830	0	(6,802)	0	0	3.654	3.196	MON	9,109	118,793	03/26/2014	04/15/2047
61763X-AC-0	MSBAM 2014-C18 ASB		CF	4	1.A	2,332,178	98.2320	2,224,297	2,264,334	2,267,996	0	(6,785)	0	0	3.621	3.159	MON	6,833	87,287	09/18/2014	10/15/2047
61765T-AG-8	MSBAM 2015-C25 XA			4	1.A FE	4,907,228	1.8500	2,249,871	0	2,617,442	0	(996,970)	0	0	1.044	3.620	MON	105,778	1,347,460	03/10/2021	10/15/2048
61766C-AF-6	MSC 2016-UBS9 ASB		CF	4	1.A	10,121,559	96.3450	9,467,760	9,826,968	9,882,012	0	(19,967)	0	0	3.340	2.892	MON	27,352	333,608	02/19/2016	03/15/2049
61766N-BE-4	Morgan Stanley B2016C30 t 2016-C30 AS			4	1.A	6,505,625	88.6720	6,207,072	7,000,000	6,560,421	0	54,796	0	0	3.175	5.066	MON	18,521	111,125	06/22/2022	09/15/2049
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA			4	1.A FE	1,141,987	3.6200	1,097,928	0	1,092,955	0	(49,033)	0	0	1.274	5.386	MON	32,199	32,199	10/28/2022	11/15/2049
61767C-AU-2	MSBAM 2017-C33 A4			4	1.A	10,439,521	92.2530	9,987,394	10,826,045	10,486,086	0	46,565	0	0	3.337	4.184	MON	30,105	210,738	05/10/2022	05/15/2050
61767Y-AW-0	MSC 2018-H3 ASB		CF	4	1.A	12,730,338	96.0780	11,875,188	12,360,000	12,503,096	0	(54,078)	0	0	4.120	3.654	MON	42,436	509,232	06/27/2018	07/15/2051
61768F-AA-8	MSC 2018-BOP A			4	1.A	126,235	95.1920	120,166	126,235	126,235	0	0	0	0	5.168	2.805	MON	308	3,019	08/15/2018	08/15/2033
61768F-AN-0	MSC 2018-BOP E			4	5.B	7,279,305	89.8800	6,667,658	7,418,400	7,361,725	0	68,617	0	0	6.268	3.298	MON	21,957	260,119	10/22/2021	06/15/2035
63874L-AJ-3	NCMS 2018-TECH B		CF	4	1.A	5,500,056	97.5670	5,366,158	5,500,000	5,500,345	0	36,966	0	0	5.518	3.504	MON	14,331	143,338	10/29/2018	11/15/2034
63874L-AS-3	NCMS 2018-TECH F			4	2.B	2,765,000	96.3500	2,664,078	2,765,000	2,765,000	0	0	0	0	7.489	6.076	MON	9,779	126,726	01/19/2018	11/15/2034
64966T-FE-9	NYHDC 2014-8SPR B		CF	4	1.D FE	2,441,885	98.4020	2,361,638	2,400,000	2,477,249	0	77,249	0	0	3.864	2.037	MON	7,728	92,736	10/24/2014	02/15/2048
66981E-AC-7	A10 2020-C B			4	1.A FE	8,072,669	99.3570	8,020,890	8,072,803	8,072,793	0	46	0	0	2.617	2.632	MON	9,390	211,265	09/08/2020	08/15/2040
682439-AA-2	AACMT 2005-C6A A1		CF	4	1.A FM	3,466,598	99.4950	2,944,800	2,959,742	3,018,863	0	(43,335)	0	0	5.690	2.775	MON	9,355	168,398	05/05/2015	10/13/2037
682439-AQ-7	AACMT 2005-C6A F			4	1.A FM	1,846,800	90.8520	1,553,567	1,710,000	1,818,398	0	(7,699)	0	0	5.690	4.965	MON	5,405	97,292	12/28/2018	10/13/2037
68245H-AJ-3	One Market Plaza20171MKT 2017-1MKT E			4	1.C	6,295,861	86.7700	5,489,915	6,327,000	6,299,751	0	6,207	0	0	4.142	4.482	MON	21,837	239,139	05/19/2022	02/10/2032
69357X-AE-1	PFP III 20218 2021-8 B			4	1.D FE	18,000,000	93.5170	16,833,051	18,000,000	18,000,000	0	0	0	0	5.826	5.075	MON	52,437	553,234	09/16/2021	08/09/2037
74167T-AC-4	PRIMA PRIMA 2020-8A			4	1.E FE	19,426,672	86.3400	17,268,000	20,000,000	19,617,112	0	89,776	0	0	2.750	3.235	MON	16,806	550,000	07/01/2020	12/01/2070
74932B-AL-7	RBSCF Trust 2013SMV 2013-SMV D			4	3.A	8,193,150	90.0510	7,807,429	8,670,000	8,576,875	0	383,725	0	0	3.584	12.786	MON	25,897	158,578	06/17/2022	03/11/2031

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
75575M-AG-3	ROMT 2019-5 B	CF		4	1.A	8,971,931	92.5620	8,304,620	8,972,000	8,972,129	0	1,241	0	0	4.254	4.291	MON	6,361	381,678	01/28/2019	02/25/2052
78413M-AA-6	SFAVE 2015-5AVE A1	CF		4	1.A	3,458,572	69.3880	2,570,808	3,705,000	3,505,423	0	12,172	0	0	3.872	4.488	MON	11,955	143,458	04/01/2019	01/05/2043
78413M-AG-3	SFAVE 2015-5AVE XA			4	1.A FE	5,458,338	4.1010	3,871,874	0	4,254,260	0	(259,828)	0	0	0.453	4.953	MON	35,656	485,412	12/07/2018	01/05/2043
78426R-AC-6	SGCMS 2019-787E B			4	1.A	10,371,697	91.6700	9,231,149	10,070,000	10,263,183	0	(29,719)	0	0	4.415	4.063	MON	37,049	444,591	02/01/2019	02/15/2041
82510W-AA-8	SHOPS 2016-CSTL A			4	1.A	6,910,840	86.8030	6,510,244	7,500,000	6,966,383	0	55,544	0	0	3.126	5.401	MON	19,534	78,138	08/02/2022	07/05/2036
87303T-AA-5	TTAN 2021MHC 2021-MHC A			4	1.A FE	10,372,150	97.1300	10,074,428	10,372,150	10,372,150	0	0	0	0	5.168	4.100	MON	25,312	258,223	12/15/2022	03/15/2038
88327H-AA-1	THPT 2018-THL A			4	1.A	202,299	97.4610	197,379	202,520	202,433	0	211	0	0	5.271	2.845	MON	593	5,817	11/15/2019	11/11/2034
90117P-AG-0	AOTA 2015-1211 XB			4	1.D FE	317,736	0.0990	88,777	0	95,580	0	(36,727)	0	0	0.051	2.188	MON	3,769	45,229	07/07/2017	08/10/2035
90187L-AG-4	PRKAV 2017-245P B	CF		4	1.A	5,139,720	86.4340	4,321,721	5,000,000	5,066,655	0	(12,277)	0	0	3.657	3.469	MON	15,239	185,410	05/17/2017	06/05/2037
90276C-AH-4	UBS Commercial M2017C2 Trust 2017-C2 AS			4	1.A	17,216,484	89.8120	15,267,974	17,000,000	17,181,867	0	(34,617)	0	0	3.740	3.475	MON	52,983	476,850	02/25/2022	08/15/2050
90276E-AC-1	UBSCM 2017-C1 ASB	CF		4	1.A	10,632,233	95.5480	9,863,120	10,322,682	10,400,028	0	(32,372)	0	0	3.256	2.786	MON	28,009	336,107	05/31/2017	06/15/2050
90276F-AU-8	UBSCM 2018-C10 ASB	CF		4	1.A	13,608,320	96.2830	12,720,891	13,212,000	13,361,954	0	(57,713)	0	0	4.213	3.747	MON	46,380	556,556	05/23/2018	05/15/2051
90276X-AS-4	UBSCM 2018-C11 ASB	CF		4	1.A	6,448,813	96.3110	6,030,039	6,261,000	6,333,279	0	(27,104)	0	0	4.119	3.651	MON	21,489	257,865	06/28/2018	06/15/2051
90276Y-AF-0	UBSCM 2019-C16 XA			4	1.A FE	5,889,926	6.3250	5,778,677	0	5,813,638	0	(76,287)	0	0	1.532	6.126	MON	116,666	36,915	12/15/2022	04/15/2052
90353D-AW-5	UBSCM 2018-C12 ASB	CF		4	1.A	10,299,993	96.4360	9,643,562	10,000,000	10,120,256	0	(43,986)	0	0	4.195	3.724	MON	34,954	419,450	08/03/2018	08/15/2051
92890F-AV-8	WFRBS 2014-C20 ASB	CF		4	1.A	511,091	98.4820	488,695	496,229	496,974	0	(1,275)	0	0	3.638	3.184	MON	1,504	19,696	04/29/2014	05/15/2047
92937E-AG-9	WFRBS 2013-C11 B			4	1.A	15,742,246	92.8570	14,262,896	15,360,000	15,344,706	0	(175,521)	0	0	3.714	2.571	MON	47,539	570,470	04/14/2021	03/15/2045
92937E-AH-7	WFRBS 2013-C11 C			4	1.A	2,849,407	86.5510	2,405,265	2,779,000	2,775,663	0	(34,444)	0	0	4.309	3.102	MON	9,980	117,737	07/29/2021	03/15/2045
92937F-AG-6	WFRBS 2013-C12 B			4	1.A	1,926,313	99.4380	1,839,599	1,850,000	1,852,825	0	(31,430)	0	0	3.863	2.172	MON	5,955	71,466	07/31/2020	03/15/2048
92937F-AU-5	WFRBS 2013-C12 D			4	1.A	6,220,787	98.8910	6,239,043	6,309,000	6,278,072	0	59,945	0	0	4.531	6.146	MON	23,821	167,691	05/05/2022	03/15/2048
92937U-AJ-7	WFRBS 2013-C13 D			4	1.C	3,882,318	98.0810	3,682,947	3,755,000	3,764,968	0	(42,157)	0	0	4.285	3.004	MON	13,410	157,803	02/19/2020	05/15/2045
92938G-AE-8	WFRBS 2013-C17 ASB	CF		4	1.A	1,665,181	99.1890	1,603,637	1,616,755	1,617,078	0	(4,277)	0	0	3.558	3.108	MON	4,794	60,205	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB	CF		4	1.A	1,016,143	99.0910	977,632	986,600	987,072	0	(2,182)	0	0	3.603	3.154	MON	2,962	36,738	11/22/2013	03/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB	CF		4	1.A	4,700,643	98.5870	4,499,492	4,563,993	4,569,595	0	(9,989)	0	0	3.618	3.165	MON	13,760	181,107	03/10/2014	03/15/2047
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB			4	1.A	45,147	98.4390	42,978	43,660	44,095	0	(191)	0	0	3.393	1.306	MON	123	1,645	08/20/2020	08/15/2047
92939H-BB-0	WFRBS 2014-C23 B			4	1.A	7,704,364	95.3870	6,899,331	7,233,000	7,427,704	0	(124,206)	0	0	4.388	2.778	MON	26,450	286,240	06/24/2022	10/15/2057
92939L-AJ-5	WF-RBS COMMERCIA2014C25 GE TRU 2014-C25 C			4	1.A	5,036,144	89.1240	4,696,860	5,270,000	5,075,667	0	39,523	0	0	4.309	6.540	MON	18,923	96,534	07/22/2022	11/15/2047
94988Q-BC-4	WFCM 2013-LC12 XA			4	1.A FE	2,198,830	0.0180	18,961	0	43,211	0	(186,627)	0	0	0.136	22.788	MON	11,729	209,316	05/11/2015	07/15/2046
94989J-BB-1	Wells Fargo Comm2015C28 ortgag 2015-C28 AS			4	1.A	2,052,995	92.5400	1,934,081	2,090,000	2,060,023	0	7,027	0	0	3.872	4.505	MON	6,744	46,916	06/01/2022	05/15/2048
94989J-BE-5	Wells Fargo Comm2015C28 ortgag 2015-C28 B			4	1.A	5,864,934	92.8330	5,569,998	6,000,000	5,889,320	0	24,386	0	0	4.083	5.030	MON	20,417	140,790	07/05/2022	05/15/2048
94989K-AX-1	Wells Fargo Comm2015C29 ortgag 2015-C29 AS			4	1.A	20,464,460	92.8150	20,444,375	22,027,000	20,550,627	0	86,167	0	0	4.013	7.020	MON	73,662	73,662	11/01/2022	06/15/2048
94989K-BA-0	Wells Fargo Comm2015C29 ortgag 2015-C29 B			4	1.A	13,104,556	91.0670	13,087,229	14,371,000	13,167,073	0	62,517	0	0	4.194	8.015	MON	50,227	50,227	11/07/2022	06/15/2048
94989M-AF-6	WFCM 2015-NXS2 ASB	CF		4	1.A	6,917,329	97.3680	6,539,169	6,715,944	6,740,647	0	(14,753)	0	0	3.461	2.993	MON	19,370	235,425	06/30/2015	07/15/2058
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA			4	1.A FE	1,845,824	1.8910	1,467,214	0	1,487,301	0	(358,524)	0	0	0.881	10.328	MON	56,935	441,964	05/16/2022	09/15/2058
94989Y-AY-9	WFCM 2016-C32 A3			4	1.A	5,246,393	94.0610	5,012,527	5,329,035	5,278,475	0	9,068	0	0	3.294	3.627	MON	14,628	186,022	03/25/2020	01/15/2059
94989Y-BF-9	WFCM 2016-C32 C			4	1.C	9,571,875	89.8890	8,988,948	10,000,000	9,618,265	0	46,390	0	0	4.726	6.277	MON	39,384	199,790	07/21/2022	01/15/2059
95000D-AG-6	WFCM 2016-C34 A3FL			4	1.A FE	14,206,094	97.8970	14,439,843	14,750,000	14,206,287	0	193	0	0	5.379	5.820	MON	36,954	0	12/27/2022	06/15/2049
95000F-AV-8	Wells Fargo Comm2016C35 ortgag			4	1.A	5,716,376	89.4850	5,445,386	6,085,260	5,751,424	0	35,048	0	0	3.184	4.916	MON	16,146	77,016	08/17/2022	07/15/2048
95000H-BL-5	WFCM 2016-LC24 B			4	1.A	2,041,643	88.8560	1,949,508	2,194,000	2,060,785	0	19,142	0	0	3.621	5.451	MON	6,620	46,343	05/23/2022	10/15/2049
95000J-AX-6	Wells Fargo Comm2016LC25ortgag 2016-LC25 AS			4	1.A	19,265,574	91.9550	18,115,092	19,700,000	19,297,724	0	32,150	0	0	3.873	4.586	MON	63,589	390,605	07/21/2022	12/15/2059
95000J-BA-5	Wells Fargo Comm2016LC25ortgag 2016-LC25 B			4	1.A	5,465,519	88.6490	5,018,395	5,661,000	5,483,285	0	17,767	0	0	4.342	5.392	MON	20,485	104,423	07/13/2022	12/15/2059
95000J-BB-3	Wells Fargo Comm2016LC25ortgag 2016-LC25 C			4	1.F	2,224,716	84.9210	2,195,207	2,585,000	2,237,124	0	12,408	0	0	4.342	8.520	MON	9,354	9,354	10/28/2022	12/15/2059
95000Y-BA-2	WFCM 2017-C40 XB			4	1.D FE	1,186,179	1.2520	1,111,828	0	1,151,858	0	(34,321)	0	0	0.313	15.130	MON	23,177	53,102	10/20/2022	10/15/2050
95000Y-BB-0	WFCM 2017-C40 AS			4	1.A	6,470,110	90.4490	6,189,447	6,843,000	6,497,842	0	27,732	0	0	3.854	5.077	MON	21,977	109,887	07/19/2022	10/15/2050
95001A-BC-9	WFCM 2017-C41 A3			4	1.A	9,643,468	90.9940	9,211,823	10,123,546	9,695,203	0	51,735	0	0	3.210	4.231	MON	27,080	189,563	05/09/2022	11/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001J-AX-5	WFCM 2018-C44 A5			4	1.A	4,298,797	94.7460	4,017,235	4,240,000	4,278,548	0	(7,577)	0	0	4.212	4.020	MON	14,882	178,589	03/23/2020	05/15/2051
95001J-BA-4	WFCM 2018-C44 AS			4	1.A	5,082,950	93.0620	4,770,376	5,126,000	5,086,021	0	3,072	0	0	4.464	4.637	MON	19,069	133,481	05/23/2022	05/15/2051
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA			4	1.A FE	4,865,667	3.2740	3,710,962	0	4,669,586	0	(154,376)	0	0	0.969	42.652	MON	91,492	1,200,372	12/10/2021	07/15/2050
95001R-AC-3	WFCM 2018-C48 D			4	1.F	12,047,852	63.8250	8,297,313	13,000,000	12,214,230	0	111,856	0	0	3.000	4.160	MON	32,500	390,000	06/28/2021	01/15/2052
95001R-BB-4	WFCM 2018-C48 B			4	1.A	9,478,346	91.0290	8,719,699	9,579,000	9,484,383	0	6,038	0	0	4.904	5.113	MON	39,146	234,877	06/07/2022	01/15/2052
95001R-BC-2	WFCM 2018-C48 C			4	1.A	3,735,000	86.0680	3,442,708	4,000,000	3,749,574	0	14,574	0	0	5.071	6.625	MON	16,904	87,075	07/19/2022	01/15/2052
95001V-AT-7	WFCM 2019-C51 A3			4	1.A	9,646,000	88.0940	9,161,772	10,400,000	9,851,740	0	(484,766)	0	0	3.055	4.053	MON	26,477	317,720	03/24/2020	06/15/2052
95002E-BB-2	WFCM 2020-C55 A5			4	1.A	5,355,230	84.7180	5,095,815	6,015,000	5,514,864	0	59,798	0	0	2.725	4.110	MON	13,659	163,909	03/23/2020	02/15/2053
95002N-AA-5	WFCM 2019-JWDR A			4	1.A FE	5,381,560	86.5960	4,741,156	5,475,000	5,401,994	0	12,175	0	0	2.501	0.564	MON	11,409	129,991	10/21/2022	09/15/2031
95002N-AG-2	WFCM 2019-JWDR B			4	1.D FE	7,445,753	86.2080	6,465,611	7,500,000	7,470,970	0	12,845	0	0	2.696	0.105	MON	16,850	205,008	09/19/2019	09/15/2031
95002U-AJ-0	WFCM 2020-C58 A4			4	1.A	3,347,302	79.7240	2,591,015	3,250,000	3,328,005	0	(9,501)	0	0	2.092	1.759	MON	5,666	67,990	12/03/2020	07/15/2053
95002U-AP-6	WFCM 2020-C58 AS			4	1.A	4,634,676	76.7550	3,453,960	4,500,000	4,608,337	0	(13,038)	0	0	2.398	2.062	MON	8,993	107,910	12/03/2020	07/15/2053
95003M-BS-6	Wells Fargo Comm2022C62 ortgag 2022-C62 A4			4	1.A	15,448,950	90.6290	13,594,352	15,000,000	15,420,431	0	(28,519)	0	0	4.000	3.646	MON	50,000	400,000	04/04/2022	04/15/2055
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA			4	1.A FE	5,022,921	2.4300	4,352,389	0	4,701,258	0	(321,663)	0	0	0.396	4.895	MON	59,099	559,652	04/06/2022	04/15/2055
95003M-BU-1	Wells Fargo Comm2022C62 ortgag 2022-C62 XB			4	1.A FE	157,832	0.3240	148,377	0	149,154	0	(8,678)	0	0	0.047	6.155	MON	1,813	14,507	04/06/2022	04/15/2055
95003W-AE-6	Wells Fargo Comm2022ONL ortgag 2022-ONL B			4	1.D FE	17,097,369	90.7310	15,061,323	16,600,000	17,017,333	0	(80,036)	0	0	4.418	3.743	MON	61,116	550,041	02/18/2022	12/15/2039
96221T-AH-0	WFRBS 2014-LC14 XA			4	1.A FE	1,702,036	0.8380	232,624	0	280,934	0	(269,401)	0	0	1.239	8.605	MON	28,655	380,749	07/26/2022	03/15/2047
00489T-AG-1	ACR 2021-FL4 C		D	4	1.G FE	15,301,250	94.1060	14,398,265	15,300,000	15,308,072	0	8,471	0	0	6.103	2.853	MON	41,499	514,457	07/07/2021	12/18/2037
69290L-AE-7	PFP 2021-7 B		D	4	1.B FE	10,499,476	95.0210	9,976,751	10,499,476	10,499,476	0	0	0	0	5.718	4.460	MON	29,888	312,060	03/03/2021	04/14/2038
69290L-AG-2	PFP 2021-7 C		D	4	1.E FE	13,499,326	93.8810	12,673,351	13,499,326	13,499,326	0	0	0	0	5.989	4.733	MON	40,261	435,437	03/03/2021	04/14/2038
69291Q-AC-9	PFP III 20229 2022-9 AS		D	4	1.A FE	19,900,000	99.2990	19,859,752	20,000,000	19,905,712	0	5,712	0	0	7.104	6.019	MON	57,965	268,106	09/19/2022	08/19/2035
822866-AE-9	Shelter Growth C2021FL3 2021-FL3 B		D	4	1.C FE	17,693,000	97.4680	17,244,939	17,693,000	17,693,000	0	0	0	0	6.168	5.423	MON	51,533	601,400	09/15/2021	09/15/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,885,867,654	XXX	2,624,754,460	2,751,075,796	2,828,790,380	0	(25,403,815)	0	0	XXX	XXX	XXX	11,044,051	103,485,298	XXX	XXX
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A			4	1.G FE	10,643,674	98.1380	10,447,191	10,645,437	10,639,149	0	(4,526)	0	0	4.580	4.682	MON	21,669	291,182	05/04/2022	07/15/2026
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2			1	2.C FE	9,726,500	79.5280	7,735,288	9,726,500	9,726,500	0	0	0	0	3.734	3.880	JAJO	61,540	363,188	05/05/2021	07/30/2051
00178U-AC-3	AMSR 2020-SFR2 C			4	1.D FE	2,064,171	90.9270	1,900,380	2,090,000	2,068,051	0	4,428	0	0	2.533	2.974	MON	1,912	52,328	07/12/2022	07/17/2037
00179W-AB-0	AMSR Trust 2022SFR1 2022-SFR1 B			4	1.D FE	9,999,690	90.2590	9,025,942	10,000,000	9,989,625	0	(10,065)	0	0	3.441	3.453	MON	28,675	262,854	02/15/2022	03/17/2039
00180U-AC-9	AMSR Trust 2021SFR3 2021-SFR3 C			4	1.F FE	1,092,188	83.4970	1,043,715	1,250,000	1,107,673	0	15,486	0	0	1.796	5.132	MON	1,871	9,354	07/12/2022	10/17/2038
006346-AS-9	ADMSO 2018-1 A			1	1.F FE	8,136,853	93.1280	7,519,698	8,074,566	8,102,308	0	(8,047)	0	0	4.810	4.715	MON	17,262	388,387	01/25/2019	11/15/2048
023765-AA-8	AMER AIRLINE 16-2 AA PTT			1	2.A FE	2,158,500	87.1350	1,880,804	2,158,500	2,158,500	0	0	0	0	3.200	3.200	JD	3,070	69,072	05/02/2016	06/15/2028
02376U-AA-3	AMERICAN AIRLINES INC			1	2.A FE	4,637,139	89.1340	4,180,287	4,689,900	4,666,692	0	4,701	0	0	3.575	3.805	JJ	77,312	167,664	03/02/2018	01/15/2028
023771-R9-1	AMERICAN AIRLINES			1	2.A FE	3,610,760	86.5030	3,123,420	3,610,760	3,610,760	0	0	0	0	3.000	3.000	AO	22,868	108,323	09/19/2016	10/15/2028
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D			4	1.A FE	2,402,801	99.2140	2,354,750	2,373,412	2,381,639	0	(21,162)	0	0	2.890	1.470	MON	3,620	62,876	01/31/2022	09/12/2025
02665U-AA-3	AH4R 2014-SFR2 A			4	1.A FE	4,629,838	96.3160	4,460,937	4,631,543	4,624,568	0	8,376	0	0	3.786	3.805	MON	14,613	170,110	07/12/2022	10/17/2036
02665U-AE-5	AH4R 2014-SFR2 E			4	1.C FE	24,156,904	97.1810	22,900,734	23,565,000	23,965,933	0	(190,971)	0	0	6.231	5.123	MON	122,361	697,716	10/04/2022	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A			4	1.A FE	5,410,056	95.0990	5,148,468	5,413,820	5,405,166	0	(133)	0	0	3.467	3.495	MON	15,641	184,576	04/05/2022	04/17/2052
02666A-AE-8	AH4R 2015-SFR1 E			4	1.D FE	5,177,851	96.3450	4,960,514	5,148,723	5,165,892	0	(11,960)	0	0	5.639	5.423	MON	24,195	136,275	12/06/2022	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS			4	6. *	1	0.0010	55	0	1	0	0	0	0	0.000	0.000	MON	0	0	02/26/2015	04/17/2052
02666B-AC-0	AH4R 2015-SFR2 C			4	1.A FE	22,465,501	95.0950	21,097,851	22,186,000	22,407,628	0	(57,874)	0	0	4.691	4.269	MON	86,729	655,966	05/19/2022	10/17/2052
02666B-AE-6	AH4R 2015-SFR2 E			4	1.D FE	412,800	94.7720	407,519	430,000	413,518	0	718	0	0	6.070	7.605	MON	2,175	2,175	11/04/2022	10/17/2052
03027W-AJ-1	AMETOW			1	1.A FE	10,502,103	98.3430	10,414,535	10,590,000	10,545,210	0	43,107	0	0	3.070	5.198	MON	14,449	54,186	10/17/2022	03/15/2023
03027W-AK-8	AMETOW			1	1.A FE	3,964,840	89.1230	3,564,932	4,000,000	3,978,407	0	3,655	0	0	3.652	3.795	MON	6,492	146,080	01/24/2019	03/23/2028
03066M-AF-3	AMCAR 2018-3 C			4	1.A FE	1,412,602	99.8100	1,389,674	1,392,316	1,393,063	0	(3,357)	0	0	3.740	3.337	MON	1,880	52,073	02/27/2019	10/18/2024
03217J-AB-7	AMSR 2020-SFR5 B			4	1.C FE	10,166,735	89.0910	9,057,932	10,167,000	10,166,336	0	1,437	0	0	1.830	1.834	MON	8,786	186,056	10/07/2020	11/17/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038779-AB-0	ARBYS 2020-1A A2			1	2.C FE	27,701,143	85.0480	24,913,590	29,293,720	27,840,333	0	139,190	0	0	3.237	4.470	JAJO	160,674	695,611	06/22/2022	07/30/2050
05377R-DM-3	AESOP 2019-2A B			4	1.E FE	6,900,895	95.4140	6,712,393	7,035,000	6,939,649	0	38,754	0	0	3.550	4.522	MON	7,631	166,495	05/05/2022	09/22/2025
05377R-DY-7	AESOP 2020-2A A			4	1.B FE	917,578	90.4320	904,318	1,000,000	927,716	0	10,138	0	0	2.020	4.712	MON	617	8,417	07/19/2022	02/20/2027
05377R-EA-8	AESOP 2020-2A B			4	1.F FE	10,968,829	89.3430	10,604,994	11,870,000	11,084,996	0	116,167	0	0	2.960	5.468	MON	10,736	165,353	09/27/2022	02/20/2027
05377R-FK-5	AESOP 2022-3A A			4	1.A FE	19,995,540	97.5660	19,513,123	20,000,000	19,996,059	0	519	0	0	4.620	4.672	MON	28,233	387,567	07/12/2022	02/20/2027
11042T-AA-1	BRITISH AIR 18-1 AA PTT			4	1.F FE	3,596,972	90.7240	3,263,330	3,596,972	3,596,972	0	0	0	0	3.800	3.818	MJSD	4,176	136,685	03/14/2018	09/20/2031
11043X-AA-1	BRITISH AIR 19-1 AA PTT	LS		1	1.F FE	8,638,592	84.9300	7,336,765	8,638,592	8,638,592	0	0	0	0	3.300	3.314	MJSD	12,670	285,074	07/15/2019	12/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT			1	1.G FE	2,148,807	90.5640	1,946,039	2,148,807	2,148,807	0	0	0	0	4.250	4.273	FMAN	11,669	91,324	11/17/2020	11/15/2032
12563L-AS-6	CLIF 2020-3A A			1	1.F FE	35,244,919	86.6050	30,633,732	35,371,855	35,239,964	0	40,908	0	0	2.070	2.180	MON	24,407	704,863	05/23/2022	10/18/2045
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1			1	1.F FE	8,362,186	84.8410	7,789,505	9,181,333	8,397,412	0	35,226	0	0	2.720	4.588	MON	9,018	165,114	05/12/2022	01/18/2047
12596H-AD-9	CPS Auto Trust 2019A 2019-A D			4	1.A FE	2,282,965	99.7980	2,240,030	2,244,562	2,254,445	0	(28,520)	0	0	4.350	1.507	MON	4,339	89,502	02/02/2022	12/16/2024
12596U-AD-0	CPS Auto Trust 2019C 2019-C D			4	1.A FE	2,190,632	99.4560	2,147,182	2,158,922	2,168,019	0	(22,613)	0	0	3.170	1.219	MON	3,042	62,735	02/02/2022	06/16/2025
12597T-AC-4	CPS Auto Trust 2020C 2020-C C			4	1.A FE	576,747	99.5030	571,472	574,324	574,841	0	(1,907)	0	0	1.710	1.117	MON	436	9,003	02/01/2022	08/17/2026
14367L-AC-5	CarNow Auto Rece20221A Trust 2022-1A B			4	1.C FE	11,848,368	99.0280	11,734,795	11,850,000	11,840,696	0	(7,673)	0	0	4.890	5.056	MON	25,754	354,118	05/02/2022	03/16/2026
19260M-AA-4	COIN 2017-1A A2			1	2.C FE	27,589,904	76.4850	20,595,709	26,927,775	26,982,614	0	(170,629)	0	0	5.216	4.645	JAJO	257,501	1,404,553	08/28/2019	04/25/2047
20753Y-CK-6	FNMA - CAS2022R04 2022-R04 1M2			4	2.C FE	2,040,000	99.0880	2,021,401	2,040,000	2,040,000	0	0	0	0	7.112	6.968	MON	2,015	71,362	04/04/2022	03/25/2042
21873A-AG-2	CoreVest America20204 e Ltd 2020-4 B			4	1.D FE	5,423,906	86.7100	5,202,612	6,000,000	5,487,231	0	63,325	0	0	1.707	4.619	MON	8,535	42,675	07/22/2022	12/15/2052
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A			4	1.A FE	9,723,099	85.9590	9,352,344	10,879,943	9,800,997	0	77,898	0	0	1.408	4.194	MON	12,766	89,361	05/10/2022	07/15/2054
21873B-AE-5	CoreVest America20212 e Ltd 2021-2 XB			4	1.A FE	1,121,250	8.8750	1,153,755	0	1,106,133	0	(15,117)	0	0	1.733	6.662	MON	18,777	20,052	11/22/2022	07/15/2054
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A			4	1.A FE	6,579,122	86.9740	6,756,854	7,768,809	6,619,253	0	40,132	0	0	1.569	6.636	MON	10,158	10,158	11/08/2022	04/15/2053
21873L-AE-3	CoreVest America20211 e Ltd 2021-1 XB			4	1.A FE	1,184,423	7.6570	1,356,060	0	1,167,454	0	(16,969)	0	0	1.552	8.974	MON	22,904	24,711	11/22/2022	04/15/2053
22534L-AA-0	Credit Acceptanc20221A oan Tr 2022-1A A			4	1.A FE	9,997,752	97.0590	9,705,878	10,000,000	9,998,220	0	468	0	0	4.600	4.654	MON	20,444	228,722	06/08/2022	06/15/2032
22767C-AB-6	XROAD 2021-A A2			4	1.A FE	665,842	99.2710	662,775	667,645	667,110	0	1,265	0	0	0.820	1.306	MON	167	5,044	02/03/2022	03/20/2024
233046-AF-8	DNKN 2017-1A A2II			1	2.B FE	7,620,000	90.4030	6,888,694	7,620,000	7,620,000	0	0	0	0	4.030	3.972	FMAN	34,974	307,086	09/14/2017	11/20/2047
233046-AQ-4	DNKN 2021-1A A2II			1	2.B FE	14,850,000	81.5170	12,105,214	14,850,000	14,850,000	0	0	0	0	2.493	2.533	FMAN	42,163	400,033	10/15/2021	11/20/2051
23343J-AG-1	DT Auto Owner Tr20194A 2019-4A D			4	1.C FE	11,382,010	97.9950	11,229,271	11,459,000	11,423,376	0	41,366	0	0	2.850	3.501	MON	14,515	190,506	05/25/2022	07/15/2025
25755T-AH-3	DPABS 2017-1A A23			1	2.A FE	8,512,935	91.1870	7,556,479	8,286,750	8,438,718	0	7,864	0	0	4.118	3.681	JAJO	62,562	341,248	06/08/2020	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I			1	2.A FE	6,720,000	94.3280	6,338,839	6,720,000	6,720,000	0	0	0	0	4.116	3.973	JAJO	50,709	276,595	04/18/2018	07/25/2048
25755T-AP-5	DPABS 2021-1A A2II			1	2.A FE	14,775,000	79.9620	11,814,361	14,775,000	14,775,000	0	0	0	0	3.151	3.173	JAJO	85,353	465,560	04/08/2021	04/25/2051
26208L-AC-2	HONK 2018-1A A2			1	2.C FE	10,983,395	94.8710	10,419,174	10,982,500	10,982,862	0	(1)	0	0	4.739	4.766	JAJO	102,646	520,461	01/04/2019	04/20/2048
26208L-AD-0	HONK 2019-1A A2			1	2.C FE	8,662,500	91.5160	7,927,583	8,662,500	8,662,500	0	0	0	0	4.641	4.668	JAJO	79,289	402,027	03/12/2019	04/20/2049
26208L-AE-8	HONK 2019-2A A2			1	2.C FE	9,700,000	88.1810	8,553,583	9,700,000	9,700,000	0	0	0	0	3.981	4.001	JAJO	76,159	386,157	09/10/2019	10/20/2049
26209X-AA-9	HONK 2020-1A A2			1	2.C FE	11,057,682	84.9200	9,338,497	10,996,875	11,042,220	0	(1,044)	0	0	3.786	3.701	JAJO	82,112	416,342	03/25/2021	07/20/2050
26209X-AC-5	HONK 2020-2A A2			1	2.C FE	5,158,125	80.9820	4,177,128	5,158,125	5,158,125	0	0	0	0	3.237	3.250	JAJO	32,930	166,968	10/29/2020	01/20/2051
26209X-AD-3	HONK 2021-1A A2			1	2.C FE	11,042,831	76.2520	9,058,742	11,880,000	11,132,623	0	89,792	0	0	2.791	4.070	JAJO	65,393	248,678	02/24/2022	10/20/2051
26209X-AF-8	HONK 2022-1A A2			1	2.C FE	24,400,000	97.9850	23,908,377	24,400,000	24,400,000	0	0	0	0	7.393	7.462	JAJO	355,768	75,162	09/28/2022	10/20/2052
28415P-AA-2	EHGVT 2016-A A			4	1.F FE	3,098,354	96.1810	2,980,092	3,098,406	3,098,498	0	(61)	0	0	2.730	2.743	MON	1,410	84,586	06/22/2016	04/25/2028
28416T-AB-1	EHGVT 2019-A B			4	1.F FE	4,804,734	92.2280	4,432,010	4,805,515	4,802,777	0	(4,017)	0	0	2.910	2.947	MON	2,331	139,840	08/14/2019	01/25/2034
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	554,478	95.2390	528,078	554,478	554,478	0	0	0	0	4.673	4.673	JJ	11,660	25,911	01/12/2011	01/19/2031
30166N-AE-6	Exeter Automobil20203A ables			4	1.A FE	3,779,494	98.6600	3,722,315	3,772,862	3,774,717	0	(4,777)	0	0	1.320	1.129	MON	2,213	45,652	02/03/2022	07/15/2025
30167Y-AE-1	Exeter Automobil20202A ables 2020-2A C			4	1.A FE	1,704,004	99.4910	1,671,756	1,680,309	1,686,052	0	(17,952)	0	0	3.280	1.347	MON	2,450	50,521	02/02/2022	05/15/2025
33767M-AC-9	FirstKey Homes 22020SFR1 Trust 2020-SFR1 B			4	1.B FE	1,755,078	89.3610	1,787,219	2,000,000	1,767,372	0	12,294	0	0	1.740	6.479	MON	2,900	2,900	11/02/2022	08/17/2037
33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A			4	1.A FE	14,915,658	94.3070	14,582,846	15,463,151	14,955,924	0	40,266	0	0	4.250	5.065	MON	54,765	277,478	06/15/2022	07/17/2039
33767P-AC-2	Firstkey Homes T2022SFR2 2022-SFR2 B			4	1.D FE	28,693,650	93.7550	28,126,583	30,000,000	28,796,524	0	102,874	0	0	4.500	5.511	MON	112,500	570,000	06/15/2022	07/17/2039
33767W-AE-3	Firstkey Homes T2021SFR1 2021-SFR1 C			4	1.F FE	18,984,457	85.0700	18,119,957	21,300,000	19,307,021	0	322,564	0	0	1.888	4.717	MON	33,512	234,584	05/03/2022	08/17/2038

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
33768D-AC-8	Firstkey Homes T2022SFRA 2022-SFRA B			4	1.D FE	29,843,748	89.6660	26,899,825	30,000,000	29,839,447	0	(4,301)	0	0	3.500	3.624	MON	87,500	723,333	03/10/2022	03/17/2039
33768E-AC-6	Firstkey Homes T2022SFR3 2022-SFR3 B			4	1.D FE	16,021,967	93.3220	16,098,123	17,250,000	16,045,296	0	23,329	0	0	4.500	6.746	MON	62,531	0	11/22/2022	07/17/2026
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A			4	1.A FE	8,821,189	86.7070	8,577,338	9,892,344	8,928,694	0	107,506	0	0	2.135	4.863	MON	17,600	105,601	06/14/2022	12/17/2038
33768N-AC-6	Firstkey Homes T2022SFR1 2022-SFR1 B			4	1.D FE	12,999,702	93.6430	12,173,593	13,000,000	12,978,066	0	(21,636)	0	0	4.493	4.527	MON	48,674	361,811	04/05/2022	05/17/2039
33844P-AG-0	FCAT 2018-3 D			4	1.A FE	4,872,377	99.1330	4,803,886	4,845,876	4,859,344	0	(13,033)	0	0	4.150	3.572	MON	8,938	117,311	05/26/2022	12/16/2024
33845D-AD-3	Flagship Credit 20184 st 2018-4 D			4	1.D FE	1,485,421	99.2180	1,463,747	1,475,278	1,479,874	0	(5,547)	0	0	4.330	3.593	MON	2,839	37,263	05/26/2022	12/16/2024
34417M-AB-3	FOCUS 2017-1A A2II			1	2.B FE	21,452,694	89.4050	18,587,281	20,790,000	21,272,982	0	(100,749)	0	0	5.093	4.466	JAJO	179,414	1,058,835	10/12/2021	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2			1	2.B FE	967,500	92.6160	889,115	960,000	963,456	0	(86)	0	0	5.184	5.076	JAJO	8,433	49,766	12/19/2018	10/30/2048
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2			1	2.B FE	29,925,000	94.5720	28,300,661	29,925,000	29,925,000	0	0	0	0	7.206	7.272	JAJO	365,389	712,809	06/28/2022	07/30/2052
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1.F FE	3,000,000	97.0370	2,911,122	3,000,000	3,000,000	0	0	0	0	3.410	3.410	OCT	24,438	103,721	08/20/2012	10/05/2024
34919E-AE-8	Fort Washington 20191A -1 2019-1A ER			4	3.C FE	873,000	81.4920	814,924	1,000,000	876,305	0	3,305	0	0	10.993	12.314	JAJO	22,290	24,175	09/15/2022	10/20/2032
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B			4	2.B FE	7,850,000	98.8260	7,757,802	7,850,000	7,850,000	0	0	0	0	6.844	6.884	MON	10,304	256,578	04/11/2022	04/25/2042
36256D-AC-0	GLS Auto Receiva20191A st 2019-1A C			4	1.A FE	555,708	99.6350	544,783	546,780	549,387	0	(6,321)	0	0	3.870	1.294	MON	940	19,397	02/01/2022	12/16/2024
36258X-AB-6	GCAR 2020-1A B			4	1.A FE	911,131	99.9100	910,326	911,147	911,137	0	(6)	0	0	2.430	2.468	MON	984	22,141	01/28/2020	11/15/2024
380241-AA-7	20221 2022-1 A2			1	2.C FE	10,000,000	92.6640	9,266,369	10,000,000	10,000,000	0	0	0	0	6.864	6.923	JAJO	116,307	135,373	08/12/2022	10/30/2052
411707-AD-4	HNGRY 2018-1A A2II			1	2.B FE	25,819,104	94.0590	24,393,181	25,933,888	25,821,610	0	14,403	0	0	4.959	5.180	MJSD	39,296	1,159,402	07/21/2022	06/20/2048
411707-AH-5	HNGRY 2020-1A A2			1	2.B FE	20,678,000	85.4630	17,671,945	20,678,000	20,678,000	0	0	0	0	3.981	4.001	MJSD	25,153	823,191	11/13/2020	12/20/2050
42806M-AF-6	Hertz Vehicle Fi20212A LLC 2021-2A B			4	1.F FE	20,480,341	85.6990	17,936,783	20,930,000	20,531,099	0	50,013	0	0	2.120	2.644	MON	7,395	417,793	06/17/2022	12/27/2027
43285H-AA-6	HGVT 2020-AA A			4	1.A FE	895,941	93.8530	840,923	895,999	895,935	0	(26)	0	0	2.740	2.758	MON	409	24,550	06/02/2020	02/25/2039
437300-AC-0	Home Partners of20211 Trust 2021-1 B			4	1.D FE	1,606,255	80.6220	1,584,696	1,965,589	1,610,905	0	4,650	0	0	1.978	8.357	MON	3,240	0	12/09/2022	09/17/2041
43730N-AC-0	Home Partners of20221 Trust 2022-1 B			4	1.D FE	17,154,674	92.2450	16,100,894	17,454,572	17,177,846	0	23,172	0	0	4.330	4.813	MON	62,982	446,997	11/08/2022	04/17/2039
43730X-AB-0	Home Partners of20213 Trust 2021-3 B			4	1.D FE	4,906,631	84.2290	4,133,009	4,906,855	4,905,983	0	(605)	0	0	2.649	2.641	MON	10,832	122,761	12/16/2021	01/17/2041
43730X-AC-8	Home Partners of20213 Trust 2021-3 C			4	1.G FE	2,803,831	82.5800	2,315,480	2,803,917	2,803,436	0	(369)	0	0	2.799	2.791	MON	6,540	74,122	12/16/2021	01/17/2041
43732V-AA-4	Home Partners of20212 Trust 2021-2 B			4	1.D FE	13,201,532	84.7130	12,947,105	15,283,446	13,269,526	0	67,994	0	0	2.302	6.303	MON	29,319	48,007	12/08/2022	12/17/2026
46617A-AA-3	HENDR 2012-3A A			4	1.A FE	2,034,526	85.6450	1,624,323	1,896,579	2,031,218	0	(2,037)	0	0	3.220	2.108	MON	2,714	61,072	05/27/2021	09/15/2065
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A			4	1.A FE	1,987,313	84.5110	1,564,374	1,851,085	1,979,957	0	2,312	0	0	3.220	2.153	MON	2,815	59,605	05/27/2021	04/15/2067
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	501,230	86.9990	436,310	501,513	501,291	0	6	0	0	3.960	4.000	MON	883	19,860	02/10/2014	03/15/2063
466365-AD-5	JACK 2022-1A A2I			1	2.B FE	47,880,687	85.5150	41,999,904	49,114,070	47,994,786	0	114,099	0	0	3.445	4.097	FMAN	169,198	1,203,797	06/24/2022	02/26/2052
46650X-AA-1	HENDR 2019-1A A			4	1.A FE	7,818,352	84.0380	6,575,065	7,823,886	7,813,701	0	105	0	0	3.820	3.868	MON	13,283	298,881	03/01/2019	08/17/2071
46650X-AB-9	HENDR 2019-1A B			4	2.B FE	3,550,136	82.4500	2,929,451	3,553,000	3,548,485	0	402	0	0	4.510	4.570	MON	7,122	160,240	03/01/2019	08/15/2073
46651R-AA-3	HENDR 2019-C1 A			4	1.F PL	21,772,793	81.2400	17,688,217	21,772,793	21,772,793	0	0	0	0	3.700	3.730	MON	35,804	805,594	01/07/2020	04/15/2072
46651R-AB-1	HENDR 2019-C2 A			4	1.A FE	21,258,402	82.5000	17,538,182	21,258,402	21,258,402	0	0	0	0	3.700	3.728	MON	34,958	786,561	05/29/2020	06/15/2086
46651T-AB-7	HENDR 2018-1A B			4	2.B FE	1,928,144	83.3210	1,607,126	1,928,831	1,928,318	0	15,365	0	0	4.700	4.750	MON	4,029	90,656	03/13/2018	10/15/2074
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A			4	1.F FE	78,088,180	78.1790	61,048,715	78,088,180	78,088,180	0	0	0	0	3.210	3.232	MON	111,406	2,192,177	03/03/2022	02/15/2079
476681-AA-9	JMIKE 2019-1A A2			1	2.B FE	37,516,500	92.6050	34,742,303	37,516,500	37,516,500	0	0	0	0	4.433	4.564	FMAN	212,508	1,663,106	12/12/2019	02/15/2050
47760Q-AB-9	JIMMY 2017-1A A2II			1	2.B FE	21,829,051	92.3840	19,971,492	21,617,888	21,962,455	0	182,577	0	0	4.846	4.410	JAJO	177,510	897,388	07/18/2022	07/30/2047
47760Q-AC-7	JIMMY 2022-1A A2I			1	2.B FE	17,910,000	91.0620	16,309,243	17,910,000	17,910,000	0	0	0	0	4.077	4.098	JAJO	123,727	454,341	03/09/2022	04/30/2052
47760Q-AG-8	JIMMY 2022-1A A23			1	2.B FE	9,950,000	86.2920	8,586,089	9,950,000	9,950,000	0	0	0	0	4.352	4.376	JAJO	73,374	269,437	03/09/2022	04/30/2052
48247U-AA-3	KSBA 2013-1 A			4	1.A FE	393,484	4.4940	369,143	0	385,143	0	46,093	0	0	2.151	15.806	MON	2,945	176,858	08/10/2016	08/25/2036
48249K-AA-3	KSBA 2014-3 A			4	1.A	272,464	2.4690	274,149	0	244,046	0	(4,230)	0	0	1.550	26.877	MON	2,867	171,188	10/12/2016	05/25/2039
48249Y-AA-3	KSBA 2016-1 A			4	1.A FE	377,674	6.3030	320,389	0	350,840	0	27,853	0	0	2.071	16.171	MON	1,755	123,881	07/18/2016	03/25/2042
501683-AD-8	LAD Auto Receiva20211A st 2021-1A D			4	3.B FE	6,999,369	92.8450	6,499,139	7,000,000	6,999,585	0	180	0	0	3.990	4.027	MON	12,413	280,242	11/19/2021	11/15/2029
501687-AC-1	LAD Auto Receiva20221A st 2022-1A C			4	2.B FE	6,749,710	96.8960	6,540,491	6,750,000	6,749,708	0	(2)	0	0	6.850	6.950	MON	20,550	151,556	08/09/2022	04/15/2030
54627R-AN-0	LASGOV POWER			4	1.A FE	25,000,000	93.4610	23,365,250	25,000,000	25,000,000	0	0	0	0	4.275	4.275	FA	659,063	0	05/12/2022	02/01/2036
54627R-AP-5	LASGOV POWER			4	1.A FE	8,000,000	92.2220	7,377,760	8,000,000	8,000,000	0	0	0	0	4.475	4.475	FA	220,767	0	05/12/2022	08/01/2039

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A			4	1.G FE	14,522,666	87.5760	12,720,825	14,525,549	14,522,391	0	(275)	0	0	4.880	4.914	JAJO	120,110	305,198	05/19/2022	07/31/2062
55281F-AN-0	MCFCL 2017-3A AR			4	1.A FE	12,500,000	95.0390	11,879,869	12,500,000	12,500,000	0	0	0	0	5.863	5.904	JAJO	148,600	337,594	05/26/2021	07/20/2033
55400E-AA-7	MVWOT 2020-1A A			4	1.A FE	2,221,596	91.4200	2,031,233	2,221,859	2,221,627	0	(64)	0	0	1.740	1.751	MON	1,181	38,660	07/13/2020	10/20/2037
55819M-AU-0	MDPK 2019-35A BR			4	1.C FE	5,000,000	95.5490	4,777,446	5,000,000	5,000,000	0	0	0	0	5.643	5.195	JAJO	57,209	123,885	03/12/2021	04/20/2032
55819M-AW-6	MDPK 2019-35A CR			4	1.F FE	12,500,000	93.7440	11,717,989	12,500,000	12,500,000	0	0	0	0	6.143	5.722	JAJO	155,697	373,080	03/12/2021	04/20/2032
58003U-AC-2	MF1 2020-FL4 AS			4	1.A FE	10,637,865	98.8460	10,530,558	10,653,500	10,638,141	0	276	0	0	6.022	5.271	MON	29,880	372,622	12/15/2022	11/15/2035
59524E-AA-0	MID-ATLANTIC MILITARY CO			4	1.D FE	1,646,000	100.5060	1,654,324	1,646,000	1,646,000	0	0	0	0	5.671	5.671	FA	38,894	93,345	07/28/2005	08/01/2025
61034U-AC-9	Monroe Capital M20201A LLC 2020-1A A2R			4	1.A FE	10,000,000	89.9080	8,990,781	10,000,000	10,000,000	0	0	0	0	4.650	4.677	FMAN	52,958	232,500	04/22/2022	05/20/2034
62878Y-AA-2	BUNDT 2021-1 A2			1	2.C FE	2,997,412	84.5880	2,644,523	3,126,375	3,019,615	0	22,203	0	0	2.989	4.057	JAJO	15,834	70,086	03/08/2022	07/30/2051
62878Y-AB-0	BUNDT 2021-1 B			1	3.B FE	8,822,500	88.4700	7,962,318	9,000,000	8,847,618	0	25,118	0	0	4.970	5.466	JAJO	75,793	397,600	03/25/2022	07/30/2051
64016N-AA-5	NBLY 2021-1A A2			1	2.C FE	42,456,855	79.7450	34,300,009	43,011,995	42,503,008	0	48,373	0	0	3.584	3.845	JAJO	261,207	1,453,294	05/19/2022	04/30/2051
64016N-AC-1	NBLY 2022-1A A2			1	2.C FE	33,847,352	79.0110	29,014,679	36,722,500	33,870,845	0	23,493	0	0	3.695	5.191	JAJO	229,919	629,755	12/07/2022	01/30/2052
64831K-AC-0	New Residential 2022SFR1 Loan 2022-SFR1 B			4	1.D FE	950,625	88.9240	889,236	1,000,000	957,479	0	6,854	0	0	2.849	3.966	MON	2,374	21,368	03/25/2022	02/17/2039
67181D-AA-9	OAKIG 2020-1A A1			4	1.A FE	18,990,660	89.9240	19,714,510	21,923,463	19,114,543	0	123,883	0	0	1.850	5.975	MON	12,393	67,597	10/28/2022	11/20/2050
67181D-AE-1	OAKIG 2020-1A A5			4	1.F FE	17,992,658	91.2030	16,416,583	18,000,000	17,995,608	0	558	0	0	3.390	3.423	MON	18,645	610,200	11/06/2020	11/20/2050
67190A-AB-2	OAKIG 2021-1A A2			4	1.A FE	9,260,370	84.7690	7,850,957	9,261,620	9,260,661	0	(62)	0	0	1.930	1.940	MON	5,462	178,749	01/20/2021	01/20/2051
67190A-AC-0	OAKIG 2021-1A A3			4	1.F FE	749,807	89.1990	668,994	750,000	749,878	0	19	0	0	2.800	2.822	MON	642	21,000	01/20/2021	01/20/2051
682696-AA-7	OneMain Financia20202A ce Tru 2020-2A A			4	1.A FE	19,020,045	86.8840	18,435,821	21,219,000	19,262,684	0	242,640	0	0	1.750	4.684	MON	17,535	170,071	07/22/2022	09/14/2035
68269B-AA-6	OneMain Financia20192A ce Tru 2019-2A A			4	1.A FE	45,531,602	90.0850	43,488,741	48,275,000	45,801,957	0	270,355	0	0	3.140	4.356	MON	71,581	867,278	06/24/2022	10/14/2036
68269M-AA-2	OneMain Financia20211A ce Tru 2021-1A A1			4	1.A FE	29,857,926	85.0750	28,912,633	33,985,000	30,314,707	0	456,781	0	0	1.550	4.435	MON	24,875	294,195	06/28/2022	06/16/2036
68504U-AB-7	ONGLT 2019-A B			4	1.F FE	1,687,097	94.2980	1,591,109	1,687,324	1,687,095	0	(1,763)	0	0	3.360	3.389	MON	3,465	56,694	05/21/2019	04/09/2038
69403W-AB-3	PACIFIC BEACON LLC			4	2.B FE	4,114,750	98.3580	4,761,414	4,840,883	4,626,223	0	22,811	0	0	4.437	7.031	JJ	82,598	29,092	09/26/2012	07/15/2026
69410A-AA-4	PACEWell 5 Trust20221 2022-1 A			4	1.A FE	13,495,831	99.9970	13,495,831	13,496,171	13,495,741	0	(91)	0	0	6.635	6.728	MON	52,236	44,774	11/16/2022	10/11/2060
72703P-AB-9	PLNT 2018-1A A2II			1	2.C FE	14,362,500	92.3610	13,265,411	14,362,500	14,362,500	0	0	0	0	4.666	4.769	MJSD	48,400	670,154	07/19/2018	09/05/2048
72703P-AD-5	PLNT 2022-1A A2I			1	2.C FE	11,413,750	85.1980	9,724,284	11,413,750	11,413,750	0	0	0	0	3.251	3.316	MJSD	26,799	304,064	01/25/2022	12/05/2051
73019#-AA-0	PNC EQUIP FIN LLC PP			1	1.D	1,004,840	87.1070	875,282	1,004,840	1,004,840	0	0	0	0	3.000	3.000	MS	9,044	30,145	08/17/2012	09/13/2027
74166Y-AA-8	PROSE 2019-1A A2			1	2.B FE	9,227,125	91.1620	8,842,683	9,700,000	9,282,634	0	55,509	0	0	4.475	5.882	JAJO	73,552	217,038	06/08/2022	07/30/2049
74166Y-AC-4	PROSE 2022-1 A2			1	2.B FE	19,950,000	87.6820	17,492,532	19,950,000	19,950,000	0	0	0	0	5.709	5.750	JAJO	192,988	468,233	05/25/2022	04/30/2052
74331C-AD-0	Progress Residen2020SFR1st 2020-SFR1 D			4	1.F FE	4,216,781	90.1100	4,235,180	4,700,000	4,246,651	0	29,869	0	0	2.383	6.990	MON	9,333	9,333	10/28/2022	04/17/2037
74331F-AC-5	Progress Residen2021SFR1st 2021-SFR1 B			4	1.C FE	6,289,219	85.4110	6,192,306	7,250,000	6,377,000	0	87,782	0	0	1.303	5.420	MON	7,872	33,661	10/13/2022	04/17/2038
74331U-AE-8	Progress Residen2022SFR3st 2022-SFR3 C			4	1.G FE	1,612,758	88.6870	1,596,364	1,800,000	1,613,885	0	1,127	0	0	3.750	6.557	MON	5,625	0	12/16/2022	04/17/2039
74332V-AC-9	Progress Residen2022SFR2st 2022-SFR2 B			4	1.D FE	22,535,113	90.0420	20,709,614	23,000,000	22,582,116	0	47,004	0	0	3.400	3.852	MON	65,167	536,539	03/14/2022	04/17/2027
74332W-AG-8	Progress Residen2019SFR3st 2019-SFR3 D			4	1.E FE	7,145,596	93.1040	7,201,590	7,735,000	7,187,208	0	41,612	0	0	2.871	7.312	MON	18,506	18,506	11/08/2022	09/17/2036
74332Y-AC-3	Progress Residen2022SFR5st 2022-SFR5 B			4	1.D FE	17,737,268	95.8460	17,252,335	18,000,000	17,735,109	0	(2,160)	0	0	4.896	5.265	MON	73,440	346,800	10/05/2022	06/17/2039
74333D-AC-8	PROG 2021-SFR2 B			4	1.D FE	16,433,683	87.7500	15,939,823	18,165,000	16,697,858	0	264,175	0	0	1.796	4.449	MON	27,187	189,321	09/09/2022	04/19/2038
74333F-AB-5	Progress Residen2021SFR5st 2021-SFR5 B			4	1.C FE	1,341,797	87.0230	1,305,350	1,500,000	1,363,877	0	22,080	0	0	1.658	4.446	MON	2,073	14,508	05/10/2022	07/17/2038
74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A			4	1.A FE	1,844,413	86.4780	1,771,629	2,048,656	1,874,112	0	29,700	0	0	1.524	4.125	MON	2,602	20,190	05/13/2022	07/17/2038
74333H-AC-9	Progress Residen2021SFR6st 2021-SFR6 B			4	1.D FE	1,713,984	84.8640	1,748,200	2,060,000	1,725,885	0	11,901	0	0	1.754	7.000	MON	3,011	3,011	11/07/2022	07/17/2038
74333T-AE-9	Progress Residen2021SFR8st 2021-SFR8 C			4	1.F FE	3,318,686	82.0560	3,070,526	3,742,000	3,353,283	0	34,596	0	0	1.931	4.963	MON	6,022	24,086	08/11/2022	10/17/2038
74333X-AC-4	Progress ResidenmSFR11 st 2021-SFR11 B			4	1.D FE	5,499,880	82.6920	4,548,047	5,500,000	5,498,646	0	(1,231)	0	0	2.732	2.730	MON	12,522	138,573	12/15/2021	01/17/2039
74333X-AE-0	Progress ResidenmSFR11 st 2021-SFR11 C			4	1.G FE	7,106,805	81.2930	5,777,483	7,107,000	7,105,104	0	(1,697)	0	0	2.931	2.930	MON	17,359	192,105	12/15/2021	01/17/2039
74334D-AC-7	Progress Residen2022SFR6st 2022-SFR6 B			4	1.D FE	28,134,555	94.0090	26,449,457	28,135,000	28,129,901	0	(4,654)	0	0	4.997	4.998	MON	117,159	429,582	07/25/2022	07/20/2039
78403D-AR-1	SBA TOWER TRUST			1	1.F FE	25,084,360	83.5970	23,407,278	28,000,000	25,384,090	0	299,730	0	0	2.328	4.439	MON	28,971	434,560	05/03/2022	01/15/2028
78403D-AX-8	SBA TOWER TRUST			2	1.F FE	20,000,000	77.1170	15,423,300	20,000,000	20,000,000	0	0	0	0	2.593	2.593	MON	23,049	518,600	10/08/2021	10/15/2031
78403D-AZ-3	SBA TOWER TRUST			2	1.F FE	818,156	100.0000	818,000	818,000	818,152	0	(4)	0	0	6.599	6.603	MON	2,399	3,299	11/17/2022	01/15/2028

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
80286H-AG-4	Santander Drive 20193 eivabl			4	1.A FE	8,039,852	99.1920	7,881,261	7,945,500	7,972,340	0	(67,513)	0	0	2.680	1.342	MON	9,464	195,194	02/03/2022	10/15/2025
81761T-AA-3	SERV 2020-1 A2I			1	2.C FE	18,667,500	80.2830	14,986,819	18,667,500	18,667,500	0	0	0	0	2.841	2.932	JAJO	120,801	530,344	11/20/2020	01/30/2051
81761T-AC-9	SERV 2020-1 A2II			1	2.C FE	18,667,500	75.1760	14,033,463	18,667,500	18,667,500	0	0	0	0	3.337	3.423	JAJO	141,891	623,238	11/20/2020	01/30/2051
81761T-AG-0	SERV 2021-1 A2II			1	2.C FE	30,612,500	72.8300	22,295,047	30,612,500	30,612,500	0	0	0	0	3.113	3.125	JAJO	161,475	952,967	07/26/2021	07/30/2051
817743-AA-5	SPRO 2019-1A A2			1	2.C FE	28,390,601	87.5630	24,801,256	28,324,000	28,353,549	0	5,630	0	0	3.882	3.908	JAJO	201,582	1,099,538	09/25/2019	10/25/2049
82652N-AB-4	SRFC 2019-3A B			4	1.F FE	3,178,730	94.0710	2,990,835	3,179,323	3,178,842	0	(1,593)	0	0	2.750	2.776	MON	2,672	87,431	10/17/2019	08/20/2036
83546D-AG-3	SONIC 2020-1A A2I			1	2.B FE	10,896,640	88.5090	9,638,524	10,889,833	10,895,597	0	(1,042)	0	0	3.845	3.861	MON	12,794	348,899	03/02/2022	01/20/2050
85022W-AP-9	SOFT 2020-AA A			4	1.A FE	4,437,850	89.8520	3,987,701	4,438,070	4,437,677	0	(242)	0	0	1.970	1.979	MON	1,457	87,430	09/16/2020	09/25/2037
872480-AE-8	TIF 2021-1A A			1	1.F FE	21,283,812	82.7550	17,615,609	21,286,458	21,284,275	0	(1,094)	0	0	1.650	1.658	MON	10,732	351,226	01/25/2021	02/20/2046
87342R-AH-7	BELL 2021-1A A2II			1	2.B FE	5,915,179	80.3680	5,725,468	7,124,040	5,992,177	0	76,997	0	0	2.294	5.480	FMAN	16,343	81,713	06/22/2022	08/25/2051
87407R-AA-4	TAL 2020-1A A			1	1.F FE	32,176,292	87.5520	28,733,702	32,819,101	32,225,374	0	42,283	0	0	2.050	2.612	MON	20,558	618,144	05/12/2022	09/20/2045
88031J-AB-2	TENASKA GEORGIA PARTNERS			1	2.B FE	3,832,182	107.2500	4,110,015	3,832,182	3,832,182	0	0	0	0	9.500	8.816	FA	151,691	364,057	11/03/1999	02/01/2030
88315L-AG-3	TMCL 2020-2A A			1	1.F FE	12,533,149	86.9010	10,894,683	12,536,881	12,534,082	0	(1,915)	0	0	2.100	2.116	MON	8,045	263,274	09/08/2020	09/20/2045
88315L-AJ-7	TMCL 2020-3A A			1	1.F FE	17,710,376	86.5930	15,494,174	17,893,125	17,724,982	0	9,732	0	0	2.110	2.386	MON	11,536	363,562	05/17/2022	09/20/2045
88315L-AL-2	TMCL 2021-1A A			1	1.F FE	8,147,497	83.6090	7,712,536	9,224,533	8,221,230	0	73,733	0	0	1.680	4.658	MON	4,735	103,315	05/17/2022	02/20/2046
88315L-AQ-1	TMCL 2021-2A A			1	1.F FE	18,331,055	85.0050	15,585,139	18,334,333	18,331,623	0	(947)	0	0	2.230	2.244	MON	12,493	408,855	03/24/2021	04/20/2046
88315L-AS-7	TMCL 2021-3A A			1	1.F FE	39,144,306	81.1040	33,151,435	40,875,360	39,208,364	0	62,723	0	0	1.940	2.761	MON	24,230	701,962	05/12/2022	08/20/2046
89609M-AA-7	Tribute Rail LLC20221 2022-1 A			1	1.F FE	29,549,730	94.1070	27,813,947	29,555,682	29,550,347	0	618	0	0	4.760	4.813	MON	54,711	789,397	05/19/2022	05/17/2052
89612L-AC-0	Tricon American 2019SFR1 2019-SFR1 C			4	1.C FE	9,497,977	90.0740	8,633,565	9,585,000	9,499,479	0	1,502	0	0	3.149	3.411	MON	25,153	253,069	10/05/2022	03/17/2038
89614Y-AB-2	Tricon Residenti2021SFR1 2021-SFR1 B			4	1.D FE	1,268,906	87.0810	1,306,220	1,500,000	1,276,830	0	7,923	0	0	2.244	7.063	MON	2,805	5,610	11/07/2022	07/17/2038
89616Q-AB-7	Tricon Residenti2022SFR1 2022-SFR1 B			4	1.D FE	16,270,967	92.8940	15,727,952	16,931,000	16,259,883	0	(11,085)	0	0	4.204	5.214	MON	59,315	340,741	11/07/2022	04/17/2039
89616Q-AC-5	Tricon Residenti2022SFR1 2022-SFR1 C			4	1.G FE	8,453,936	91.1540	8,659,636	9,500,000	8,488,856	0	34,921	0	0	4.303	7.243	MON	34,065	68,131	10/25/2022	04/17/2039
89616T-AB-1	Tricon Residenti2022SFR2 2022-SFR2 B			4	1.D FE	16,698,255	94.4700	16,059,849	17,000,000	16,661,139	0	(37,116)	0	0	5.244	5.672	MON	74,290	309,542	10/28/2022	07/17/2040
89680H-AA-0	TCF 2020-1A A			1	1.F FE	13,746,186	85.3060	11,728,524	13,748,750	13,746,737	0	(1,342)	0	0	2.110	2.123	MON	8,864	290,099	08/25/2020	09/20/2045
90931C-AA-6	UNITED AIR 2019-1 AA PTT	LS		1	1.F FE	3,866,037	88.1370	3,407,417	3,866,037	3,866,037	0	0	0	0	4.150	4.150	FA	56,154	160,441	01/28/2019	08/25/2031
90931L-AA-6	UAL 2016-1 AA PTT			1	1.F FE	5,153,189	88.3990	4,555,381	5,153,189	5,153,189	0	0	0	0	3.100	3.100	JJ	77,212	159,749	06/06/2016	07/07/2028
90932L-AA-5	UNITED AIR 2015-1 A PTT			1	1.F FE	3,437,717	88.9950	3,217,827	3,615,729	3,526,020	0	16,985	0	0	3.450	4.561	JD	10,395	124,743	12/13/2018	12/01/2027
90932Q-AA-4	UNITED AIR 2014-2A PTT			1	2.A FE	1,823,804	91.0900	1,661,307	1,823,804	1,823,804	0	0	0	0	3.750	3.750	MS	22,418	68,393	07/28/2014	09/03/2026
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A			4	1.A FE	7,110,648	97.2680	6,916,681	7,110,980	7,110,750	0	102	0	0	2.230	2.245	MON	3,083	129,496	02/18/2022	03/24/2028
94946D-AB-7	WLKRG 2019-AA B			4	1.F FE	4,043,756	95.3430	3,856,567	4,044,933	4,043,572	0	138	0	0	2.990	3.028	MON	5,375	120,944	06/03/2019	06/15/2038
95058X-AE-8	WEN 2018-1A A2II			1	2.B FE	19,000,000	89.5960	17,023,284	19,000,000	19,000,000	0	0	0	0	3.884	3.903	MJSD	32,798	737,960	12/06/2017	03/15/2048
95058X-AH-1	WEN 2019-1A A2II			1	2.B FE	21,100,625	87.9610	18,210,201	20,702,500	21,021,274	0	(4,143)	0	0	4.080	3.825	MJSD	37,541	844,662	06/09/2020	06/15/2049
95058X-AL-2	WEN 2021-1A A2II			1	2.B FE	29,550,000	77.4270	22,879,729	29,550,000	29,550,000	0	0	0	0	2.775	2.785	MJSD	36,445	820,013	06/15/2021	06/15/2051
95058X-AM-0	WEN 2022-1A A2I			1	2.B FE	14,925,000	89.2080	13,314,302	14,925,000	14,925,000	0	0	0	0	4.236	4.259	MJSD	28,099	446,068	03/23/2022	03/15/2052
95058X-AP-3	WEN 2022-1A A2II			1	2.B FE	17,910,000	87.2600	15,628,238	17,910,000	17,910,000	0	0	0	0	4.535	4.561	MJSD	36,099	573,065	03/23/2022	03/15/2052
974153-AB-4	WSTOP 2020-1A A2			1	2.B FE	11,385,000	84.6230	9,634,342	11,385,000	11,385,000	0	0	0	0	2.841	2.895	MJSD	23,360	323,448	10/09/2020	12/05/2050
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2			1	2.B FE	47,549,923	80.2050	39,937,156	49,793,700	47,715,062	0	165,139	0	0	3.238	4.141	JAJO	273,199	1,341,745	06/10/2022	07/30/2051
00908P-AA-5	AIR CANADA 2017-1AA PTT		A	1	1.F FE	3,180,800	84.5890	2,690,592	3,180,800	3,180,800	0	0	0	0	3.300	3.300	JJ	48,401	104,966	12/07/2017	01/15/2030
009090-AA-9	ACACN 2015-1A PTT		A	1	1.F FE	4,906,841	89.4120	4,704,859	5,262,028	4,933,201	0	26,360	0	0	3.600	5.579	MS	55,778	94,717	07/13/2022	03/15/2027
00037L-AC-4	ABBSL 2021-2A B1		D	4	1.C FE	3,000,000	95.8160	2,874,494	3,000,000	3,000,000	0	0	0	0	5.729	5.555	JAJO	36,285	80,788	04/01/2021	04/15/2034
00037L-AE-0	ABBSL 2021-2A B2		D	4	1.C FE	13,000,000	83.6780	10,878,126	13,000,000	13,000,000	0	0	0	0	3.150	3.245	JAJO	86,450	409,500	04/01/2021	04/15/2034
00037L-AG-5	ABBSL 2021-2A C		D	4	1.F FE	5,620,000	92.7750	5,213,981	5,620,000	5,620,000	0	0	0	0	6.179	6.039	JAJO	73,312	177,125	04/01/2021	04/15/2034
00037L-AJ-9	ABBSL 2021-2A D		D	4	2.C FE	9,550,000	92.4000	8,824,170	9,550,000	9,550,000	0	0	0	0	7.429	7.328	JAJO	149,780	422,682	04/01/2021	04/15/2034
00037Q-AG-4	AB BSL CLO 3 Ltd20213A 2021-3A D		D	4	2.C FE	5,000,000	90.3300	4,516,499	5,000,000	5,000,000	0	0	0	0	7.525	7.469	JAJO	67,930	225,420	08/24/2021	10/20/2034
00119M-AC-3	AGL 2020-3A B1		D	4	1.C FE	10,000,000	96.3750	9,637,483	10,000,000	10,000,000	0	0	0	0	5.779	5.049	JAJO	125,215	274,391	02/12/2020	01/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00119M-AE-9	AGL 2020-3A B2		D	4	1.C FE	5,000,000	84.3160	4,215,798	5,000,000	5,000,000	0	0	0	0	3.221	3.276	JAJO	33,999	161,050	02/12/2020	01/15/2033
001207-AE-9	AGL 2020-9A B		D	4	1.C FE	5,000,000	95.7820	4,789,100	5,000,000	5,000,000	0	0	0	0	6.125	5.461	JAJO	60,395	144,163	11/23/2020	01/20/2034
001207-AG-4	AGL 2020-9A C		D	4	1.F FE	5,900,000	94.6230	5,582,740	5,900,000	5,900,000	0	0	0	0	6.825	6.171	JAJO	79,411	211,986	11/23/2020	01/20/2034
00140N-AQ-3	AIMCO 2020-11A BR		D	4	1.C FE	23,000,000	96.4510	22,183,765	23,000,000	23,000,000	0	0	0	0	5.843	5.750	JAJO	282,710	590,108	10/14/2021	10/17/2034
00140N-AS-9	AIMCO 2020-11A CR		D	4	1.F FE	2,500,000	93.5370	2,338,418	2,500,000	2,500,000	0	0	0	0	6.243	6.166	JAJO	32,840	73,670	10/14/2021	10/17/2034
017154-AL-9	ALLPK 2019-1A AR		D	4	1.A FE	37,000,000	97.2600	35,986,193	37,000,000	37,000,000	0	0	0	0	3.767	5.343	JAJO	282,627	663,005	01/20/2022	01/20/2035
01750H-AE-2	ALLEG 2019-2A B		D	4	1.C FE	7,856,000	94.6290	7,570,348	8,000,000	7,896,898	0	(92,561)	0	0	6.243	3.401	JAJO	102,315	246,796	06/12/2020	01/19/2033
03332A-AA-8	ANCHF 2020-10A AV		D	1	1.A FE	22,725,000	93.5600	21,191,446	22,650,000	22,699,759	0	(7,927)	0	0	3.619	3.609	JAJO	150,279	819,704	06/04/2020	04/25/2038
03333B-AA-5	Anchorage Credit202216A Ltd. 2022-16A A		D	1	1.A FE	35,000,000	97.0230	33,958,078	35,000,000	35,000,000	0	0	0	0	5.400	5.435	JAJO	666,750	0	07/13/2022	07/21/2040
03665Y-AA-3	ANTR 2019-2A A1A		D	4	1.A FE	15,000,000	96.3220	14,448,342	15,000,000	15,000,000	0	0	0	0	6.108	4.556	JAJO	178,163	430,344	12/18/2019	01/23/2032
03767N-AG-1	APID 2018-18A B		D	4	1.C FE	13,000,000	96.5420	12,550,517	13,000,000	13,000,000	0	0	0	0	5.975	4.783	JAJO	153,181	362,243	09/21/2018	10/22/2030
04009G-AE-7	ARES 2019-53A B		D	4	1.C FE	16,000,000	97.1120	15,537,942	16,000,000	16,000,000	0	0	0	0	6.207	5.174	JAJO	190,344	480,065	03/29/2019	04/24/2031
04009G-AG-2	ARES 2019-53A C		D	4	1.F FE	5,006,250	96.3340	4,816,676	5,000,000	5,004,797	0	41,046	0	0	6.977	4.929	JAJO	66,862	188,948	10/02/2019	04/24/2031
04681E-AE-7	A10 Securitizati2021D 2021-D AS		D	4	1.A FE	4,236,488	93.6750	3,968,602	4,236,549	4,236,494	0	7	0	0	3.099	3.119	MON	6,115	118,162	01/14/2022	10/01/2038
04681E-AG-2	A10 Securitizati2021D 2021-D B		D	4	1.C FE	13,598,565	92.8280	12,623,441	13,598,676	13,598,566	0	1	0	0	3.405	3.429	MON	21,566	416,731	01/14/2022	10/01/2038
05492Q-AA-4	BDS 2020-FL5 A		D	4	1.A FE	3,442,062	99.4910	3,432,848	3,450,419	3,438,532	0	(3,530)	0	0	5.586	1.513	MON	8,565	93,353	01/28/2022	02/16/2037
05492Q-AE-6	BDS 2020-FL5 B		D	4	1.A FE	100,000	98.1500	98,150	100,000	100,000	0	0	0	0	5.722	3.937	MON	251	3,472	01/08/2020	02/16/2037
05493N-AA-0	BDS Ltd 2021FL9 2021-FL9 A		D	4	1.A FE	11,827,000	95.6160	11,308,462	11,827,000	11,827,000	0	0	0	0	5.423	4.631	MON	28,505	316,359	10/01/2021	11/16/2038
05682V-AE-5	BCC 2018-2A B		D	4	1.C FE	6,000,000	95.4870	5,729,245	6,000,000	6,000,000	0	0	0	0	5.509	4.694	JAJO	67,941	160,763	06/01/2018	07/19/2031
05875J-AN-9	BALLY 2019-1A BR		D	4	1.F FE	7,800,000	93.6000	7,300,784	7,800,000	7,800,000	0	0	0	0	6.094	5.848	JAJO	102,984	229,928	06/09/2021	07/15/2032
07134C-AA-5	Battery Park CLO20221A 2022-1A A1		D	4	1.A FE	9,952,333	99.3580	9,935,807	10,000,000	9,946,048	0	(6,285)	0	0	6.247	4.847	JAJO	134,546	0	09/09/2022	10/20/2035
08182R-AE-3	BSP 2019-19A C		D	4	1.F FE	2,000,000	96.3640	1,927,272	2,000,000	2,000,000	0	0	0	0	6.794	5.880	JAJO	29,439	73,228	12/06/2019	01/15/2033
09077L-AE-2	Birch Grove CLO 20212A 2021-2A B		D	4	1.C FE	20,000,000	95.9980	19,199,604	20,000,000	20,000,000	0	0	0	0	6.028	5.880	JAJO	247,800	603,064	08/03/2021	10/19/2034
09203B-AE-1	Black Diamond CL20221A 2022-1A A1B		D	4	1.A FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	6.139	6.178	JAJO	28,137	0	11/16/2022	10/25/2035
09261M-AA-4	BLKMM 2021-6A A		D	4	1.A FE	12,000,000	97.0490	11,645,909	12,000,000	12,000,000	0	0	0	0	6.025	6.067	JAJO	146,598	333,824	02/08/2021	04/20/2033
09262N-AC-7	BlackRock Maroon20221A LO XI 2022-1A A1		D	4	1.A FE	26,000,000	97.8480	25,440,566	26,000,000	26,000,000	0	0	0	0	6.959	7.017	JAJO	494,784	0	08/04/2022	10/15/2034
09629V-AC-7	BLUEM 2018-2A A		D	4	1.A FE	39,482,294	98.2510	38,791,883	39,482,294	39,482,294	0	0	0	0	5.760	4.045	FMAN	296,892	944,045	08/09/2018	08/15/2031
12549A-AV-2	CIFC 2013-1A A1R2		D	4	1.A FE	10,000,000	98.5840	9,858,430	10,000,000	10,000,000	0	0	0	0	5.224	3.914	JAJO	111,729	208,967	03/04/2020	07/16/2030
12554V-AQ-9	CIFC 2019-3A A2R		D	4	1.C FE	20,000,000	95.1870	19,037,460	20,000,000	20,000,000	0	0	0	0	5.893	4.866	JAJO	250,368	543,311	08/16/2021	10/16/2034
12807C-AA-1	CAI 2020-1A A		D	1	1.F FE	8,085,673	86.8450	7,023,557	8,087,500	8,080,176	0	(6,884)	0	0	2.220	2.256	MON	2,992	179,543	09/01/2020	09/25/2045
13877E-AG-7	CANYC 2021-1A C		D	4	1.F FE	1,000,000	92.2180	922,177	1,000,000	1,000,000	0	0	0	0	6.144	5.815	JAJO	13,311	29,988	03/22/2021	04/15/2034
13887W-AJ-9	CANYC CANYON CAPITAL ADVISORS		D	4	1.A FE	15,000,000	96.1330	14,419,889	15,000,000	15,000,000	0	0	0	0	5.918	5.960	JAJO	184,199	316,878	10/22/2021	10/15/2034
14316E-AL-3	CGMS 2019-2A A1R		D	4	1.A FE	10,000,000	97.5980	9,759,782	10,000,000	10,000,000	0	0	0	0	5.363	5.227	JAJO	114,912	191,925	12/15/2021	07/15/2032
14316Y-AG-0	Carlyle Global M202110A rategi 2021-10A C		D	4	1.F FE	10,752,500	93.1010	10,706,661	11,500,000	10,754,247	0	1,747	0	0	6.375	7.509	JAJO	148,651	0	12/21/2022	10/20/2034
14317B-AE-4	Carlyle Global M20224A rategi 2022-4A B1		D	4	1.C FE	16,000,000	99.3110	15,889,755	16,000,000	16,000,000	0	0	0	0	7.550	7.521	JAJO	342,836	0	07/21/2022	07/25/2034
14317B-AL-8	Carlyle Global M20224A rategi 2022-4A B2		D	4	1.C FE	4,000,000	96.5710	3,862,838	4,000,000	4,000,000	0	0	0	0	5.657	5.613	JAJO	76,678	0	07/21/2022	07/25/2034
15033X-AJ-5	CEDF		D	4	1.A FE	25,000,000	97.9680	24,492,025	25,000,000	25,000,000	0	0	0	0	5.425	5.015	JAJO	274,996	543,383	09/29/2021	10/20/2032
17180T-BA-9	CIFC 2016-1A ARR		D	4	1.A FE	10,000,000	98.0790	9,807,855	10,000,000	10,000,000	0	0	0	0	5.438	5.111	JAJO	108,769	202,273	11/16/2021	10/21/2031
22824D-AJ-8	CCITY 2021-1A A2		D	4	1.C FE	20,000,000	94.6040	18,920,700	20,000,000	20,000,000	0	0	0	0	6.045	5.747	JAJO	245,141	645,451	06/18/2021	07/20/2034
22846B-AL-1	CRNPT 2019-8A BR		D	4	1.C FE	10,000,000	95.4500	9,545,042	10,000,000	10,000,000	0	0	0	0	6.075	5.933	JAJO	123,179	283,256	10/13/2021	10/20/2034
22846F-AE-8	CRNPT 2021-10A B		D	4	1.C FE	7,000,000	95.6070	6,692,521	7,000,000	7,000,000	0	0	0	0	6.025	5.670	JAJO	85,515	235,390	05/27/2021	07/20/2034
22846F-AG-3	CRNPT 2021-10A C		D	4	1.F FE	8,000,000	91.7280	7,338,255	8,000,000	8,000,000	0	0	0	0	6.425	6.103	JAJO	104,221	311,506	06/02/2021	07/20/2034
24460B-AW-5	Deerpath Capital20181A 2018-1A C1R		D	4	1.F FE	11,000,000	93.3390	10,267,335	11,000,000	11,000,000	0	0	0	0	8.129	8.209	JAJO	193,730	203,368	06/06/2022	07/15/2033
24460E-AA-0	DPATH 2021-1A A1		D	4	1.A FE	16,000,000	98.4210	15,747,400	16,000,000	16,000,000	0	0	0	0	5.893	5.086	JAJO	198,357	434,649	03/26/2021	04/17/2033
24460R-AA-1	DPATH 2020-1A A1		D	4	1.A FE	20,000,000	97.5220	19,504,432	20,000,000	20,000,000	0	0	0	0	6.128	4.886	JAJO	257,002	583,755	03/05/2020	04/17/2032

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24460R-AE-3	DPATH 2020-1A B1		D	4	1.C FE	3,500,000	96.8130	3,388,455	3,500,000	3,500,000	0	0	0	0	6.877	5.794	JAJO	50,521	130,472	03/05/2020	04/17/2032
26252E-AG-4	DRSLF 2018-70A C		D	4	1.F FE	4,880,000	95.0170	4,750,872	5,000,000	4,916,341	0	43,775	0	0	6.344	4.500	JAJO	67,842	161,311	11/19/2019	01/16/2032
29002Q-AC-3	ELMW7 2020-4A B		D	4	1.C FE	5,000,000	95.9760	4,798,798	5,000,000	5,000,000	0	0	0	0	5.978	5.359	JAJO	62,667	138,356	11/24/2020	01/17/2034
35455D-AA-5	Franklin Park PI20221A I 2022-1A A		D	4	1.A FE	25,000,000	96.3470	24,086,780	25,000,000	25,000,000	0	0	0	0	3.766	5.534	JAJO	206,609	326,974	02/04/2022	04/14/2035
35455D-AC-1	Franklin Park PI20221A I 2022-1A B		D	4	1.C FE	15,000,000	93.3500	14,002,500	15,000,000	15,000,000	0	0	0	0	4.366	6.212	JAJO	143,715	250,434	02/04/2022	04/14/2035
37148D-AE-6	Generate CLO Ltd202210A 2022-10A B1		D	4	1.C FE	5,000,000	97.5770	4,878,860	5,000,000	5,000,000	0	0	0	0	6.460	6.780	JAJO	134,159	0	05/24/2022	07/22/2035
37148D-AL-0	Generate CLO Ltd202210A 2022-10A B2		D	4	1.C FE	15,000,000	89.5350	13,430,303	15,000,000	15,000,000	0	0	0	0	4.840	4.866	JAJO	352,917	0	05/24/2022	07/22/2035
37148E-AE-4	Generate CLO 8 L 8A 8A BR		D	4	1.C FE	22,100,000	95.5360	21,113,425	22,100,000	22,100,000	0	0	0	0	6.496	6.045	JAJO	280,230	574,988	11/01/2021	10/20/2034
38137W-AQ-8	GoldenTree Loan 20196A nt US 2019-6A AR		D	4	1.A FE	45,000,000	97.0550	43,674,597	45,000,000	45,000,000	0	0	0	0	3.787	5.367	JAJO	345,560	793,484	02/04/2022	04/20/2035
38173B-AE-3	Golub Capital Pa202261A LO Ltd 2022-61A A1B		D	4	1.A FE	20,000,000	89.5060	17,901,246	20,000,000	20,000,000	0	0	0	0	4.550	4.575	JAJO	166,833	308,389	05/31/2022	07/25/2035
38174Y-AA-3	GOCAP 2015-24A AR		D	4	1.A FE	7,000,000	97.6070	6,832,477	7,000,000	7,000,000	0	0	0	0	6.132	6.174	FMAN	65,574	198,217	10/17/2017	11/05/2029
38177G-AC-5	GCTLF 2020-1A B		D	4	1.A FE	20,080,000	99.2420	19,848,312	20,000,000	20,037,028	0	(20,671)	0	0	7.075	2.866	JAJO	247,610	769,290	11/23/2020	10/20/2029
40637L-AC-4	HLSY 2021-4A B		D	4	1.C FE	5,500,000	94.5950	5,202,731	5,500,000	5,500,000	0	0	0	0	6.075	5.729	JAJO	67,748	155,791	06/04/2021	04/20/2034
40637L-AE-0	HLSY 2021-4A C		D	4	1.F FE	8,000,000	92.8870	7,430,969	8,000,000	8,000,000	0	0	0	0	6.475	6.162	JAJO	105,032	259,049	06/04/2021	04/20/2034
40638U-AA-7	HLSY 2020-3A A1A		D	4	1.A FE	9,975,000	98.6680	9,866,783	10,000,000	9,962,592	0	(17,315)	0	0	5.890	1.763	JAJO	103,067	260,334	10/21/2020	11/30/2032
40638U-AE-9	HLSY 2020-3A B1		D	4	1.C FE	17,000,000	96.8140	16,458,441	17,000,000	17,000,000	0	0	0	0	6.590	5.791	JAJO	196,040	562,890	10/21/2020	11/30/2032
42704R-AA-9	HERA 2021-FL1 A		D	4	1.A FE	26,536,000	96.4920	25,605,213	26,536,000	26,536,000	0	0	0	0	5.389	3.722	MON	54,852	704,445	02/10/2021	02/18/2038
43133J-AA-6	HITR 2019-2A A1		D	4	1.C FE	14,713,653	90.6610	13,389,753	14,769,037	14,742,104	0	2,485	0	0	6.459	4.531	FMAN	105,988	456,083	04/16/2019	05/22/2039
43133Y-AA-3	Hildene CLO 4A 4A A1A		D	4	1.A FE	14,502,762	98.0680	14,222,556	14,502,762	14,502,762	0	0	0	0	6.510	6.554	JAJO	183,581	224,943	06/03/2022	07/23/2042
48275E-AC-0	KREF 2022-FI3 Lt2022FL3		D	4	1.A FE	22,000,000	96.4530	21,219,656	22,000,000	22,000,000	0	0	0	0	6.225	5.739	MON	56,495	702,137	02/03/2022	02/17/2039
48275R-AC-1	Kref 2018-Ft1 LT2021FL2 2021-FL2 AS		D	4	1.A FE	24,000,000	95.5320	22,927,678	24,000,000	24,000,000	0	0	0	0	5.653	4.714	MON	63,513	687,083	07/23/2021	02/15/2039
55820Y-AD-9	MDPK 2018-27A B		D	4	1.F FE	1,203,750	94.1690	1,177,115	1,250,000	1,218,020	0	14,697	0	0	6.043	4.594	JAJO	15,316	36,041	09/24/2019	04/20/2030
55954E-AS-8	MAGNE 2016-17A BR		D	4	1.C FE	4,952,500	97.1980	4,859,886	5,000,000	4,969,021	0	205,522	0	0	5.793	4.279	JAJO	58,730	131,489	06/11/2019	07/20/2031
566076-AQ-8	MP18 2020-2A BR		D	4	1.C FE	5,000,000	95.5230	4,776,167	5,000,000	5,000,000	0	0	0	0	5.993	5.889	JAJO	64,281	143,804	09/17/2021	10/15/2034
58403X-AC-2	Medalist Partner20201A ate Fi 2020-1A B		D	4	1.F FE	2,915,950	94.6240	2,744,085	2,900,000	2,913,279	0	(499)	0	0	6.943	2.763	JAJO	42,380	109,568	08/13/2021	04/17/2033
59284M-AA-2	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	7,078,750	95.3760	6,676,307	7,000,000	7,031,905	0	(8,305)	0	0	4.250	4.109	AO	50,410	297,500	09/23/2016	10/31/2026
59966P-AJ-1	Milford Park CL0202221A 2022-1A A2		D	4	1.A FE	15,000,000	90.8300	13,624,428	15,000,000	15,000,000	0	0	0	0	4.188	4.268	JAJO	123,895	204,165	05/12/2022	07/20/2035
629167-AE-7	NLY Commercial M2019FL2 Trust 2019-FL2 B		D	4	1.D FE	4,974,253	97.4080	4,884,992	5,015,000	5,011,774	0	37,521	0	0	6.239	2.703	MON	14,776	155,949	02/16/2022	02/15/2036
647550-AC-6	New Mountain CLOCLO 3A CLO-3A B1		D	4	1.C FE	14,500,000	96.0440	13,926,316	14,500,000	14,500,000	0	0	0	0	5.943	5.800	JAJO	174,728	425,495	08/09/2021	10/20/2034
647550-AG-7	New Mountain CLOCLO 3A CLO-3A C		D	4	1.F FE	2,500,000	92.9790	2,324,487	2,500,000	2,500,000	0	0	0	0	6.343	6.233	JAJO	32,153	84,333	08/09/2021	10/20/2034
64755R-AU-7	NMC CLO-1A CR		D	4	1.F FE	7,500,000	93.3570	7,001,757	7,500,000	7,500,000	0	0	0	0	6.443	6.390	JAJO	103,734	237,130	10/08/2021	10/15/2034
67402R-AG-8	Oaktree CLO Ltd 20222A 2022-2A C		D	4	1.F FE	1,000,000	97.6570	976,568	1,000,000	1,000,000	0	0	0	0	7.429	7.944	JAJO	33,537	0	06/06/2022	07/15/2033
67570Q-AK-7	OCP 2019-16A AR		D	4	1.A FE	8,180,000	98.0520	8,020,614	8,180,000	8,180,000	0	0	0	0	4.909	4.509	JAJO	91,900	161,162	03/08/2021	04/10/2033
67576F-AN-9	OCT18 2018-18A B2R		D	4	1.F FE	22,430,000	83.7280	18,780,087	22,430,000	22,430,000	0	0	0	0	3.135	3.147	JAJO	146,487	701,183	09/14/2020	04/16/2031
69356T-AC-5	PPM Clo, Ltd. 20215A 2021-5A B		D	4	1.C FE	18,200,000	95.5480	17,389,756	18,200,000	18,200,000	0	0	0	0	5.894	5.933	JAJO	223,470	498,343	09/17/2021	10/18/2034
69702E-AC-9	Palmer Square CL20214A 2021-4A B		D	4	1.C FE	5,500,000	95.3690	5,245,271	5,500,000	5,500,000	0	0	0	0	5.844	5.848	JAJO	69,638	152,404	08/19/2021	10/15/2034
69702E-AE-5	Palmer Square CL20214A 2021-4A C		D	4	1.F FE	6,000,000	93.2270	5,593,599	6,000,000	6,000,000	0	0	0	0	6.029	6.180	JAJO	78,379	185,359	08/19/2021	10/15/2034
69702E-AG-0	Palmer Square CL20214A 2021-4A D		D	4	2.C FE	5,750,000	92.3990	5,312,916	5,750,000	5,750,000	0	0	0	0	7.029	7.942	JAJO	85,326	238,649	08/19/2021	10/15/2034
70018A-AQ-3	Park Avenue Inst20192A I Advi 2019-2A CR		D	4	2.C FE	5,500,000	85.2800	4,690,426	5,500,000	5,500,000	0	0	0	0	7.743	7.862	JAJO	91,563	251,840	09/22/2021	10/15/2034
70806U-AA-0	PNTPK 2020-2A A1		D	4	1.A FE	5,000,000	99.1190	4,955,969	5,000,000	5,000,000	0	0	0	0	5.979	6.018	JAJO	64,774	147,390	12/24/2020	01/15/2032
70806U-AC-6	PNTPK 2020-2A A2		D	4	1.A FE	5,000,000	98.1820	4,909,119	5,000,000	5,000,000	0	0	0	0	6.329	6.374	JAJO	68,566	165,230	12/24/2020	01/15/2032
70806U-AE-2	PNTPK 2020-2A B1		D	4	1.C FE	10,000,000	95.9600	9,596,045	10,000,000	10,000,000	0	0	0	0	6.679	6.729	JAJO	144,715	366,141	12/24/2020	01/15/2032
76761R-AY-5	RSRVA 2016-3A ARR		D	4	1.A FE	20,400,000	97.8880	19,969,093	20,400,000	20,400,000	0	0	0	0	5.287	4.666	JAJO	223,835	434,633	03/01/2021	01/18/2034
77341N-AC-9	Rockford Tower C20213A 2021-3A A2		D	4	1.A FE	22,500,000	95.7800	21,550,457	22,500,000	22,500,000	0	0	0	0	5.643	5.622	JAJO	257,442	550,560	09/22/2021	10/20/2034
77341Q-AA-6	Rockford Tower C20221A nding 2022-1A A		D	1	1.A FE	23,225,000	89.3010	20,740,255	23,225,000	23,225,000	0	0	0	0	3.526	3.608	JAJO	161,508	500,447	02/10/2022	04/20/2040

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77587M-AL-4	Romark CLO Ltd 20193A 2019-3A A2AR		D	4	1.C FE	15,000,000	94.3910	14,158,643	15,000,000	15,000,000	0	0	0	0	5.993	5.979	JAJO	192,843	419,232	09/29/2021	10/15/2034
77587M-AN-0	Romark CLO Ltd 20193A 2019-3A BR		D	4	1.F FE	7,250,000	91.5400	6,636,673	7,250,000	7,250,000	0	0	0	0	6.393	6.418	JAJO	99,491	232,193	09/29/2021	10/15/2034
78485K-AC-9	Starwood Commerc2022FL3 gage T 2022-FL3 XA		D	4	1.A FE	1,564,453	0.9680	1,452,315	0	1,436,524	0	(127,929)	0	0	0.900	9.080	MON	60,000	112,500	11/21/2022	11/15/2038
78486B-AA-2	Starwood Commerc2021FL2 gage T 2021-FL2 A		D	4	1.A FE	14,000,000	96.7700	13,547,834	14,000,000	14,000,000	0	0	0	0	5.553	3.818	MON	34,551	388,775	04/19/2021	04/18/2038
78486B-AC-8	Starwood Commerc2021FL2 gage T 2021-FL2 AS		D	4	1.A FE	20,000,000	94.5970	18,919,438	20,000,000	20,000,000	0	0	0	0	5.776	4.457	MON	51,345	605,949	04/19/2021	04/18/2038
83611V-AU-2	SNDPT 2020-2A B1R		D	4	1.C FE	5,000,000	95.0260	4,751,325	5,000,000	5,000,000	0	0	0	0	6.008	5.798	JAJO	56,746	138,975	10/01/2021	10/25/2034
83611V-AY-4	SNDPT 2020-2A C1R		D	4	1.F FE	13,000,000	91.6530	11,914,946	13,000,000	13,000,000	0	0	0	0	6.458	6.263	JAJO	158,590	420,648	10/01/2021	10/25/2034
83614D-AU-9	SNDPT 2019-4A A1R		D	4	1.A FE	20,000,000	97.4230	19,484,536	20,000,000	20,000,000	0	0	0	0	5.340	5.407	JAJO	201,733	355,076	02/18/2022	04/25/2033
83614D-AW-5	SNDPT 2019-4A BR		D	4	1.C FE	5,500,000	95.4370	5,249,033	5,500,000	5,500,000	0	0	0	0	5.960	6.109	JAJO	61,918	120,095	02/18/2022	04/25/2033
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR		D	4	1.A FE	9,450	99.8880	9,439	9,450	9,450	0	0	0	0	5.144	1.986	JAJO	107	185	10/04/2019	07/14/2039
87244C-AJ-5	CHMML 2016-1A AR		D	4	1.A FE	9,500,000	99.1680	9,420,936	9,500,000	9,500,000	0	0	0	0	5.888	5.927	JAJO	112,594	247,903	10/05/2018	10/20/2030
87276W-AA-1	TRTX 2021-FL4 A		D	4	1.A FE	15,000,000	96.3590	14,453,877	15,000,000	15,000,000	0	0	0	0	5.539	3.976	MON	39,236	414,251	03/25/2021	03/15/2038
87276W-AC-7	TRTX 2021-FL4 AS		D	4	1.A FE	10,000,000	95.5840	9,558,379	10,000,000	10,000,000	0	0	0	0	5.739	4.371	MON	27,101	296,396	03/25/2021	03/15/2038
88432D-BC-7	WINDR 2014-3A A1A2		D	4	1.A FE	19,746,490	97.6950	19,291,417	19,746,490	19,746,490	0	0	0	0	5.475	4.026	JAJO	207,198	449,580	09/21/2018	10/22/2031
88433B-AQ-0	WINDR 2016-2A A1R		D	4	1.A FE	10,000,000	97.3580	9,735,838	10,000,000	10,000,000	0	0	0	0	5.630	3.990	FMAN	95,390	235,541	11/16/2018	11/01/2031
92557U-AW-7	VIBR 2015-3A A1RR		D	4	1.A FE	19,740,910	98.0900	19,363,825	19,740,910	19,740,910	0	0	0	0	5.528	4.203	JAJO	219,574	459,098	10/02/2018	10/20/2031
92557U-AY-3	VIBR 2015-3A A2RR		D	4	1.C FE	20,000,000	95.9880	19,197,534	20,000,000	20,000,000	0	0	0	0	6.175	5.124	JAJO	248,674	586,793	10/02/2018	10/20/2031
92916X-AJ-6	VOYA 2013-3A A1RR		D	4	1.A FE	5,810,095	99.1020	5,777,531	5,829,858	5,819,278	0	66,743	0	0	5.344	3.823	JAJO	64,902	129,554	06/05/2019	10/18/2031
96466C-AQ-1	WBOX 2020-2A BR		D	4	1.C FE	11,000,000	96.6700	10,633,649	11,000,000	11,000,000	0	0	0	0	6.476	6.528	JAJO	133,043	302,000	10/28/2021	10/24/2034
96466C-AS-7	WBOX 2020-2A CR		D	4	1.F FE	8,000,000	93.9170	7,513,386	8,000,000	8,000,000	0	0	0	0	6.926	6.986	JAJO	103,658	253,636	10/28/2021	10/24/2034
97988W-AA-9	WDMNT 2020-7A A1A		D	4	1.A FE	27,148,500	99.0960	27,003,794	27,250,000	27,161,404	0	12,904	0	0	5.979	5.754	JAJO	339,441	673,081	08/23/2022	01/15/2032
98625D-AA-8	YCLO 2019-2A A1		D	4	1.A FE	25,000,000	97.8720	24,468,070	25,000,000	25,000,000	0	0	0	0	5.695	4.493	JAJO	280,774	625,259	12/20/2019	01/22/2033
98625D-AL-4	YCLO 2019-2A B2		D	4	1.C FE	10,000,000	87.3160	8,731,599	10,000,000	10,000,000	0	0	0	0	3.734	3.871	JAJO	71,568	373,400	12/20/2019	01/22/2033
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,747,360,009	XXX	3,452,935,346	3,794,907,926	3,750,575,544	0	3,875,703	0	0	XXX	XXX	XXX	25,315,898	94,149,870	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						16,416,102,262	XXX	14,976,540,022	16,476,845,266	16,330,653,026	(22,842)	(24,131,341)	1,031,621	0	XXX	XXX	XXX	130,685,938	537,180,128	XXX	XXX
01852F-AC-7	ALLFIRST PFD CAP TRUST				2.B FE	9,665,000	90.1920	9,019,206	10,000,000	9,725,034	0	28,601	0	0	5.579	2.174	JAJO	120,011	254,046	02/22/2021	07/15/2029
020002-AU-5	ALLSTATE CORPORATION			1	2.B FE	12,726,555	97.0200	12,855,166	13,250,000	12,760,402	0	3,430	0	0	6.500	6.777	MN	110,049	861,250	07/13/2007	05/15/2057
020002-BB-6	ALLSTATE CORPORATION			2	2.B FE	5,773,675	94.1800	5,453,029	5,790,000	5,607,587	0	(30,946)	0	0	5.750	5.394	FA	125,772	186,875	08/31/2022	08/15/2053
118230-AS-0	BUCKEYE PARTNERS			2	4.B FE	2,984,220	85.1270	2,553,798	3,000,000	2,984,198	0	31	0	0	6.375	6.409	JJ	84,469	191,250	01/18/2018	01/22/2078
23311R-AH-9	DCP MIDSTREAM LLC			2	3.A FE	411,347	97.5630	412,692	423,000	411,411	0	64	0	0	5.850	6.086	MN	2,750	12,373	10/14/2022	05/21/2043
281020-AT-4	EDISON INTERNATIONAL				3.B FE	3,311,108	83.6510	3,202,999	3,829,000	3,311,586	0	477	0	0	5.000	6.012	MS	56,371	12,500	12/20/2022	03/15/2050
29273R-BA-6	ENERGY TRANSFER PARTNERS				3.B FE	595,811	76.9900	579,737	753,000	596,844	0	(4,108)	0	0	7.477	5.053	FMAN	9,540	31,709	01/12/2017	11/01/2066
29273V-AM-2	ENERGY TRANSFER EQUITY LP			2	3.B FE	9,707,880	83.5390	8,900,212	10,654,000	9,715,738	0	7,858	0	0	7.125	8.724	MN	96,996	324,188	11/22/2022	05/15/2030
29379V-AN-3	ENTERPRISE PRODUCTS			1	2.C FE	2,090,813	84.0980	2,232,796	2,655,000	2,106,921	0	2,767	0	0	7.538	7.963	MJSD	17,234	110,858	06/13/2016	06/01/2067
302570-AW-6	NEXTERA ENERGY			1	2.B FE	12,553,760	83.1780	10,813,204	13,000,000	12,578,630	0	3,060	0	0	5.810	6.559	JAJO	193,033	391,237	08/04/2015	10/01/2066
369604-BQ-5	GENERAL ELECTRIC CO			2	3.A FE	726,764	99.0250	771,408	779,000	726,764	0	0	0	0	8.099	3.787	MJSD	2,979	38,465	03/10/2022	01/01/9999
69352P-AC-7	PPL CAPITAL FUNDING			1	2.B FE	14,528,636	86.0370	14,094,611	16,382,000	14,531,696	0	3,060	0	0	7.395	4.302	MJSD	6,730	739,638	08/31/2021	03/30/2067
744320-AM-4	PRUDENTIAL FINANCIAL			1	2.B FE	7,205,000	98.5000	6,599,523	6,700,000	6,736,255	0	(77,902)	0	0	5.625	5.111	JD	16,750	376,875	09/14/2017	06/15/2043
744320-BJ-0	PRUDENTIAL FINANCIAL			1	2.B FE	20,395,938	90.2040	18,379,079	20,375,000	20,394,311	0	(1,627)	0	0	5.125	5.118	FA	350,974	522,109	02/23/2022	03/01/2052
842587-DF-1	SOUTHERN CO			2	2.C FE	10,000,000	90.9250	9,092,505	10,000,000	10,000,000	0	0	0	0	4.000	4.000	JJ	184,444	400,000	09/15/2020	01/15/2051
86788L-AA-8	SUNTRUST CAPITAL III				2.B FE	3,208,673	90.5900	3,063,747	3,382,000	3,263,584	0	12,539	0	0	5.419	3.470	MJSD	8,654	75,096	11/07/2019	03/15/2028
92556H-AE-7	VIACOMCBS INC			1	3.A FE	10,000,000	81.2600	8,126,037	10,000,000	10,000,000	0	0	0	0	6.375	6.375	MS	161,146	320,521	03/24/2022	03/30/2062
976657-AH-9	WISCONSIN ENERGY CORP			1	2.B FE	3,495,888	82.4200	3,325,643	4,035,000	3,518,339	0	3,409	0	0	6.762	3.330	FMAN	35,623	136,351	06/09/2022	05/15/2067
015857-AH-8	ALGONQUIN POWER & UTILITIES		A	1	3.A FE	17,350,000	81.0770	16,215,470	20,000,000	17,353,855	0	3,855	0	0	4.750	5.509	JJ	430,139	475,000	06/22/2022	01/18/2082

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
06368B-5P-9	BANK OF MONTREAL	LS	A	2	2.C FE	2,000,000	92.1040	1,842,087	2,000,000	2,000,000	0	0	0	0	4.800	4.800	FA	33,600	96,000	07/23/2019	01/01/9999
06738C-82-8	BARCLAYS BK		D	2	3.B FE	4,000,000	93.2260	3,729,040	4,000,000	4,000,000	0	0	0	0	6.278	6.278	JD	11,161	251,120	06/01/2005	12/15/2034
539439-AG-4	LLOYDS BANKING GROUP PLC		D	2	2.C FE	5,696,250	97.3870	5,419,565	5,565,000	5,696,250	0	0	0	0	7.500	7.327	MJSD	4,638	417,375	04/07/2014	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						158,427,318	XXX	146,681,554	166,572,000	158,019,405	0	(45,432)	0	0	XXX	XXX	XXX	2,063,063	6,224,836	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.B FE	4,032,500	94.3210	3,772,840	4,000,000	4,009,196	0	(2,681)	0	0	6.613	6.527	JJ	121,973	264,520	10/19/2010	12/15/2055
21869M-AA-5	CORESTATES CAPTL III			4	2.B FE	10,271,942	93.6560	10,068,031	10,750,000	10,505,612	0	25,293	0	0	5.220	5.835	FMAN	73,257	198,452	10/25/2019	02/15/2027
320808-AD-0	FIRST MARYLAND CAPITAL			4	2.A FE	8,621,760	90.2520	8,105,556	8,981,000	8,723,105	0	49,624	0	0	5.079	5.872	JAJO	98,052	180,628	02/04/2021	01/15/2027
38143V-AA-7	GOLDMAN SACHS GROUP INC	LS		1	2.C FE	5,085,000	103.4830	5,262,120	5,085,000	5,085,000	0	0	0	0	6.345	6.345	FA	121,887	322,643	02/12/2004	02/15/2034
857477-AY-9	STATE STREET CORP			4	2.A FE	4,911,533	76.1110	4,566,678	6,000,000	4,983,908	0	(63,872)	0	0	5.769	7.242	MJSD	16,346	154,520	01/11/2017	06/15/2047
949746-TG-6	WELLS FARGO & CO TRUPS			4	2.B FE	4,958,807	91.3620	4,568,123	5,000,000	4,969,056	0	6,397	0	0	4.579	4.746	JAJO	48,335	76,029	06/21/2021	01/15/2027
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						37,881,542	XXX	36,343,348	39,816,000	38,275,877	0	14,761	0	0	XXX	XXX	XXX	479,850	1,196,792	XXX	XXX
1309999999. Total - Hybrid Securities						196,308,860	XXX	183,024,902	206,388,000	196,295,282	0	(30,671)	0	0	XXX	XXX	XXX	2,542,913	7,421,628	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
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2.A	8,053,265	49.7900	6,721,650	0	6,721,650	(2,667,600)	0	0	0	0.000	0.000	N/A	0	306,573	05/12/2017	
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						8,053,265	XXX	6,721,650	0	6,721,650	(2,667,600)	0	0	0	XXX	XXX	XXX	0	306,573	XXX	XXX
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L				4.B FE	657,028	98.0630	647,539	660,330	657,495	0	353	0	0	7.880	8.229	MON	289	35,280	08/05/2021	08/24/2028
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L				4.C FE	2,000,953	94.0420	1,934,767	2,057,344	2,004,569	0	3,608	0	0	7.970	8.828	MON	11,383	72,176	06/18/2021	07/31/2028
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L				4.C FE	1,923,172	69.7500	1,341,413	1,923,172	1,923,172	0	0	0	0	8.420	8.698	MON	12,148	135,325	10/16/2020	10/02/2025
00187G-AD-1	AP CORE HOLDINGS II LLC TL B2 1L				3.A FE	2,080,521	89.7190	1,884,099	2,100,000	2,082,978	0	2,149	0	0	9.880	10.460	MON	1,153	147,024	03/28/2022	07/21/2027
00213N-AM-4	APX GROUP INC				4.B FE	1,961,708	98.5470	1,951,231	1,980,000	1,964,114	0	1,918	0	0	9.750	7.890	JAJO	30,618	80,124	07/16/2021	07/10/2028
00687M-AC-5	ADIENT US LLC TL B 1L				3.C FE	492,516	98.7500	487,578	493,750	492,657	0	89	0	0	7.630	7.921	MON	209	24,801	04/01/2021	04/10/2028
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L				4.A FE	485,538	97.3750	473,385	486,146	494,292	0	8,686	0	0	6.880	6.433	MON	0	20,493	02/03/2020	01/04/2026
00847Y-AD-4	AGILITI HEALTH INC TL 1L				4.A FE	424,294	97.1250	416,250	428,571	425,854	0	685	0	0	6.880	7.314	MON	2,537	18,960	06/23/2021	01/04/2026
01771J-AG-8	ALLEN MEDIA LLC TL B 1L				3.C FE	2,373,839	81.5000	2,006,678	2,462,182	2,375,767	0	1,567	0	0	10.230	11.547	MJSD	1,393	146,051	12/01/2022	08/23/2028
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L				4.B FE	1,205,622	97.8750	1,188,919	1,214,732	1,207,674	0	896	0	0	7.410	7.767	JAJO	20,085	45,211	10/01/2020	10/08/2027
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L				4.B FE	2,951,730	94.8130	2,815,946	2,970,000	2,953,576	0	2,094	0	0	8.170	8.525	MON	1,342	166,186	11/19/2021	05/12/2028
02090C-AE-0	BROOKS AUTOMATION INC TL 1L				4.B FE	393,828	95.2920	380,215	399,000	394,138	0	310	0	0	5.500	7.035	MAR	2,270	13,007	11/18/2021	02/01/2029
03834X-AM-5	UNITED PACIFIC TL B 1L				4.B FE	2,919,688	96.8330	2,827,221	2,919,688	2,919,688	0	0	0	0	7.920	8.178	MON	17,348	156,406	05/05/2021	11/16/2026
03852J-AL-5	ARAMARK SERVICES INC TL 1L				3.B FE	931,823	99.2190	925,378	932,663	932,149	0	(12)	0	0	6.130	6.320	MON	318	32,502	12/03/2018	03/11/2025
03952H-AD-6	ANCESTRY.COM INC TL 1L				4.B FE	1,231,071	92.2920	1,185,029	1,284,000	1,232,226	0	1,154	0	0	7.630	8.913	MON	545	45,485	10/18/2022	12/06/2027
04649V-AY-6	ASURION LLC TI B9 1L				4.A FE	971,407	87.3130	862,189	987,469	974,249	0	2,012	0	0	7.630	8.231	MON	419	49,340	07/15/2021	07/31/2027
04686R-AB-9	ATHENAHEALTH INC TL 1L				4.B FE	391,694	90.0360	354,438	393,662	391,920	0	226	0	0	7.820	8.165	MON	941	17,687	01/28/2022	02/15/2029
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L				3.A FE	719,050	99.3890	715,551	719,950	719,177	0	123	0	0	6.630	6.850	MON	265	29,367	10/19/2021	11/08/2027
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L				3.A FE	1,465,986	96.6670	1,442,588	1,492,327	1,468,501	0	2,515	0	0	6.140	6.730	MON	509	42,923	04/07/2022	08/06/2027
05549P-AC-5	BCP RENAISSANCE PARENT TL B3 1L				4.B FE	1,307,845	98.8570	1,292,896	1,307,845	1,307,845	0	0	0	0	7.820	8.278	MON	587	63,742	02/17/2022	05/19/2028
05988H-AE-7	BOXER PARENT CO INC TL B 1L				4.C FE	490,523	95.5800	472,384	494,229	491,443	0	792	0	0	8.130	8.632	MON	223	27,296	09/22/2021	10/02/2025
09238F-AK-7	BHN MERGER SUB INC TI 1L				4.B FE	962,958	97.3190	931,829	957,500	959,573	0	(814)	0	0	7.080	7.130	JAJO	12,235	33,488	11/29/2018	06/16/2025
09353T-AG-5	BLERIOT US Bidco TL B 1L				4.B FE	248,110	98.8540	245,266	248,110	248,110	0	0	0	0	8.730	8.947	MJSD	120	13,167	02/07/2022	10/30/2026
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L				4.A FE	324,632	99.5470	331,590	333,098	324,957	0	324	0	0	8.070	8.546	JAJO	3,172	7,217	06/09/2022	07/03/2029
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L				3.A FE	975,131	99.3180	968,481	975,131	975,131	0	0	0	0	6.630	6.820	MON	359	38,814	02/02/2021	11/02/2026
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L				4.B FE	1,983,561	97.6390	1,933,252	1,980,000	1,982,800	0	(446)	0	0	7.630	7.836	MON	840	102,955	09/22/2021	09/29/2028
12546F-AF-9	CHG PPC PARENT LLC TL 1L				4.B FE	980,013	96.5000	962,588	997,500	980,247	0	262	0	0	7.440	8.085	MON	206	24,841	12/02/2022	12/08/2028
12568Y-AD-6	CHARLOTTE BUYER INC TL B 1L				4.B FE	1,332,000	94.5420	1,323,588	1,400,000	1,335,167	0	3,167	0	0	9.530	11.130	MON	7,414	37,204	08/04/2022	02/11/2028

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
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L				4.B FE	1,473,437	96.6430	1,427,900	1,477,500	1,474,368	0	424	0	0	7.240	7.463	JAJO	24,065	65,632	10/20/2020	11/08/2027
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L				4.A FE	1,359,347	99.6590	1,396,610	1,401,389	1,377,353	0	7,157	0	0	7.880	8.912	MON	614	73,564	06/19/2020	07/21/2025
13134M-BS-1	CALPINE CORP TL B10 1L				3.B FE	1,080,170	98.5880	1,064,918	1,080,170	1,080,170	0	0	0	0	6.380	6.566	MON	383	40,320	08/12/2019	08/12/2026
13763H-AB-8	CANISTER INTERNATIONAL TL 1L				4.B FE	487,500	99.1880	485,971	489,950	488,125	0	265	0	0	9.130	9.559	MON	249	31,912	09/25/2020	12/21/2026
14173M-AC-7	CARESTREAM DENTAL TL 1L				4.B FE	687,255	93.1670	648,247	695,790	692,054	0	1,153	0	0	7.630	8.231	MON	295	36,687	08/23/2019	09/02/2024
17026Y-AH-2	CHOBANI LLC TL B 1L				4.C FE	1,908,733	97.8330	1,932,127	1,974,924	1,913,761	0	4,466	0	0	7.880	8.958	MON	865	85,663	06/07/2022	10/20/2027
17776E-AB-1	CITY BREWING CO LLC TL B 1L				5.B FE	944,726	43.2500	430,327	994,975	948,334	0	3,608	0	0	7.790	9.224	MON	3,876	34,201	05/03/2022	04/05/2028
20337E-AQ-4	COMMSCOPE INC TL B2 1L				4.B FE	1,446,343	94.0250	1,373,836	1,461,139	1,452,675	0	1,454	0	0	7.630	8.075	MON	620	73,007	01/04/2021	04/03/2026
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L				4.B FE	957,578	96.6430	961,549	994,950	960,135	0	2,556	0	0	7.140	8.242	MON	395	30,268	04/01/2022	02/03/2028
22207E-BG-8	COTY INC TI B 1L				3.C FE	1,947,749	98.1880	1,984,879	2,021,508	1,988,434	0	23,826	0	0	6.470	7.472	MON	8,721	72,419	08/01/2022	04/07/2025
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L				4.B FE	1,057,544	97.3330	1,039,736	1,068,226	1,059,580	0	1,097	0	0	8.870	9.397	MON	8,159	68,873	04/20/2021	04/27/2027
23338D-AP-1	DXP ENTERPRISES INC TL B 1L				4.B FE	1,915,219	94.8750	1,880,897	1,982,500	1,917,447	0	936	0	0	9.950	11.431	FMAN	20,295	62,573	11/15/2022	12/23/2027
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L				5.A FE	1,911,365	65.3750	1,258,469	1,925,000	1,917,827	0	1,316	0	0	8.480	8.836	MJSD	907	107,863	01/03/2019	12/31/2025
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L				4.C FE	1,234,869	96.9060	1,230,706	1,270,000	1,235,336	0	466	0	0	8.670	5.784	MON	2,040	21,844	11/18/2022	05/16/2029
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L				4.B FE	825,883	97.2500	817,302	840,413	826,761	0	878	0	0	8.570	9.216	MON	400	33,935	03/23/2022	04/02/2029
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L				4.B FE	128,668	97.2500	125,933	129,494	128,672	0	4	0	0	8.570	8.984	MON	62	6,138	12/08/2022	03/24/2029
25277B-AE-8	DIAMOND SPORTS GROUP LLC TL 1L				5.A FE	186,133	94.1430	185,528	197,071	186,133	0	834	5,856	0	12.320	15.055	MON	1,686	13,874	03/09/2022	05/26/2026
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L				5.C FE	239,213	12.0830	234,745	1,942,769	239,213	0	50,850	724,106	0	7.570	115.871	MON	10,209	78,124	03/01/2022	08/24/2026
25460H-AB-8	DIRECTV FINANCING LLC TL 1L				3.B FE	1,809,733	97.1880	1,768,822	1,820,000	1,811,095	0	1,057	0	0	9.380	9.874	MON	949	126,345	07/22/2021	08/02/2027
26928B-AJ-8	EW SCRIPPS CO TL B 1L				3.C FE	947,055	97.7500	928,625	950,000	948,912	0	411	0	0	6.380	6.633	MON	337	35,461	12/04/2018	10/02/2024
26928B-AL-3	EW SCRIPPS CO TL B1 1L				3.C FE	482,575	98.1000	473,406	482,575	482,575	0	0	0	0	6.950	7.151	MON	186	21,607	12/18/2019	05/01/2026
29102T-AB-8	Emerald Azeala Topco TL B 1L				4.C FE	968,480	91.3750	886,337	970,000	968,770	0	10	0	0	7.880	8.165	MON	425	57,444	08/26/2019	07/24/2026
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L				4.C FE	738,665	87.9580	649,715	738,665	738,665	0	0	0	0	8.880	9.191	MON	365	48,309	01/08/2021	02/04/2027
30034U-AC-4	EVERI PAYMENTS INC TL 1L				3.A FE	370,322	99.0000	367,538	371,250	370,426	0	84	0	0	6.880	7.134	MON	142	16,053	06/30/2021	08/03/2028
33774U-AC-2	FISERV INC TL B 1L				4.C FE	955,000	94.4380	944,380	1,000,000	955,000	0	0	0	0	8.325	10.274	MON	0	0	12/09/2022	02/18/2027
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L				4.B FE	1,231,250	95.2500	1,172,766	1,231,250	1,231,250	0	0	0	0	8.500	8.718	MJSD	581	71,053	04/14/2021	05/01/2028
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L				3.B FE	946,116	99.0000	962,522	972,245	948,762	0	2,591	0	0	9.730	10.572	MON	526	67,137	08/06/2021	12/01/2028
37147P-AC-4	GENERATION BRIDGE LLC TL C 1L				3.B FE	19,860	99.0000	20,204	20,408	19,920	0	59	0	0	9.730	10.570	MJSD	11	1,409	08/06/2021	08/06/2028
37252K-AR-3	GEO GROUP INC/THE TL 1B 1L				4.B FE	918,237	99.8750	1,006,348	1,007,608	923,050	0	4,813	0	0	11.450	14.320	MON	608	37,616	08/19/2022	03/23/2027
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L				4.B FE	964,966	98.1410	947,027	964,966	964,966	0	0	0	0	7.380	7.601	MON	396	47,474	02/26/2021	08/04/2027
38740T-AE-1	GRANITE US HOLDINGS CORP TL B 1L				4.B FE	492,129	99.8750	494,633	495,252	492,585	0	507	0	0	8.750	9.147	MJSD	241	29,215	11/05/2021	09/30/2026
389376-AZ-7	GRAY TELEVISION INC TL D 1L				3.B FE	1,977,892	96.8960	1,923,386	1,985,000	1,978,444	0	703	0	0	7.120	7.405	MON	12,170	83,403	10/27/2021	12/01/2028
39525Y-AE-9	GREENHILL & CO INC TL B 1L				3.C FE	1,442,750	97.1250	1,408,313	1,450,000	1,447,564	0	1,480	0	0	7.630	8.000	MON	615	72,073	04/16/2019	04/12/2024
39843G-AJ-2	GRIFFON CORP TL B 1L				3.B FE	247,380	98.0630	243,196	248,000	247,465	0	85	0	0	7.010	7.218	FMAN	1,780	8,884	01/19/2022	01/24/2029
40416V-AE-5	CORE & MAIN LP TL B 1L				4.A FE	1,967,594	98.5250	1,945,869	1,975,000	1,968,373	0	636	0	0	6.890	7.329	JAJO	9,754	75,924	09/16/2021	07/27/2028
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L				3.B FE	1,283,952	96.6560	1,286,626	1,331,139	1,302,713	0	7,667	0	0	6.880	8.016	MON	509	56,417	03/12/2020	08/18/2025
40435Y-AB-2	Patriot Container Corp TL 1L				5.A FE	634,331	85.1610	547,525	642,929	638,624	0	1,323	0	0	8.170	8.725	MON	291	38,502	12/16/2019	03/20/2025
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L				4.B FE	1,225,000	95.1940	1,166,127	1,225,000	1,225,000	0	0	0	0	7.130	7.348	MON	485	56,159	07/01/2021	10/19/2027
42236W-AH-0	Heartland Dental TL 1L				4.C FE	971,160	92.2000	896,280	972,104	971,449	0	73	0	0	8.130	7.892	MON	412	50,841	03/03/2020	04/30/2025
42727C-AC-1	HERITAGE POWER LLC TL 1 B				5.B FE	588,932	33.3190	569,663	1,709,725	588,932	0	11,740	1,005,984	0	10.410	54.039	JAJO	30,666	128,022	10/28/2021	07/30/2026
44055U-AC-9	HORIZON PHARMA USA INC TL B 1L				3.A FE	491,795	99.8330	490,974	491,795	491,795	0	0	0	0	6.440	6.619	MON	352	18,593	12/18/2019	05/22/2026
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L				3.A FE	1,308,740	99.8750	1,310,380	1,312,020	1,309,105	0	164	0	0	6.190	6.408	MON	902	47,417	02/26/2021	03/15/2028
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L				4.A FE	1,721,449	99.5830	1,714,271	1,721,449	1,721,449	0	0	0	0	6.660	6.821	JAJO	17,116	61,346	10/02/2019	08/04/2025
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L				4.B FE	394,980	98.9770	391,919	395,970	395,188	0	222	0	0	7.530	7.794	JAJO	5,961	15,297	11/19/2021	04/25/2025
44332E-AV-8	HUB INTERNATIONAL LTD TL B 1L				4.B FE	480,000	98.8060	494,030	500,000	480,180	0	180	0	0	8.220	9.220	FMAN	5,138	0	10/31/2022	11/10/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L				4.A FE	3,476,241	90.5000	3,153,814	3,484,877	3,477,425	0	803	0	0	7.880	8.180	MON	1,526	186,187	08/16/2021	05/26/2028
45258F-AB-6	INGRAM MICRO INC TL B 1L				3.A FE	1,297,415	98.2500	1,293,302	1,316,338	1,300,006	0	1,774	0	0	8.230	8.731	MJSD	602	47,501	04/01/2021	06/30/2028
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L				5.A FE	1,350,732	66.0000	897,188	1,359,375	1,351,380	0	232	0	0	9.730	10.660	FMAN	12,338	89,225	04/08/2021	04/12/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L				3.A FE	397,005	98.0000	390,040	398,000	397,121	0	106	0	0	6.120	6.302	JAJO	4,195	14,120	10/21/2021	10/30/2028
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L				3.C FE	1,880,777	98.3750	1,878,963	1,910,000	1,895,660	0	2,959	0	0	6.130	6.591	MON	651	66,560	11/27/2018	01/02/2026
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L				5.A FE	2,152,693	80.8980	1,742,368	2,153,784	2,151,362	0	557	0	0	7.380	7.649	MON	883	97,386	05/04/2020	06/27/2025
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L				4.B FE	730,716	78.7290	575,286	730,716	730,716	0	0	0	0	9.010	9.244	MJSD	5,670	53,719	12/01/2021	12/10/2027
46589U-AB-1	ZEST DENTAL TL 1L				4.B FE	934,610	94.6670	899,337	950,000	943,418	0	1,880	0	0	7.830	8.418	MON	3,306	48,219	12/07/2018	03/14/2025
47077D-AG-5	JANE STREET GROUP LLC TL B 1L				3.B FE	1,471,908	96.9750	1,429,169	1,473,750	1,472,504	0	311	0	0	7.130	7.365	MON	584	66,187	01/21/2021	01/26/2028
47214D-AK-0	JAZZ ACQUISITION INC TL 1L				4.C FE	960,993	97.1040	966,060	994,872	964,624	0	3,632	0	0	8.420	9.778	MON	465	39,535	05/16/2022	06/19/2026
47579S-AU-4	JELD-WEN INC TL B 1L				3.B FE	1,842,258	93.2030	1,721,343	1,846,875	1,842,636	0	317	0	0	6.630	6.873	MON	681	73,695	07/16/2021	07/28/2028
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L				4.A FE	454,914	98.4530	449,487	456,550	455,092	0	145	0	0	7.130	7.412	MON	181	21,453	07/14/2021	09/22/2028
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L				4.C FE	2,804,422	97.3330	2,795,890	2,872,500	2,841,566	0	9,159	0	0	7.940	8.694	MON	1,267	176,345	11/27/2018	05/26/2025
50203P-AB-0	LIMBE-MC HOLDCO II LLC TL B 1L				4.A FE	1,519,062	96.5000	1,490,911	1,544,985	1,528,503	0	4,071	0	0	8.730	9.403	MJSD	751	93,964	09/15/2020	12/03/2025
54142K-AD-3	LOGMEIN INC TL B 1L				4.B FE	1,450,965	64.0940	944,585	1,473,750	1,456,583	0	2,195	0	0	9.140	9.773	MON	1,496	98,394	02/04/2021	08/31/2027
55314N-AS-3	MKS INSTRUMENTS INC TL B 1L				3.A FE	481,737	98.6250	491,892	498,750	482,254	0	517	0	0	7.170	8.067	MON	1,093	9,848	04/11/2022	08/17/2029
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L				4.A FE	744,384	97.2190	727,320	748,125	744,794	0	410	0	0	8.760	6.176	MJSD	2,096	34,516	02/10/2022	02/15/2029
58401D-AC-8	MED PARENTCO LP TL 1L				4.C FE	857,500	85.1040	851,040	1,000,000	857,500	0	0	0	0	8.634	15.224	MON	0	0	12/13/2022	08/31/2026
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L				4.B FE	1,416,448	93.5210	1,354,166	1,447,981	1,416,793	0	298	0	0	7.880	9.262	JAJO	696	58,104	12/08/2022	11/01/2028
58503U-AC-7	Mozart Borrower LP TL B 1L				4.A FE	1,175,300	94.8980	1,132,608	1,193,500	1,175,948	0	647	0	0	7.630	8.200	MON	506	52,423	11/02/2022	10/23/2028
59408U-AB-3	MICHAELS COS INC/THE TL 1L				4.C FE	800,052	86.0280	858,108	997,475	801,494	0	1,442	0	0	8.980	14.896	MJSD	498	6,587	09/29/2022	04/15/2028
59909T-AC-8	MILANO ACQUISITION CORP TL 1L				4.A FE	972,675	93.6250	919,866	982,500	975,005	0	937	0	0	8.730	9.157	MJSD	477	58,853	08/17/2020	10/01/2027
605024-AS-7	MISSION BROADCASTING TL B 1L				3.B FE	326,576	98.0000	322,261	328,838	326,895	0	214	0	0	6.620	6.947	MON	1,875	12,888	05/27/2021	06/02/2028
60976E-AH-6	Monogram Food Solutions TL B 1L				4.C FE	946,244	96.2500	960,082	997,487	947,930	0	1,687	0	0	8.440	9.929	MON	468	22,641	07/08/2022	08/28/2028
64072U-AE-2	CSC HOLDINGS INC TL 1L				3.C FE	0	0.0000	0	0	0	0	0	0	0	6.568	6.568	MON	2,414	0	11/27/2018	07/17/2025
64072U-AK-8	CSC HOLDINGS INC TL B5 1L				4.A FE	485,034	89.0000	431,681	485,034	485,034	0	0	0	0	6.820	7.026	MON	1,562	19,681	10/03/2019	04/15/2027
64072U-AM-4	CSC HOLDINGS INC TL B6 1L				4.A FE	943,062	94.6030	893,998	945,000	942,988	0	(74)	0	0	8.820	7.559	MON	463	18,900	12/29/2022	01/14/2028
64900Y-AB-8	Careismatic TL 1L				5.A FE	1,043,492	68.7500	716,739	1,042,530	1,043,115	0	(201)	0	0	7.540	7.761	MON	3,575	57,818	03/09/2021	01/22/2028
66877A-AD-0	NORTONLIFELOCK INC TL B 1L				2.C FE	986,556	98.1460	981,460	1,000,000	986,961	0	406	0	0	6.420	6.872	MON	357	16,072	01/28/2022	01/28/2029
67115H-AB-9	OEG Borrower LLC TL B 1L				4.B FE	900,000	97.2500	911,719	937,500	901,628	0	1,628	0	0	9.600	10.706	MJSD	4,002	35,354	05/20/2022	05/20/2029
68621X-AE-3	ORGANON & CO TL B 1L				3.B FE	1,233,304	98.8750	1,226,842	1,240,801	1,234,352	0	912	0	0	7.750	8.058	MJSD	6,945	56,717	04/08/2021	06/02/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B 1L				3.C FE	585,136	98.6410	581,810	589,826	585,673	0	494	0	0	7.920	8.280	FMAN	5,713	27,580	09/30/2021	10/05/2028
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L				5.A FE	395,393	83.1250	330,006	397,000	395,984	0	592	0	0	8.630	9.107	MON	190	23,511	11/04/2021	12/15/2028
69866U-AB-7	PANTHER PURCHASER LP TL 1L				4.C FE	980,094	89.5830	884,632	987,500	981,805	0	794	0	0	8.660	9.033	JAJO	14,736	58,125	02/01/2021	01/11/2028
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L				4.B FE	1,541,648	95.1460	1,511,820	1,588,947	1,545,335	0	3,687	0	0	7.130	7.996	MON	630	59,073	04/01/2022	06/28/2028
70468B-AC-7	PELICAN PRODUCTS INC TL 1L				4.C FE	985,879	89.0000	883,325	992,500	986,487	0	607	0	0	8.420	9.349	MJSD	495	58,957	11/16/2021	12/29/2028
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L				4.B FE	1,485,000	82.6000	1,226,610	1,485,000	1,485,000	0	0	0	0	8.360	8.565	JAJO	23,445	80,858	11/01/2021	05/28/2028
71360H-AB-3	PERATON CORP TL B 1L				4.A FE	1,056,414	97.4790	1,036,298	1,063,099	1,057,341	0	586	0	0	8.130	8.533	MON	480	60,364	09/10/2021	02/24/2028
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L				3.A FE	1,965,125	98.7000	1,949,325	1,975,000	1,966,377	0	923	0	0	6.420	6.702	MON	705	74,381	07/30/2021	08/04/2028
72448F-AS-4	PITNEY BOWES INC TL B 1L				3.B FE	1,426,031	91.5000	1,403,491	1,533,870	1,426,809	0	423	0	0	8.440	10.694	MON	249	30,750	12/02/2022	03/12/2028
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L				4.A FE	958,041	98.6790	950,366	963,088	958,415	0	415	0	0	6.940	7.247	MON	371	41,909	11/17/2021	12/01/2028
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L				4.B FE	433,778	94.0500	406,951	432,696	433,165	0	(226)	0	0	8.160	8.320	JAJO	6,088	18,387	02/11/2020	11/16/2025
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L				4.A FE	980,044	98.6560	969,295	982,500	980,952	0	418	0	0	7.630	7.934	MON	417	49,092	09/17/2020	02/05/2026
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L				4.A FE	1,231,313	98.5140	1,219,111	1,237,500	1,232,064	0	652	0	0	7.630	7.970	MON	525	65,601	09/17/2021	09/25/2028
77484U-AB-2	RODAN & FIELDS LLC TL B 1L				5.C FE	675,995	35.2730	675,478	1,915,000	675,995	0	(800)	1,248,039	0	8.320	67.641	MON	7,522	106,799	12/04/2018	06/16/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78453J-AD-8	SMG US MIDCO 2 INC TL 1L				4.C FE	1,087,346	97.1670	1,056,541	1,087,346	1,087,346	0	0	0	0	6.910	7.079	JAJO	12,949	38,138	01/27/2020	01/23/2025
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L				3.B FE	330,891	98.0250	332,673	339,375	331,512	0	621	0	0	6.670	7.353	MON	126	11,252	03/23/2022	03/24/2029
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L				3.B FE	499,926	98.0250	502,618	512,745	500,835	0	909	0	0	6.670	7.354	MON	190	17,001	03/23/2022	03/24/2029
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L				4.C FE	329,838	95.3750	316,163	331,495	330,012	0	174	0	0	7.920	8.208	MON	145	16,220	01/13/2022	06/10/2028
78489H-AB-4	Springs Window Fashions TL B 1L				4.C FE	1,477,575	81.4500	1,215,641	1,492,500	1,479,202	0	1,434	0	0	8.750	9.185	MJSD	3,629	89,275	09/17/2021	10/06/2028
78516E-AB-8	SABERT CORP TL B 1L				4.B FE	597,473	99.0000	597,473	603,508	599,531	0	851	0	0	8.940	9.447	MON	300	39,749	11/26/2019	12/10/2026
80875A-AT-8	SCIENTIFIC GAMES CORP TL 1L				3.B FE	685,093	98.4640	679,667	690,270	685,299	0	206	0	0	7.420	7.794	MON	2,560	23,821	04/07/2022	04/16/2029
81527C-AM-9	SEDGWICK CMS INC TL B 1L				4.B FE	955,047	98.0630	978,103	997,423	958,110	0	3,063	0	0	8.130	9.738	MON	451	27,242	07/08/2022	09/03/2026
816194-AV-6	SELECT MEDICAL CORP TL B 1L				3.C FE	1,405,193	98.0000	1,378,196	1,406,323	1,405,802	0	90	0	0	6.890	7.113	MON	538	58,404	12/05/2019	03/06/2025
82568Q-AN-4	SHUTTERFLY INC TL B 1L				5.B FE	890,636	56.3910	511,748	907,500	893,702	0	2,728	0	0	9.380	10.220	MON	473	62,582	07/01/2021	10/01/2026
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L				3.C FE	675,605	95.0000	645,050	679,000	676,858	0	281	0	0	6.890	7.189	MON	260	28,812	09/04/2019	09/30/2026
83583K-AH-9	SORENSON COMMUNICATIONS LLC TL B 1L				4.B FE	2,103,750	95.0630	2,020,089	2,125,000	2,107,796	0	2,210	0	0	10.230	10.870	MJSD	1,208	162,237	03/12/2021	03/17/2026
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L				4.B FE	1,144,274	97.1670	1,130,220	1,163,172	1,145,306	0	1,026	0	0	7.910	8.467	JAJO	15,855	41,975	05/19/2022	06/08/2028
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L				3.A FE	655,353	98.0000	643,855	656,995	655,491	0	57	0	0	6.080	6.616	JAJO	7,264	20,483	02/19/2021	03/03/2028
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L				2.C FE	1,251,351	98.6790	1,262,108	1,279,004	1,252,674	0	1,210	0	0	6.430	7.031	MJSD	2,283	31,310	09/29/2022	09/22/2028
87114U-AB-9	Sycamore Buyer LLC TL B 1L				3.C FE	543,568	97.3500	539,481	554,167	543,968	0	400	0	0	6.690	7.251	MON	927	12,072	09/24/2021	07/23/2029
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L				4.B FE	1,211,211	96.3750	1,168,547	1,212,500	1,211,323	0	(130)	0	0	7.410	7.787	JAJO	10,145	49,190	07/02/2019	05/29/2026
89364M-BR-4	TRANSDIGM INC TL F 1L				4.A FE	1,413,047	98.7400	1,395,243	1,413,047	1,413,047	0	0	0	0	6.980	7.142	MJSD	548	73,875	02/06/2020	12/09/2025
89705D-AG-7	TRONOX FINANCE LLC TL B 1L				3.B FE	295,186	96.5940	285,132	295,186	295,186	0	0	0	0	6.630	7.093	JAJO	114	12,170	03/15/2021	03/10/2028
89705D-AK-8	TRONOX FINANCE LLC TL 1L				3.B FE	786,065	97.7500	776,140	794,005	786,378	0	313	0	0	7.830	8.233	MJSD	346	30,039	03/07/2022	04/04/2029
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L				5.A FE	1,091,322	55.4170	1,086,012	1,959,708	1,091,322	0	3,144	854,986	0	9.440	32.757	MON	1,027	133,222	09/13/2021	06/28/2026
90351H-AE-8	US FOODS INC TL 1L				4.A FE	704,230	99.3630	700,620	705,111	704,293	0	88	0	0	7.130	7.372	MON	279	31,446	11/17/2021	11/22/2028
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L				4.A FE	1,519,310	99.3750	1,511,881	1,521,390	1,519,768	0	342	0	0	8.130	8.440	MON	687	83,709	04/01/2021	08/27/2025
90932R-AJ-3	UNITED AIR LINES INC TL B 1L				3.B FE	6,093,721	98.5830	6,068,503	6,155,729	6,093,582	0	(255)	0	0	8.110	8.554	JAJO	28,961	32,846	12/15/2022	04/21/2028
92537E-AC-2	VERTIV GROUP CORP TL B 1L				4.A FE	975,131	96.2920	938,973	975,131	975,131	0	0	0	0	6.890	7.096	MON	5,601	40,749	03/10/2021	03/02/2027
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L				4.C FE	2,407,868	99.6250	2,404,851	2,413,903	2,410,935	0	275	0	0	7.380	7.654	MON	990	114,512	06/05/2019	03/31/2025
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L				4.B FE	470,138	56.5000	266,963	472,500	470,478	0	204	0	0	7.890	8.238	MON	207	25,262	04/01/2021	04/13/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L				4.B FE	989,950	95.9380	949,738	989,950	989,950	0	0	0	0	8.150	8.365	JAJO	13,920	39,828	11/05/2021	03/02/2028
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L				5.A FE	1,206,334	84.0000	1,016,089	1,209,630	1,206,608	0	407	0	0	7.630	7.930	MON	513	62,518	10/20/2020	10/29/2027
96244U-AF-4	WHATABRANDS LLC TL B 1L				4.B FE	1,316,717	96.4460	1,276,302	1,323,333	1,317,587	0	645	0	0	7.630	7.970	MON	561	67,357	07/23/2021	08/03/2028
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L				4.B FE	1,945,129	96.5360	1,892,287	1,960,187	1,948,504	0	1,584	0	0	8.070	8.486	MON	879	110,502	10/08/2020	10/08/2027
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L				4.B FE	2,207,195	91.5000	2,030,128	2,218,719	2,209,817	0	1,594	0	0	9.230	4.967	MON	589	126,603	07/08/2021	02/07/2028
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L				4.A FE	490,087	96.0630	470,792	490,087	490,087	0	0	0	0	6.870	6.967	JAJO	14,591	19,710	08/02/2021	08/11/2028
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L				4.A FE	931,891	99.5420	975,512	980,000	953,526	0	9,943	0	0	7.890	9.642	MON	6,445	50,952	06/12/2020	02/04/2025
F6628D-AL-8	NUMERICABLE US LLC TL B12 1L				4.B FE	968,284	92.5000	925,000	1,000,000	968,094	0	(190)	0	0	7.770	9.187	JAJO	431	0	12/02/2022	01/31/2026
G4770Q-AJ-4	INEOS ENTERPRISES HOLDIN TL B 1L				3.B FE	910,000	95.6880	956,880	1,000,000	910,000	0	0	0	0	8.235	8.235	FMAN	0	0	10/27/2022	08/26/2026
G7739P-AL-4	CORAL-US CO-BORROWER LLC TL B5 1L				3.C FE	1,500,000	96.6000	1,449,000	1,500,000	1,500,000	0	0	0	0	6.570	6.754	MON	4,652	55,475	01/22/2020	01/31/2028
G9368P-BC-7	VIRGIN MEDIA BRISTOL LLC TL 1L				3.C FE	1,995,000	98.1960	1,963,920	2,000,000	1,996,251	0	203	0	0	6.820	7.061	MON	6,439	81,154	10/21/2019	01/04/2028
G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L				3.C FE	967,351	98.9250	989,250	1,000,000	972,356	0	3,023	0	0	7.570	8.405	MON	3,574	48,181	09/10/2020	01/10/2029
N2014A-AE-2	CIMPRESS USA INC TL B 1L				3.C FE	1,955,250	89.4640	1,766,914	1,975,000	1,958,076	0	1,787	0	0	7.880	8.336	MON	865	105,519	04/30/2021	05/17/2028
N2820E-AD-0	EG AMERICA LLC TL B 1L				4.C FE	484,017	93.2500	461,621	495,036	486,575	0	1,868	0	0	8.980	9.838	MJSD	247	30,971	03/11/2021	03/31/2026
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L				4.A FE	1,141,901	87.5890	1,056,507	1,206,209	1,144,017	0	2,116	0	0	7.860	9.188	FMAN	9,743	32,964	08/17/2022	02/26/2029
P2121Y-AS-7	Carnival Corp TL B 1L				3.C FE	443,704	93.3500	466,750	500,000	444,756	0	1,052	0	0	6.130	11.235	JD	233	7,034	10/05/2022	10/18/2028
C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L				4.C FE	1,177,500	76.4170	1,146,255	1,500,000	1,177,500	0	0	0	0	9.634	18.202	MON	0	0	09/21/2022	02/01/2027
68371Y-AN-3	OPEN TEXT CORP TL B 1L				2.C FE	1,262,875	97.5750	1,268,475	1,300,000	1,262,875	0	0	0	0	7.925	8.829	MON	0	0	11/29/2022	11/17/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C0102M-AP-0	Air Canada TL B 1L		A		3.C FE	4,981,250	98.7660	4,938,300	5,000,000	4,980,127	0	(1,123)	0	0	8.130	8.426	MON	5,646	0	12/21/2022	08/11/2028
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L		A		4.C FE	1,214,391	94.9380	1,185,538	1,248,750	1,214,861	0	471	0	0	7.840	8.799	MJSD	2,115	16,665	12/01/2022	05/10/2027
C4000K-AD-6	GARDA WORLD SECURITY TL B 1L				4.B FE	1,030,598	97.0500	1,000,195	1,030,598	1,030,598	0	0	0	0	8.930	9.189	FMAN	10,505	53,692	03/19/2021	10/30/2026
C6901L-AH-0	1011778 BC ULC TL B 1L				3.A FE	1,305,051	98.1250	1,280,582	1,305,051	1,305,051	0	0	0	0	6.160	6.304	MON	445	44,074	11/19/2019	11/19/2026
C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L				4.B FE	2,113,020	97.7500	2,065,477	2,113,020	2,113,020	0	0	0	0	7.630	7.871	MON	896	105,579	03/05/2021	04/30/2026
01608U-AE-7	Ali Group TL B 1L		D		3.A FE	518,833	99.0180	525,459	530,670	519,301	0	468	0	0	6.440	7.047	MON	190	9,700	10/13/2021	07/30/2029
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L		C		4.A FE	394,988	92.7500	370,073	399,000	395,110	0	122	0	0	8.580	9.161	MJSD	194	15,404	02/02/2022	05/29/2029
11ZB48-AM-5	ALBEA BEAUTY HOLDINGS SA TL B1 1L		C		4.C FE	553,822	96.0000	534,769	557,051	556,045	0	554	0	0	7.480	7.798	MJSD	231	27,607	09/01/2021	04/22/2024
24736C-BS-2	SKYMILES IP LTD TL B 1L		C		2.B FE	10,369,583	102.2500	10,225,000	10,000,000	10,214,392	0	(78,055)	0	0	7.990	7.164	JAJO	162,072	526,879	12/18/2020	10/20/2027
45672J-AL-4	INEOS FINANCE PLC TL B 1L		C		3.B FE	392,499	96.2080	382,908	398,000	392,834	0	335	0	0	6.920	7.367	MON	76	13,220	11/05/2021	11/05/2028
46611V-AU-9	JBS USA LUX SA TL B 1L		C		2.B FE	0	0.0000	0	0	0	0	0	0	0	5.566	5.566	FA	3,267	2,976	05/03/2019	05/01/2026
82925B-AF-2	ALTICE FINCO SA TL B12 1L		C		3.C FE	473,750	94.7000	473,500	500,000	473,750	0	0	0	0	8.422	8.422	JAJO	0	0	12/02/2022	01/31/2026
G7739P-AM-2	CABLE & WIRELESS TI B6 1L		C		3.C FE	992,500	97.3750	973,750	1,000,000	993,379	0	729	0	0	7.320	8.735	MON	3,928	51,766	09/23/2021	09/24/2028
G8057J-AB-2	AERCAP TL B 1L		C		2.B FE	7,980,000	99.6880	7,975,040	8,000,000	7,982,254	0	2,124	0	0	6.730	6.933	MJSD	2,991	310,795	11/02/2021	11/02/2028
L0178U-AM-8	ALTICE FINANCING SA TL B 1L		C		4.B FE	857,500	95.5000	835,625	875,000	857,153	0	(347)	0	0	9.570	8.794	JAJO	1,167	0	12/05/2022	10/31/2027
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L		C		4.B FE	436,370	98.4170	431,620	438,563	436,978	0	267	0	0	7.380	7.716	MON	180	22,031	09/22/2020	10/30/2026
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L		C		3.B FE	405,699	97.5750	397,092	406,960	406,248	0	158	0	0	6.130	6.379	MON	139	14,162	12/11/2018	04/25/2025
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L		C		3.B FE	934,568	99.3000	928,149	934,692	934,643	0	24	0	0	7.380	7.600	MON	383	46,131	01/04/2021	04/25/2025
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L		C		4.C FE	1,466,419	95.6110	1,403,235	1,467,650	1,466,566	0	118	0	0	8.480	8.718	MJSD	691	84,204	04/01/2021	10/01/2026
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L		C		4.A FE	982,563	92.8750	917,141	987,500	983,255	0	390	0	0	6.880	7.184	MON	378	41,823	03/18/2021	05/03/2028
N2611U-AF-2	DIAMOND BC BV TL B 1L		C		4.B FE	740,653	96.5000	718,322	744,375	741,049	0	360	0	0	7.160	7.433	JAJO	9,163	31,580	09/15/2021	09/29/2028
N8233B-AE-2	FLUTTER FINANCING BV TL B 1L		D		2.C FE	586,500	99.4310	596,586	600,000	586,728	0	228	0	0	8.090	8.551	MJSD	261	8,098	09/16/2022	07/24/2028
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L		C		3.C FE	16,716,421	95.6070	15,508,421	16,221,010	16,514,547	0	(97,910)	0	0	7.380	7.440	MON	7,346	1,321,001	03/25/2022	06/30/2025
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						239,235,593	XXX	228,369,586	246,636,010	239,230,148	0	84,468	3,838,971	0	XXX	XXX	XXX	800,885	11,117,997	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						239,235,593	XXX	228,369,586	246,636,010	239,230,148	0	84,468	3,838,971	0	XXX	XXX	XXX	800,885	11,117,997	XXX	XXX
2419999999. Total - Issuer Obligations						8,851,294,101	XXX	8,086,674,014	8,920,516,691	8,836,389,987	(17,773)	288,046	1,511,413	0	XXX	XXX	XXX	95,974,107	316,586,767	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,682,350,255	XXX	1,501,692,768	1,758,752,462	1,664,884,699	(6,168)	(2,437,169)	195,818	0	XXX	XXX	XXX	4,804,858	50,104,573	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						3,119,528,544	XXX	2,795,050,702	2,802,301,141	3,015,111,419	0	(52,238,018)	2,923,901	0	XXX	XXX	XXX	14,576,249	142,582,543	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						4,011,884,881	XXX	3,689,270,911	4,056,786,820	4,014,794,859	0	3,828,919	0	0	XXX	XXX	XXX	27,444,431	102,929,252	XXX	XXX
2459999999. Total - SVO Identified Funds						8,053,265	XXX	6,721,650	0	6,721,650	(2,667,600)	0	0	0	XXX	XXX	XXX	0	306,573	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						239,235,593	XXX	228,369,586	246,636,010	239,230,148	0	84,468	3,838,971	0	XXX	XXX	XXX	800,885	11,117,997	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						17,912,346,639	XXX	16,307,779,631	17,784,993,124	17,777,132,762	(2,691,541)	(50,473,754)	8,470,103	0	XXX	XXX	XXX	143,600,530	623,627,705	XXX	XXX

1.

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

1A	1A ...$	5,545,242,786	1B ..$	149,901,810	1C ..$	750,900,162	1D ..$	656,939,223	1E ..$ 418,319,011 1F ..$ 1,269,124,450 1G ..$ 1,301,078,744
1B	2A ...$	1,222,350,410	2B ..$	2,620,929,775	2C ..$	1,730,058,298			
1C	3A ...$	388,009,237	3B ..$	367,776,432	3C ..$	748,613,919			
1D	4A ...$	220,551,585	4B ..$	231,563,271	4C ..$	56,440,313			
1E	5A ...$	27,546,820	5B ..$	69,388,744	5C ..$	1,585,433			
1F	6 .....$	812,339							

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
06055H-40-0	BANK OF AMERICA CORP PREFERRED			400,000.000	25.00		7,020,000	17.550	7,020,000	10,000,000	0	437,501	0	(3,212,000)	0	0	(3,212,000)	0	2.C FE	10/27/2020
33616C-76-1	FIRST REPUBLIC BANK/CA PREFERRED			36,617.000	25.00		585,872	16.000	585,872	718,792	0	28,321	0	(132,920)	0	0	(132,920)	0	2.C FE	03/15/2022
48128B-58-0	JPMORGAN CHASE & CO PREFERRED			175,000.000	25.00		3,256,750	18.610	3,256,750	3,730,000	0	149,297	0	(473,250)	0	0	(473,250)	0	2.B FE	03/21/2022
59156R-85-0	METLIFE INC PFD			569,593.000	25.00		11,135,543	19.550	11,135,543	14,239,825	0	676,392	0	(4,061,198)	0	0	(4,061,198)	0	2.B FE	01/07/2020
74460W-57-8	PUBLIC STORAGE PFD			200,000.000	25.00		4,034,000	20.170	4,034,000	5,000,000	0	237,500	0	(1,234,000)	0	0	(1,234,000)	0	2.A FE	12/11/2019
902973-73-4	U S BANCORP PREFERRED			12,211.000	25.00		189,271	15.500	189,271	210,102	2,862	5,935	0	(20,831)	0	0	(20,831)	0	2.A FE	05/10/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							26,221,436	XXX	26,221,436	33,898,719	2,862	1,534,946	0	(9,134,199)	0	0	(9,134,199)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							26,221,436	XXX	26,221,436	33,898,719	2,862	1,534,946	0	(9,134,199)	0	0	(9,134,199)	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							26,221,436	XXX	26,221,436	33,898,719	2,862	1,534,946	0	(9,134,199)	0	0	(9,134,199)	0	XXX	XXX

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0
1B	2A ...$ 4,223,271	2B ..$ 14,392,293	2C ..$ 7,605,872
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0
1F	6 .....$ 0		

1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00206R-10-2	AT&T INC			198,516.000	3,654,680	18.410	3,654,680	3,642,819	0	159,797	0	7,597	0	7,597	0	12/20/2022	
00287Y-10-9	ABBVIE INC			7,930.000	1,281,567	161.610	1,281,567	589,898	0	44,725	0	207,845	0	207,845	0	03/10/2020	
009066-10-1	AIRBNB INC-CLASS A COMMON	LS		31,937.000	2,730,614	85.500	2,730,614	4,820,566	0	0	0	(1,950,258)	0	(1,950,258)	0	11/16/2022	
009158-10-6	APD			13,511.000	4,164,901	308.260	4,164,901	3,346,373	21,888	50,627	0	450,710	0	450,710	0	12/20/2022	
015271-10-9	ALEXANDRIA REAL ESTATE REIT			6,379.000	929,229	145.670	929,229	1,032,486	7,719	24,635	0	(411,533)	0	(411,533)	0	08/11/2022	
02079K-10-7	ALPHABET CLASS C			11,200.000	993,776	88.730	993,776	798,300	0	0	0	(626,634)	0	(626,634)	0	07/18/2022	
023135-10-6	AMAZON.COM INC			36,420.000	3,059,280	84.000	3,059,280	5,867,559	0	0	0	(3,012,553)	0	(3,012,553)	0	06/03/2022	
03027X-10-0	AMERICAN TOWER CORP REIT			16,065.000	3,403,531	211.860	3,403,531	3,587,707	25,061	46,037	0	(619,886)	0	(619,886)	0	12/20/2022	
03073E-10-5	AMERISOURCEBERGEN CORP			22,940.000	3,801,387	165.710	3,801,387	2,853,054	0	28,256	0	552,718	0	552,718	0	12/20/2022	
032654-10-5	ANALOG DEVICES			4,630.000	759,459	164.030	759,459	483,287	0	14,075	0	(54,356)	0	(54,356)	0	03/10/2020	
037833-10-0	APPLE INC			73,042.000	9,490,347	129.930	9,490,347	8,222,764	0	56,503	0	(3,055,284)	0	(3,055,284)	0	12/20/2022	
038222-10-5	APPLIED MATERIALS			9,275.000	903,200	97.380	903,200	1,005,718	0	2,412	0	(102,519)	0	(102,519)	0	11/16/2022	
04010L-10-3	ARES CAPITAL CORP	LS		164,674.000	3,041,529	18.470	3,041,529	2,578,860	0	307,940	0	(447,913)	0	(447,913)	0	03/19/2020	
053015-10-3	AUTOMATIC DATA PROCESSING INC			5,138.000	1,227,263	238.860	1,227,263	865,126	6,423	21,374	0	(39,665)	0	(39,665)	0	06/28/2021	
060505-10-4	BANK OF AMERICA CORP			155,594.000	5,153,273	33.120	5,153,273	5,561,833	0	92,593	0	(1,014,587)	0	(1,014,587)	0	12/20/2022	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			29,607.000	9,145,602	308.900	9,145,602	5,286,330	0	0	0	293,109	0	293,109	0	07/13/2020	
09247X-10-1	BLACKROCK INC			8,005.000	5,672,583	708.630	5,672,583	4,614,428	0	101,172	0	(354,134)	0	(354,134)	0	12/20/2022	
09259E-10-8	TCP CAPITAL CORP			199,126.000	2,576,690	12.940	2,576,690	2,574,043	9,956	242,934	0	(113,502)	0	(113,502)	0	03/19/2020	
097023-10-5	BOEING CO			19,113.000	3,640,835	190.490	3,640,835	2,820,552	0	0	0	820,284	0	820,284	0	09/23/2022	
110122-10-8	BRISTOL-MYERS SQUIBB			29,803.000	2,144,326	71.950	2,144,326	1,806,706	0	44,214	0	172,249	0	172,249	0	12/20/2022	
11135F-10-1	BROADCOM INC			8,509.000	4,757,637	559.130	4,757,637	3,334,408	0	107,620	0	(318,780)	0	(318,780)	0	12/20/2022	
126650-10-0	CVS CORP			44,434.000	4,140,804	93.190	4,140,804	3,649,688	0	60,333	0	(324,074)	0	(324,074)	0	12/28/2022	
149123-10-1	CATERPILLAR INC			17,608.000	4,218,172	239.560	4,218,172	2,850,644	0	53,992	0	659,440	0	659,440	0	12/20/2022	
166764-10-0	CHEVRON CORPORATION			111,892.000	20,083,495	179.490	20,083,495	9,966,042	0	635,547	0	6,952,969	0	6,952,969	0	09/23/2021	
172062-10-1	CINCINNATI FINANCIAL	LS		109,395.000	11,200,954	102.390	11,200,954	3,736,814	75,483	295,367	0	(1,262,418)	0	(1,262,418)	0	12/07/1993	
17275R-10-2	CISCO SYSTEMS INC			92,941.000	4,427,709	47.640	4,427,709	4,229,206	0	94,864	0	(763,953)	0	(763,953)	0	12/20/2022	
172908-10-5	CINTAS CORP	LS		496,912.000	224,415,397	451.620	224,415,397	95,242,901	0	2,087,030	0	4,198,906	0	4,198,906	0	12/23/2019	
191216-10-0	COCA-COLA CO			61,170.000	3,891,024	63.610	3,891,024	3,486,184	0	77,313	0	210,836	0	210,836	0	12/20/2022	
20030N-10-1	COMCAST CORP CL A			116,352.000	4,068,829	34.970	4,068,829	4,611,614	0	78,852	0	(1,024,336)	0	(1,024,336)	0	12/20/2022	
21036P-10-8	CONSTELLATION BRANDS COMMON			2,157.000	499,885	231.750	499,885	545,274	0	0	0	(45,390)	0	(45,390)	0	12/06/2022	
22160N-10-9	COSTAR GROUP INC COMMON			12,070.000	932,770	77.280	932,770	999,243	0	0	0	(66,474)	0	(66,474)	0	11/16/2022	
244199-10-5	DEERE & COMPANY			2,236.000	958,707	428.760	958,707	339,146	2,683	9,749	0	192,005	0	192,005	0	03/10/2020	
254687-10-6	DISNEY			4,047.000	351,603	86.880	351,603	439,747	0	0	0	(275,236)	0	(275,236)	0	03/21/2019	
256677-10-5	DOLLAR GENERAL CORP			16,261.000	4,004,271	246.250	4,004,271	3,714,405	8,944	22,758	0	150,866	0	150,866	0	12/20/2022	
25746U-10-9	DOMINION RESOURCES			50,150.000	3,075,198	61.320	3,075,198	3,851,572	0	88,539	0	(756,546)	0	(756,546)	0	12/20/2022	
26441C-20-4	DUKE ENERGY			38,476.000	3,962,643	102.990	3,962,643	3,810,315	0	85,092	0	(26,653)	0	(26,653)	0	12/20/2022	
26614N-10-2	DUPONT DE NEMOURS INC	LS		84,340.000	5,788,254	68.630	5,788,254	5,034,848	0	73,626	0	(209,711)	0	(209,711)	0	12/20/2022	
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP			264,948.000	1,128,678	4.260	1,128,678	1,174,196	0	111,278	0	(55,639)	0	(55,639)	0	08/03/2020	
294429-10-5	EQUIFAX INC COMMON	LS		4,857.000	944,007	194.360	944,007	1,003,829	0	1,894	0	(59,822)	0	(59,822)	0	11/16/2022	
30231G-10-2	EXXON MOBIL CORP			250,233.000	27,600,700	110.300	27,600,700	12,921,110	0	834,780	0	11,572,867	0	11,572,867	0	12/20/2022	
30303M-10-2	Meta Platforms, Inc			24,977.000	3,005,732	120.340	3,005,732	2,983,003	0	0	0	(2,404,998)	2,990,283	(5,395,281)	0	02/25/2021	
31428X-10-6	FEDEX CORP			8,173.000	1,415,564	173.200	1,415,564	1,043,572	9,399	24,928	0	(698,301)	0	(698,301)	0	03/27/2020	
316773-10-0	FIFTH THIRD BANCORP			28,876.000	947,422	32.810	947,422	1,014,394	9,529	35,517	0	(310,128)	0	(310,128)	0	07/20/2021	
320209-10-9	FIRST FINANCIAL BANCORP			626,566.000	15,181,694	24.230	15,181,694	15,235,997	0	576,441	0	(93,985)	0	(93,985)	0	04/13/2021	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON			18,262.000	1,042,943	57.110	1,042,943	943,443	0	3,961	0	99,500	0	99,500	0	11/25/2022	
35137L-10-5	FOX CORP			99,226.000	3,013,494	30.370	3,013,494	3,078,498	0	33,406	0	(517,666)	0	(517,666)	0	12/20/2022	

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
363576-10-9	ARTHUR J GALLAGHER & CO			5,067.000	955,332	188.540	955,332	456,776	0	10,337	0	95,614	0	95,614	0	03/10/2020	
368736-10-4	GENERAC HOLDINGS INC			9,178.000	923,857	100.660	923,857	983,543	0	0	0	(59,685)	0	(59,685)	0	11/16/2022	
375558-10-3	GILEAD SCIENCES INC			7,264.000	623,614	85.850	623,614	460,224	0	21,211	0	96,175	0	96,175	0	10/28/2019	
38141G-10-4	GOLDMAN SACHS GROUP INC	LS		66,349.000	22,782,920	343.380	22,782,920	13,316,257	0	559,993	0	(2,208,097)	0	(2,208,097)	0	12/20/2022	
38147U-10-7	GOLDMAN SACHS BDC INC			69,357.000	951,578	13.720	951,578	1,182,186	31,211	124,843	0	(377,302)	0	(377,302)	0	03/19/2020	
38173M-10-2	GOLUB CAPITAL BDC INC			124,284.000	1,635,577	13.160	1,635,577	1,895,519	0	152,869	0	(283,368)	0	(283,368)	0	03/19/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			5,241.000	662,253	126.360	662,253	542,644	0	2,358	0	(155,291)	0	(155,291)	0	05/14/2021	
437076-10-2	HOME DEPOT			14,799.000	4,674,412	315.860	4,674,412	3,727,983	0	81,411	0	(704,110)	0	(704,110)	0	12/20/2022	
443510-60-7	HUBBELL INC -CL B			3,604.000	845,787	234.680	845,787	449,671	0	15,389	0	95,182	0	95,182	0	05/21/2020	
446150-10-4	HUNTINGTON BANCSHARES INC	LS		1,244,977.000	17,554,176	14.100	17,554,176	20,065,212	192,971	771,886	0	(1,643,370)	0	(1,643,370)	0	04/05/2021	
458140-10-0	INTEL CORPORATION			113,876.000	3,009,743	26.430	3,009,743	4,654,329	0	92,849	0	(1,577,034)	0	(1,577,034)	0	12/20/2022	
459200-10-1	IBM			38,409.000	5,411,444	140.890	5,411,444	4,668,885	0	180,509	0	316,565	0	316,565	0	12/20/2022	
460690-10-0	INTERPUBLIC GROUP			30,440.000	1,013,956	33.310	1,013,956	698,090	0	35,310	0	(126,022)	0	(126,022)	0	09/30/2021	
46120E-60-2	INTUITIVE SURGICAL INC			3,797.000	1,007,534	265.350	1,007,534	1,001,374	0	0	0	6,160	0	6,160	0	11/16/2022	
46625H-10-0	JP MORGAN CHASE & CO			115,927.000	15,545,811	134.100	15,545,811	12,236,715	0	422,995	0	(2,315,492)	0	(2,315,492)	0	12/20/2022	
478160-10-4	JOHNSON & JOHNSON			73,600.000	13,001,440	176.650	13,001,440	10,513,992	0	286,454	0	421,230	0	421,230	0	12/20/2022	
480200-10-7	JONES LANG LASALLE INC	LS		6,400.000	1,019,968	159.370	1,019,968	615,101	0	0	0	(703,808)	0	(703,808)	0	11/01/2016	
482480-10-0	KLA CORPORATION	LS		13,124.000	4,948,142	377.030	4,948,142	3,588,983	0	41,426	0	(59,101)	0	(59,101)	0	12/20/2022	
512807-10-8	LAM RESEARCH CORP			2,116.000	889,355	420.300	889,355	1,002,088	3,650	0	0	(112,733)	0	(112,733)	0	11/16/2022	
539830-10-9	LOCKHEED MARTIN			11,089.000	5,394,688	486.490	5,394,688	4,389,332	0	91,891	0	1,077,000	0	1,077,000	0	12/20/2022	
570535-10-4	MARKEL CORP COMMON			701.000	923,560	1,317.490	923,560	905,600	0	0	0	17,961	0	17,961	0	07/05/2022	
580135-10-1	McDONALDS			17,203.000	4,533,507	263.530	4,533,507	3,813,838	0	68,501	0	42,768	0	42,768	0	12/20/2022	
58933Y-10-5	MERCK & CO INC			50,112.000	5,559,926	110.950	5,559,926	4,195,457	35,021	78,429	0	1,371,762	0	1,371,762	0	12/20/2022	
594918-10-4	MICROSOFT CORP			75,242.000	18,044,536	239.820	18,044,536	8,742,981	0	166,457	0	(6,095,473)	0	(6,095,473)	0	12/20/2022	
595017-10-4	MICROCHIP TECHNOLOGY INC			92,100.000	6,470,025	70.250	6,470,025	4,686,014	0	106,652	0	(1,548,201)	0	(1,548,201)	0	09/25/2020	
595112-10-3	MICRON TECHNOLOGY INC			23,130.000	1,156,037	49.980	1,156,037	1,138,014	2,660	9,946	0	(998,522)	0	(998,522)	0	09/08/2021	
61174X-10-9	MONSTER BEVERAGE CORP			11,099.000	1,126,881	101.530	1,126,881	932,396	0	0	0	60,934	0	60,934	0	11/24/2020	
64110L-10-6	NETFLIX INC			568.000	167,492	294.880	167,492	281,878	0	0	0	(174,694)	0	(174,694)	0	05/14/2021	
65339F-10-1	NEXTERA ENERGY INC			15,169.000	1,268,128	83.600	1,268,128	975,085	0	23,369	0	(57,883)	0	(57,883)	0	03/02/2022	
679295-10-5	OKTA INC COMMON			18,904.000	1,291,710	68.330	1,291,710	995,495	0	0	0	296,216	0	296,216	0	11/16/2022	
681919-10-6	OMNICOM GROUP			14,101.000	1,150,219	81.570	1,150,219	1,026,020	9,871	39,483	0	117,038	0	117,038	0	09/30/2021	
68389X-10-5	ORACLE CORP			72,598.000	5,934,161	81.740	5,934,161	5,226,359	0	58,953	0	157,557	0	157,557	0	12/20/2022	
704326-10-7	PAYCHEX INC			10,990.000	1,270,004	115.560	1,270,004	1,037,633	0	32,364	0	(207,362)	0	(207,362)	0	03/02/2022	
70450Y-10-3	PAYPAL HOLDINGS INC			6,360.000	452,959	71.220	452,959	440,494	0	0	0	388,109	1,134,519	(746,410)	0	10/29/2021	
713448-10-8	PEPSICO INC			22,880.000	4,133,501	180.660	4,133,501	3,460,286	23,721	64,076	0	169,239	0	169,239	0	12/20/2022	
717081-10-3	PFIZER INC			20,638.000	1,057,491	51.240	1,057,491	676,015	0	33,021	0	(161,183)	0	(161,183)	0	03/10/2020	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			101,834.000	10,306,619	101.210	10,306,619	8,067,470	129,329	424,729	0	570,764	0	570,764	0	12/20/2022	
718546-10-4	PHILLIPS 66			14,318.000	1,490,217	104.080	1,490,217	1,026,773	0	52,684	0	424,517	0	424,517	0	03/02/2022	
74144T-10-8	T ROWE PRICE GROUP INC	LS		6,058.000	660,685	109.060	660,685	671,757	0	29,078	0	(530,560)	0	(530,560)	0	03/10/2020	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			11,117.000	932,939	83.920	932,939	514,193	0	28,460	0	128,846	0	128,846	0	03/10/2020	
744320-10-2	PRUDENTIAL FINANCIAL			11,655.000	1,159,206	99.460	1,159,206	1,085,373	0	51,547	0	(82,027)	0	(82,027)	0	06/24/2022	
747525-10-3	QUALCOMM			36,076.000	3,966,195	109.940	3,966,195	3,837,637	0	67,739	0	(1,509,945)	0	(1,509,945)	0	12/20/2022	
75513E-10-1	RAYTHEON CO RAYTEHON			65,979.000	6,658,601	100.920	6,658,601	4,903,212	0	109,961	0	831,736	0	831,736	0	12/20/2022	
760841-20-5	RESCAP LIQUIDATING TRUST			111,267.000	66,582	0.598	66,582	104,591	0	0	0	(5,741)	0	(5,741)	0	03/27/2014	
776696-10-6	ROPER INDUSTRIES INC			66,133.000	28,575,408	432.090	28,575,408	9,989,502	0	164,010	0	(3,952,769)	0	(3,952,769)	0	08/26/2014	
78467J-10-0	SS&C TECHNOLOGIES			8,106.000	421,998	52.060	421,998	522,688	0	6,485	0	(242,532)	0	(242,532)	0	11/06/2020	

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
79466L-30-2	SALESFORCE.COM INC			18,230.000	2,417,116	132.590	2,417,116	3,863,892	0	0	0	(2,075,048)	0	(2,075,048)	0	02/11/2022	
808513-10-5	SCHWAB CORP			12,813.000	1,066,810	83.260	1,066,810	999,261	0	0	0	67,549	0	67,549	0	11/16/2022	
81762P-10-2	SERVICENOW INC			2,389.000	927,577	388.270	927,577	999,361	0	0	0	(71,784)	0	(71,784)	0	11/16/2022	
828806-10-9	SIMON PROPERTY GRP LP REIT			20,216.000	2,374,976	117.480	2,374,976	2,442,885	0	97,757	0	(292,788)	0	(292,788)	0	12/20/2022	
83012A-10-9	SIXTH TREET SPECIALITY LENDING			143,622.000	2,556,472	17.800	2,556,472	2,623,709	0	323,150	0	(802,847)	0	(802,847)	0	06/16/2020	
83200N-10-3	SMARTSHEET INC-CLASS A			42,200.000	1,660,992	39.360	1,660,992	2,513,287	0	0	0	(1,333,300)	0	(1,333,300)	0	01/18/2022	
844741-10-8	SOUTHWEST AIR			20,646.000	695,151	33.670	695,151	908,350	0	0	0	(213,199)	0	(213,199)	0	03/18/2022	
854502-10-1	STANLEY BLACK & DECKER INC			53,295.000	4,003,520	75.120	4,003,520	5,234,843	0	66,113	0	(1,231,322)	0	(1,231,322)	0	12/20/2022	
855244-10-9	STARBUCKS CORP			58,948.000	5,847,642	99.200	5,847,642	4,931,183	0	81,611	0	(209,273)	0	(209,273)	0	12/20/2022	
871829-10-7	SYSCO CORP			14,297.000	1,093,006	76.450	1,093,006	1,046,817	0	27,450	0	(30,024)	0	(30,024)	0	12/28/2021	
87612E-10-6	TARGET CORP			6,224.000	927,625	149.040	927,625	829,165	0	17,738	0	(380,441)	0	(380,441)	0	08/18/2022	
882508-10-4	TEXAS INSTRUMENTS			131,861.000	21,786,074	165.220	21,786,074	14,944,560	0	579,512	0	(2,791,014)	0	(2,791,014)	0	12/20/2022	
88579Y-10-1	3M CO.			23,696.000	2,841,624	119.920	2,841,624	3,400,767	0	86,757	0	(690,010)	0	(690,010)	0	12/20/2022	
88642R-10-9	TIDEWATER INC			14,169.000	522,128	36.850	522,128	151,183	0	0	0	370,378	0	370,378	0	08/02/2017	
89832Q-10-9	TRUIST FINANCIAL CORP			19,354.000	832,803	43.030	832,803	855,665	0	22,826	0	(166,247)	0	(166,247)	0	12/06/2022	
902973-30-4	U S BANCORP			11,149.000	486,208	43.610	486,208	540,473	5,352	20,737	0	(140,031)	0	(140,031)	0	03/10/2020	
91324P-10-2	UNITEDHEALTH GROUP INC			10,772.000	5,711,099	530.180	5,711,099	4,005,697	0	51,483	0	242,130	0	242,130	0	12/20/2022	
918204-10-8	VF CORP			17,102.000	472,186	27.610	472,186	1,270,378	0	34,375	0	(710,258)	0	(710,258)	0	03/02/2022	
91913Y-10-0	VALERO ENERGY CORP			34,997.000	4,439,719	126.860	4,439,719	3,611,989	0	66,077	0	644,170	0	644,170	0	12/20/2022	
92343V-10-4	VERIZON COMMUNICATIONS			107,041.000	4,217,415	39.400	4,217,415	5,269,834	0	160,485	0	(799,527)	0	(799,527)	0	12/20/2022	
92826C-83-9	VISA INC	LS		63,677.000	13,229,534	207.760	13,229,534	12,793,710	0	84,565	0	(310,954)	0	(310,954)	0	12/20/2022	
931142-10-3	WAL-MART			26,093.000	3,699,726	141.790	3,699,726	3,427,836	13,910	30,552	0	33,702	0	33,702	0	12/20/2022	
949746-10-1	WELLS FARGO & CO			88,768.000	3,665,231	41.290	3,665,231	3,853,917	0	65,941	0	(427,779)	0	(427,779)	0	12/20/2022	
963320-10-6	WHIRLPOOL CORP			3,814.000	539,528	141.460	539,528	698,452	0	25,496	0	(336,266)	0	(336,266)	0	03/02/2022	
98138H-10-1	WORKDAY INC-CLASS A			12,010.000	2,009,633	167.330	2,009,633	2,648,632	0	0	0	(1,230,209)	0	(1,230,209)	0	02/18/2022	
988498-10-1	YUM! BRANDS INC			37,714.000	4,830,409	128.080	4,830,409	4,235,113	0	58,815	0	7,147	0	7,147	0	12/20/2022	
G29183-10-3	EATON CORP PLC			19,314.000	3,031,332	156.950	3,031,332	2,553,057	0	37,212	0	(31,926)	0	(31,926)	0	12/20/2022	
G5960L-10-3	MDT			65,967.000	5,126,955	77.720	5,126,955	6,076,895	40,987	69,486	0	(915,194)	0	(915,194)	0	12/28/2022	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	5,088.000	448,202	88.090	448,202	584,102	0	0	0	(156,202)	0	(156,202)	0	05/14/2021	
66987V-10-9	NOVARTIS AG-ADR	LS	D	59,866.000	5,431,044	90.720	5,431,044	4,996,099	0	166,220	0	194,565	0	194,565	0	03/10/2020	
780259-30-5	ROYAL DUTCH SHELL PLC-ADR RECEIPTS		D	234,479.000	13,353,579	56.950	13,353,579	8,987,266	0	464,268	0	4,366,313	0	4,366,313	0	02/01/2022	
904767-70-4	UNILEVER PLC-SPONSORED ADR RECEIPTS	LS	D	95,365.000	4,801,628	50.350	4,801,628	4,977,567	0	169,578	0	(328,056)	0	(328,056)	0	11/30/2020	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					759,508,776	XXX	759,508,776	523,580,112	665,768	13,946,060	0	(23,429,710)	4,124,802	(27,554,512)	0	XXX	XXX
31337#-10-5	FHLB CINCINNATI	RF		929,490.000	92,949,000	100.000	92,949,000	91,329,716	0	3,678,225	0	0	0	0	0	05/05/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					92,949,000	XXX	92,949,000	91,329,716	0	3,678,225	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					852,457,776	XXX	852,457,776	614,909,828	665,768	17,624,285	0	(23,429,710)	4,124,802	(27,554,512)	0	XXX	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST			8,298,386.000	59,914,348	7.220	59,914,348	70,090,268	0	3,103,112	0	(10,348,860)	0	(10,348,860)	0	11/29/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					59,914,348	XXX	59,914,348	70,090,268	0	3,103,112	0	(10,348,860)	0	(10,348,860)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					59,914,348	XXX	59,914,348	70,090,268	0	3,103,112	0	(10,348,860)	0	(10,348,860)	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
34918#-10-6	W&S BROKERAGE SERVICES, INC.			150.000	2,857,790	19,051.933	2,857,790	13,139,516	0	0	0	(1,908,111)	0	(1,908,111)	0	11/21/2022	

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
44951#-10-3	IFS FINANCIAL SERVICES, INC.			1,000.000	207,116,402	207,116.402	207,116,402	148,991,630	0	25,000,000	0	1,028,574	0	1,028,574	0	07/08/1991	
98259#-10-8	W&S FINANCIAL GROUP DISTRIBUTORS, INC.			1,000.000	(48,660)	(48.660)	(48,660)	61,997	0	0	0	(3,205)	0	(3,205)	0	01/01/2015	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					209,925,532	XXX	209,925,532	162,193,143	0	25,000,000	0	(882,742)	0	(882,742)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					209,925,532	XXX	209,925,532	162,193,143	0	25,000,000	0	(882,742)	0	(882,742)	0	XXX	XXX
5989999999 - Total Common Stocks					1,122,297,656	XXX	1,122,297,656	847,193,239	665,768	45,727,397	0	(34,661,312)	4,124,802	(38,786,114)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,148,519,092	XXX	1,148,519,092	881,091,958	668,630	47,262,343	0	(43,795,511)	4,124,802	(47,920,313)	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		07/01/2022	Interest Capitalization		72	72	0
36180W-SW-6	GN GN AE4133 3.000% 09/15/30		07/01/2022	Interest Capitalization		0	0	0
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		12/01/2022	Interest Capitalization		6,477	6,477	0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2022	Interest Capitalization		12,851	12,851	0
38378N-YB-3	GNR 2014-24 KZ 4.057% 01/16/54		12/01/2022	Interest Capitalization		56,492	56,492	0
690353-3H-8	DFC AGENCY DEBENTURES 4.350% 07/07/40		10/04/2022	BANK of AMERICA SEC		1,549,722	1,549,722	8,693
690353-5H-6	DFC AGENCY DEBENTURES 4.230% 04/20/35		09/01/2022	STIFEL NICOLAUS & CO-EQ		6,505,100	6,505,100	17,541
690353-F9-3	DFC AGENCY DEBENTURES 4.230% 12/15/33		11/15/2022	WELLS FARGO		1,788,185	1,788,185	10,590
690353-M8-7	DFC 4.240% 02/15/28		11/15/2022	WELLS FARGO		1,458,333	1,458,333	162
690353-T5-6	DFC AGENCY DEBENTURES 4.240% 01/20/35		09/01/2022	STIFEL NICOLAUS & CO-EQ		9,204,000	9,204,000	24,818
690353-Z8-3	DFC AGENCY DEBENTURES 4.350% 07/07/40		10/04/2022	BANK of AMERICA SEC		3,372,924	3,372,924	18,920
90376P-AT-8	INT DEV FIN CORP 4.350% 04/20/35		08/08/2022	Various		5,158,765	5,158,765	2,178
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES 4.350% 09/20/32		07/18/2022	BANK of AMERICA SEC		5,979,167	5,979,167	7,657
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 4.230% 11/20/37		09/01/2022	STIFEL NICHOLAS		3,978,252	3,978,252	17,212
912810-TE-8	U S TREASURY 0.125% 02/15/52		12/16/2022	BANK of AMERICA SEC		1,039,874	1,390,000	636
912810-TF-5	U S TREASURY 2.375% 02/15/42		11/08/2022	Various		3,998,488	4,980,000	28,827
91282C-AJ-0	US TREASURY 0.250% 08/31/25		10/18/2022	GOLDMAN SACHS		22,204	25,000	8
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		12/28/2022	BANK of AMERICA SEC		2,408,114	2,500,000	996
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		09/22/2022	Various		7,568,829	7,925,000	14,738
0109999999. Subtotal - Bonds - U.S. Governments						54,107,849	55,890,340	152,976
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN 2.125% 12/01/30	D	05/09/2022	HONG KONG SHANGHAI BK		357,908	475,000	4,486
000000-00-0	REPUBLIC OF PHILIPPINES SOVEREIGN 4.200% 03/29/47	D	03/21/2022	DEUTSCHE BANK		10,000,000	10,000,000	0
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN 8.875% 05/29/50	D	07/06/2022	Various		313,000	500,000	4,733
085209-AJ-3	GOVT OF BERMUDA SOVEREIGN 5.000% 07/15/32	D	07/11/2022	HONG KONG SHANGHAI BK		14,902,200	15,000,000	0
857524-AE-2	REPUBLIC OF POLAND SOVEREIGN 5.750% 11/16/32	D	11/08/2022	DEUTSCHE BANK		12,863,890	13,000,000	0
0309999999. Subtotal - Bonds - All Other Governments						38,436,998	38,975,000	9,219
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A MULTIFAMILY HSG 4.353% 06/01/41		03/30/2022	RAYMOND JAMES		5,000,000	5,000,000	0
30711X-QW-7	CAS 2017-C06 1B1 8.537% 02/25/30		07/26/2022	INTL FCSTONE FINANCIAL INC		3,091,875	3,000,000	1,602
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2022	Interest Capitalization		59,490	59,490	0
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		12/01/2022	Interest Capitalization		146,567	146,567	0
3137B8-G5-0	FHMS K037 X1 0.910% 01/25/24		05/12/2022	Various		317,018	0	11,173
3137BD-CX-2	FHMS K039 X1 0.694% 07/25/24		02/25/2022	NATIONAL ALLIANCE SECURITIES		15,603	0	580
3137BE-WS-9	FHMS Q001 XA 2.116% 02/25/32		04/12/2022	NATIONAL ALLIANCE SECURITIES		2,058,409	0	21,585
3137BF-XU-0	FHMS K042 X1 1.022% 12/25/24		10/12/2022	BREAN CAPITAL LLC		1,717,331	0	47,051
3137BH-CZ-8	FHR K044 X1 0.739% 01/25/25		05/25/2022	BROWNSTONE INV GROUP,LLC		2,078,376	0	72,050
3137BH-XK-8	FHR K045 X1 0.418% 01/25/25		06/02/2022	Various		3,525,020	0	46,568
3137BL-WA-2	FHMS K050 X1 0.302% 08/25/25		06/16/2022	ROBERT W. BAIRD		1,590,370	0	31,233
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.241% 05/25/26		06/16/2022	ROBERT W. BAIRD		3,118,413	0	56,736
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.070% 10/25/26		06/16/2022	ROBERT W. BAIRD		798,657	0	9,078
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.602% 03/25/27		11/23/2022	NATIONAL ALLIANCE SECURITIES		1,527,680	0	16,570
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		12/01/2022	Interest Capitalization		185,068	185,068	0
3137FC-JM-7	FHMS K070 X1 0.327% 11/25/27		09/07/2022	Various		5,258,135	0	24,573
3137FL-YX-6	FHMS K092 X1 0.712% 04/25/29		01/11/2022	BREAN CAPITAL LLC		3,470,993	0	19,014
3137FN-BA-7	FHMS K096 X1 1.127% 07/25/29		12/07/2022	LOOP CAPITAL MARKETS		14,190,721	0	82,019
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.639% 11/25/29		02/28/2022	BREAN CAPITAL LLC		5,266,366	0	0
3137FR-EK-3	FHMS K104 X1 1.124% 01/25/30		09/09/2022	Various		15,005,213	0	80,929
3137FT-ZS-9	FHMS K110 X1 1.697% 04/25/30		11/01/2022	BREAN CAPITAL LLC		4,130,296	0	6,648
3137FU-ZE-7	FHR K111 X1 1.572% 05/25/30		09/09/2022	Various		5,223,001	0	27,451
3137FW-HV-5	FHLMC K116 X1 1.425% 07/25/30		12/28/2022	NATIONAL ALLIANCE SECURITIES		4,014,154	49,787,956	57,158
3137H0-H7-6	FHMS KLU3 X1 1.937% 01/25/31		10/13/2022	Various		1,656,598	0	16,408
3137H5-DR-5	FHMS K137 X1 0.199% 11/25/31		01/13/2022	BANK of AMERICA SEC		5,271,508	0	33,452
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.052% 08/25/38		12/09/2022	JEFFERIES & CO		396,723	0	1,084
54445C-AF-0	LOS ANGELES CA DEPT OF ARPTS C AIRPORT 3.758% 05/15/34		03/03/2022	BANK of AMERICA SEC		5,000,000	5,000,000	0
54445C-AG-8	LOS ANGELES CA DEPT OF ARPTS C AIRPORT 3.858% 05/15/35		03/03/2022	BANK of AMERICA SEC		7,500,000	7,500,000	0
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.560% 09/01/30		11/01/2022	BARCLAYS		8,470,000	8,470,000	11,811

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
0909999999. Subtotal - Bonds - U.S. Special Revenues						110,083,585	79,149,081	674,773
06761*-AA-4	BARINGS Barings NAPLF II 4.750% 10/11/31		12/22/2022	Various		8,800,000	8,800,000	0
72304@-AA-8	PINEBRIDGE 9.259% 09/21/32		12/28/2022	PRIVATE PLACEMENT		4,207,315	4,207,315	0
72304@-AB-6	PINEBRIDGE 11.259% 09/21/32		12/28/2022	PRIVATE PLACEMENT		1,912,418	1,912,418	0
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		11/29/2022	PRIVATE PLACEMENT		6,368,631	6,368,631	0
40441Q-10-5	HGI MULTIFAMILY CREDIT FEEDER 4.000% 12/31/36		07/21/2022	PRIVATE PLACEMENT		21,250,000	21,250,000	0
46674#-AO-1	HENDR 2022-AO1 PP 5.660% 12/31/77		07/13/2022	VFN-US BANK		1,154,658	1,154,658	0
46674#-AO-2	HENDR 2022-AO2 PP 5.790% 12/31/77		07/20/2022	VFN-US BANK		1,957,508	1,957,508	0
00081T-AK-4	ACCO BRANDS CORP 4.250% 03/15/29		05/23/2022	MARKET AXESS		930,085	1,100,000	9,090
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		05/04/2022	KEY BANC-MCDONALD		16,197,317	16,200,000	0
00178U-AC-3	AMSR 2020-SFR2 C 2.533% 07/17/37		07/12/2022	CREDIT SUISSE FIRST BOSTON		314,234	340,000	311
00179W-AB-0	AMSR Trust 2022SFR1 2022-SFR1 B 3.441% 03/17/39		02/15/2022	DEUTSCHE BANK		9,999,690	10,000,000	0
00180U-AC-9	AMSR Trust 2021SFR3 2021-SFR3 C 1.796% 10/17/38		07/12/2022	MORGAN STANLEY FIXED INC		1,092,188	1,250,000	811
00510R-AD-5	ACUITY BRANDS LIGHTING 2.150% 12/15/30		12/19/2022	Various		24,171,505	30,818,000	13,195
010392-FD-5	ALABAMA POWER CO 5.500% 03/15/41		11/01/2022	KEY BANC-MCDONALD		4,619,000	5,000,000	36,667
013092-AB-7	ALBERTSONS COS LLC/SAFEW 5.875% 02/15/28		05/17/2022	Various		12,804,723	13,047,000	135,681
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		05/16/2022	JEFFERIES & CO		3,550,000	4,000,000	50,375
01400E-AB-9	ALCON FINANCE CORP 3.000% 09/23/29		05/26/2022	US BANCORP		4,566,500	5,000,000	28,333
01400E-AC-7	ALCON FINANCE CORP 3.800% 09/23/49		08/17/2022	Cantor Fitzgerald Fixed		4,828,796	5,900,000	90,926
01400E-AF-0	ALCON FINANCE CORP 5.750% 12/06/52		11/29/2022	Cantor Fitzgerald Fixed		4,036,400	4,000,000	0
021752-AA-8	ALTOONA-BLAIR COUNTY DEV 4.700% 04/01/35		04/20/2022	PNC CAPITAL MARKETS		3,600,000	3,600,000	1,068
02342T-AE-9	AMDOCS LTD 2.538% 06/15/30		12/07/2022	SEAPORT GROUP LLC		11,526,998	14,058,000	172,449
02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.690% 05/25/31		05/24/2022	SEAPORT GROUP LLC		10,911,905	12,765,000	954
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		05/18/2022	Various		379,825	424,000	3,706
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		01/31/2022	J P MORGAN SEC		5,061,914	5,000,000	8,028
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		07/12/2022	Various		353,559	355,064	683
02665U-AE-5	AH4R 2014-SFR2 E 6.231% 10/17/36		10/04/2022	Various		24,156,904	23,565,000	50,467
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		04/05/2022	CREDIT SUISSE FIRST BOSTON		270,432	274,040	158
02666A-AE-8	AH4R 2015-SFR1 E 5.639% 04/17/52		12/06/2022	Various		5,177,851	5,148,723	13,437
02666B-AC-0	AH4R 2015-SFR2 C 4.691% 10/17/52		05/19/2022	Various		22,465,501	22,186,000	71,745
02666B-AE-6	AH4R 2015-SFR2 E 6.070% 10/17/52		11/04/2022	LOOP CAPITAL MARKETS		412,800	430,000	508
03027W-AJ-1	AMETOW 3.070% 03/15/23		10/17/2022	SEAPORT GROUP LLC		10,502,103	10,590,000	3,612
03027X-AW-0	AMERICAN TOWER CORP 3.800% 08/15/29		06/23/2022	CITIGROUP GLOBAL MKTS		9,216,700	10,000,000	139,333
03027X-BC-3	AMERICAN TOWER CORP 2.100% 06/15/30		04/28/2022	CITIGROUP GLOBAL MKTS		5,762,540	7,000,000	55,942
03115A-AA-1	AMFAM HOLDINGS INC 2.805% 03/11/31		06/16/2022	GOLDMAN SACHS		2,385,975	2,867,000	22,339
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		03/04/2022	Various		285,292	290,000	4,210
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67		12/19/2022	Various		22,601,397	23,204,667	82,387
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67		05/05/2022	GOLDMAN SACHS		22,753,797	23,000,000	99,667
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		06/22/2022	BANK of AMERICA SEC		14,087,837	15,688,560	76,176
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125% 02/15/28		09/22/2022	Various		18,925,000	20,000,000	175,243
03969Y-AC-2	ARDAGH METAL PACKAGING 6.000% 06/15/27		06/06/2022	Various		11,702,000	11,622,000	0
040555-DE-1	ARIZONA PUB SERVICE 6.350% 12/15/32		11/04/2022	MIZUHO SECURITIES USA INC		19,972,600	20,000,000	0
045054-AJ-2	ASHTEAD CAPITAL INC 4.000% 05/01/28		05/04/2022	SUNTRUST		5,501,358	5,800,000	3,222
045054-AP-8	ASHTEAD CAPITAL INC 2.450% 08/12/31		05/26/2022	GOLDMAN SACHS		7,710,675	9,500,000	70,472
052769-AG-1	AUTODESK INC 2.850% 01/15/30		06/15/2022	J P MORGAN SEC		7,103,939	8,192,000	98,577
05329R-AA-1	AUTONATION INC 3.850% 03/01/32		02/23/2022	BANK of AMERICA SEC		9,983,500	10,000,000	0
05368V-AA-4	AVIENT CORP 7.125% 08/01/30		12/29/2022	Various		23,537,299	24,356,000	436,976
05377R-DM-3	AESOP 2019-2A B 3.550% 09/22/25		05/05/2022	RBC/DAIN		6,900,895	7,035,000	13,181
05377R-DY-7	AESOP 2020-2A A 2.020% 02/20/27		07/19/2022	J P MORGAN SEC		917,578	1,000,000	56
05377R-EA-8	AESOP 2020-2A B 2.960% 02/20/27		09/27/2022	WELLS FARGO		10,968,829	11,870,000	5,045
05377R-FK-5	AESOP 2022-3A A 4.620% 02/20/27		07/12/2022	J P MORGAN SEC		19,995,540	20,000,000	0
053807-AV-5	AVNET INC 5.500% 06/01/32		12/19/2022	SEAPORT GROUP LLC		9,465,200	10,000,000	30,556
05491U-BG-2	Barclays Commerc2018C2 gage S 2018-C2 AS 4.624% 12/15/51		03/03/2022	BARCLAYS		5,718,075	5,280,000	4,069
05492J-AX-0	Barclays Commerc2019C5 gage S 2019-C5 AS 3.366% 11/15/52		08/12/2022	BARCLAYS		10,023,344	10,300,000	421
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.384% 09/15/54		09/14/2022	BARCLAYS		9,351,584	0	117,271

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054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.461% 12/15/55		11/21/2022	BARCLAYS		6,994,923	0	29,930
054976-AM-7	Barclays Commerc2022C17 gage S 2022-C17 XD 3.040% 09/15/55		08/17/2022	BARCLAYS		1,959,522	0	5,237
05550T-AC-3	BHPT 2019-BXHP B 5.649% 08/15/36		09/02/2022	WELLS FARGO		2,038,313	2,100,000	4,983
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.298% 07/15/54		09/09/2022	BARCLAYS		3,142,407	0	9,640
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.200% 04/15/55		10/27/2022	Various		7,888,127	0	34,187
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.132% 06/15/55		06/08/2022	BARCLAYS		6,683,529	0	35,839
05553J-AA-6	BFLD 2020-OBRK A 6.389% 11/15/28		10/19/2022	Various		8,722,933	8,827,000	13,814
05574L-FY-9	BNP PARIBAS 3.250% 03/03/23		11/17/2022	TD SECURITIES		2,687,661	2,700,000	19,013
05591Q-AA-4	BPR 2021-KEN A 5.568% 02/15/29		10/18/2022	PERFORMANCE TRUST CAPITAL		4,715,419	4,855,000	3,144
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28		12/28/2022	PRIVATE PLACEMENT		8,377,958	8,377,958	0
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.043% 07/15/54		06/28/2022	BMO CAPITAL MARKETS CORP		1,348,015	0	6,616
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C 3.542% 03/09/44		09/06/2022	Various		11,445,371	12,451,000	19,918
05605V-AA-7	BX Trust 2021VIV5 2021-VIV5 A 2.843% 03/09/44		11/10/2022	DEUTSCHE BANK		2,529,830	3,175,000	3,510
05606F-AA-1	BX 2019-OC11 A 3.202% 12/09/41		10/04/2022	MORGAN STANLEY FIXED INC		9,904,492	11,000,000	12,897
05606F-AN-3	BX 2019-OC11 E 3.944% 12/09/41		03/02/2022	SOCIETE GENERALE		7,047,910	7,652,000	2,515
05608E-AA-2	BX Trust 2020VIV3 2020-VIV3 B 3.544% 03/09/44		11/03/2022	Various		4,055,028	5,280,000	3,267
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A 2.843% 03/09/44		11/10/2022	DEUTSCHE BANK		828,669	1,040,000	1,150
05608X-AE-2	BXMT 2020-FL3 B 6.073% 11/15/37		09/16/2022	CREDIT SUISSE FIRST BOSTON		244,063	250,000	126
05609G-AA-6	BXMT Ltd 2021FL4 2021-FL4 A 5.389% 05/15/38		09/27/2022	BREAN CAPITAL LLC		14,653,125	15,000,000	20,950
05609T-AA-8	BX Trust 2022VAMF 2022-VAMF A 5.175% 01/15/39		12/09/2022	PERFORMANCE TRUST CAPITAL		28,575,000	30,000,000	108,366
05610F-AB-3	BX Trust 2022AHP 2022-AHP AS 5.298% 01/17/39		02/02/2022	WELLS FARGO		24,928,150	25,000,000	0
05610M-AA-0	BX Trust 2022CSMO 2022-CSMO A 6.439% 06/15/27		09/19/2022	BANK of AMERICA SEC		3,988,750	4,000,000	3,307
05610M-AD-4	BX Trust 2022CSMO 2022-CSMO C 8.213% 06/15/27		10/03/2022	Various		26,686,978	26,840,000	6,884
060352-AJ-0	Bank 2017BNK6 2017-BNK6 AS 3.741% 07/15/60		04/08/2022	BARCLAYS		20,554,484	20,486,087	1,429
06051G-KL-2	BANK OF AMERICA CORP 3.846% 03/08/37		03/03/2022	BANK of AMERICA SEC		5,000,000	5,000,000	0
06054M-AF-0	BACM 2016-UB10 XA 1.745% 07/15/49		04/27/2022	BREAN CAPITAL LLC		1,583,198	0	43,067
06427D-AV-5	Banc of America 2017BNK3al Mor 2017-BNK3 AS 3.748% 02/15/50		05/12/2022	BARCLAYS		2,425,000	2,500,000	3,904
06540W-BH-5	BANK 2019-BN19 XA 0.949% 08/15/61		12/28/2022	Various		3,219,555	67,780,104	51,822
06541F-BD-0	BANK 2017-BNK4 AS 3.777% 05/15/50		10/17/2022	Various		35,813,085	35,045,000	78,686
06541K-BE-7	BANK 2018-BN12 B 4.547% 05/15/61		07/19/2022	Various		11,199,375	12,000,000	25,142
06541W-BA-9	Bank 2017BNK5 2017-BNK5 AS 3.624% 06/15/60		11/15/2022	BREAN CAPITAL LLC		10,630,555	10,700,000	28,307
067316-AE-9	BARCARDI 4.450% 05/15/25		08/03/2022	BANK of AMERICA SEC		3,483,842	3,506,000	34,670
070101-G#-1	BASIN ELECTRIC PRIVATE PLACEMENT 2.720% 02/15/42		02/09/2022	PRIVATE PLACEMENT		10,000,000	10,000,000	0
07332V-BE-4	Barclays Commerc2017C1 gage S 2017-C1 AS 3.898% 02/15/50		05/19/2022	BARCLAYS		3,565,921	3,670,000	8,742
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.460% 02/15/50		11/04/2022	MORGAN STANLEY FIXED INC		7,655,496	0	44,577
080555-AE-5	BELO A H CORP 7.750% 06/01/27		08/26/2022	SUMRIDGE PARTNERS		184,195	187,000	3,583
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		05/25/2022	GOLDMAN SACHS		2,140,353	2,482,000	28,649
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.819% 12/15/72		06/28/2022	BARCLAYS		7,886,262	0	136,637
08161B-BA-0	BENCHMARK Mortga2018B3 2018-B3 AS 4.195% 04/10/51		06/01/2022	Various		6,186,219	6,300,000	1,468
08161H-AH-3	BENCHMARK Mortga2018B4 2018-B4 AM 4.311% 07/15/51		05/23/2022	BANK of AMERICA SEC		2,953,008	3,000,000	8,622
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.039% 04/15/55		03/31/2022	DEUTSCHE BANK		2,898,204	0	9,778
08162U-BA-7	BENCHMARK Mortga2018B8 2018-B8 AS 4.532% 01/15/52		07/14/2022	BARCLAYS		16,061,065	16,212,000	33,413
08163A-AF-0	BMARK 2020-B18 XA 1.789% 07/15/53		08/22/2022	BARCLAYS		298,239	0	4,312
09261H-AY-3	BLACKSTONE PRIVATE CRE 7.050% 09/29/25		09/22/2022	CITIGROUP GLOBAL MKTS		3,970,560	4,000,000	0
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		08/16/2022	Various		13,637,090	14,227,000	55,298
10085B-AA-0	Boston Lending T20222 2022-2 A 3.250% 05/25/62		05/03/2022	NOMURA SECURITIES INTERNATIONA		14,133,299	15,000,000	0
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62		09/30/2022	BREAN CAPITAL LLC		9,100,391	10,000,000	0
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		06/24/2022	BREAN CAPITAL LLC		16,195,704	17,500,000	0
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		01/21/2022	BREAN CAPITAL LLC		14,284,570	15,000,000	0
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		08/25/2022	Interest Capitalization		109,116	109,116	0
11040G-AA-1	BRISTOW GROUP INC 6.875% 03/01/28		06/17/2022	Various		9,398,425	10,000,000	204,435
11120V-AL-7	BRIXMOR OPERATING PART 2.500% 08/16/31		12/08/2022	US BANCORP		7,622,159	9,675,000	77,938
11135F-AQ-4	BROADCOM INC 4.150% 11/15/30		02/10/2022	BARCLAYS		5,032,752	4,800,000	49,247
11135F-BR-1	BROADCOM INC 4.000% 04/15/29		03/31/2022	HONG KONG SHANGHAI BK		6,996,570	7,000,000	0
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		11/01/2022	Various		18,056,122	18,354,000	3,445

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12008R-AR-8	BUILDERS FIRSTSOURCE INC 6.375% 06/15/32		06/02/2022	Various		14,075,111	14,042,000	0
12433E-AC-5	BX Trust 2022LBA6 2022-LBA6 XCP 0.125% 01/15/39		01/24/2022	BANK of AMERICA SEC		169,653	0	0
12467A-AF-5	C&S GROUP ENTERPRISES LL 5.000% 12/15/28		09/23/2022	GMP SECURITIES		1,475,000	2,000,000	28,333
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		10/14/2022	Various		570,474	708,000	4,030
12503G-AH-0	CD 2017-CD6 AM 3.709% 11/13/50		06/08/2022	Various		10,723,705	11,263,670	11,922
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/15/2022	BARCLAYS		9,801,948	10,000,000	0
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		09/08/2022	BARCLAYS		421,977	471,072	432
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37		09/23/2022	NOMURA SECURITIES INTERNATIONA		9,092,897	10,000,000	0
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52		02/14/2022	NOMURA SECURITIES INTERNATIONA		32,902,061	34,750,000	0
12558R-AJ-0	CIM Trust 2019R5 2019-R5 M3 3.500% 09/25/59		06/13/2022	BMO CAPITAL MARKETS CORP		13,715,955	15,114,000	20,572
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		05/23/2022	WELLS FARGO		3,140,870	3,449,285	1,388
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		05/12/2022	BANK of AMERICA SEC		8,860,080	9,728,000	20,580
125896-BU-3	CMS ENERGY CORP 4.750% 06/01/50		03/16/2022	Various		11,540,745	11,331,000	115,296
12592P-BG-7	COMM 2014-UBS6 XA 0.836% 12/10/47		10/31/2022	Various		1,470,602	0	9,355
12592P-BH-5	COMM 2014-UBS6 AM 4.048% 12/10/47		12/15/2022	Various		18,458,118	19,127,000	25,531
12592R-BJ-7	COMM Mortgage Tr2014CR21 2014-CR21 AM 3.987% 12/10/47		09/22/2022	Various		9,877,915	9,925,369	28,577
12593A-BC-8	COMM Mortgage Tr2015CR23 2015-CR23 AM 3.801% 05/10/48		10/06/2022	BMO CAPITAL MARKETS CORP		11,044,143	11,305,086	22,970
12593J-BH-8	COMM 2015-CR24 AM 4.028% 08/10/48		05/12/2022	BMO CAPITAL MARKETS CORP		3,001,367	3,025,000	5,077
12594M-BG-2	COMM Mortgage Tr2016COR1 2016-COR1 AM 3.494% 10/10/49		07/21/2022	BREAN CAPITAL LLC		6,686,094	7,000,000	16,305
12595H-AA-6	COMM 2017-PANW A 3.244% 10/10/29		10/13/2022	Various		5,422,369	5,643,000	6,076
12596H-AD-9	CPS Auto Trust 2019A 2019-A D 4.350% 12/16/24		02/02/2022	J P MORGAN SEC		9,503,870	9,344,000	21,452
12596U-AD-0	CPS Auto Trust 2019C 2019-C D 3.170% 06/16/25		02/02/2022	J P MORGAN SEC		6,088,125	6,000,000	10,038
12597T-AC-4	CPS Auto Trust 2020C 2020-C C 1.710% 08/17/26		02/01/2022	INTL FCSTONE FINANCIAL INC		2,108,859	2,100,000	1,796
12625K-AM-7	COMM 2013-CR8 B 3.903% 06/10/46		07/26/2022	BREAN CAPITAL LLC		13,617,093	13,755,000	40,422
12625U-AE-3	COMM Mortgage Tr2013CR9 2013-CR9 B 4.289% 07/10/45		12/15/2022	MORGAN STANLEY FIXED INC		8,362,650	8,490,000	18,209
12629N-AH-8	COMM 2015-DC1 AM 3.724% 02/10/48		04/01/2022	BREAN CAPITAL LLC		19,962,671	20,045,673	8,294
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 0.948% 05/10/47		10/31/2022	Various		2,512,827	0	59,423
12635F-AX-2	CSAIL Commercial2015C3 e Trus 2015-C3 AS 4.053% 08/15/48		11/08/2022	BARCLAYS		19,596,109	20,600,000	46,252
12635Q-BJ-8	COMM Mortgage Tr2015CR27 2015-CR27 AM 3.984% 10/10/48		05/13/2022	BMO CAPITAL MARKETS CORP		2,957,813	3,000,000	5,312
12635R-BC-1	CSAIL Commercial2015C4 e Trus 2015-C4 B 4.308% 11/15/48		05/12/2022	BANK of AMERICA SEC		4,926,563	5,000,000	9,295
12636L-BC-3	CSAIL Commercial2016C5 e Trus 2016-C5 AS 4.010% 11/15/48		05/20/2022	CITIGROUP GLOBAL MKTS		7,869,002	8,036,000	20,588
12652F-AN-2	CSMC 2017-CALI E 3.778% 11/10/32		01/12/2022	GOLDMAN SACHS		5,970,000	6,000,000	8,186
12653T-BW-0	CSMC 2018-J1 B2 3.588% 02/25/48		03/02/2022	Various		30,541,338	30,201,571	9,055
12653T-BY-6	CSMC 2018-J1 B4 3.588% 02/25/48		08/10/2022	WELLS FARGO		5,967,012	6,702,154	7,346
12657N-AA-8	COP HOLDCO LP/BIP-V CHIN 5.500% 06/15/31		06/30/2022	Various		9,145,113	10,482,000	20,773
12658P-AA-2	CP CANYONS WFH 3.890% 09/01/61		10/31/2022	STERN		17,800,000	17,800,000	0
12659J-AA-5	COLEM 2021-HLNE 2022HLNE Trust 2022-HLNE A 2.461% 04/12/42		03/01/2022	BARCLAYS		22,363,428	22,830,000	22,578
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67		03/17/2022	GOLDMAN SACHS		21,440,786	21,441,000	51,114
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		12/01/2022	Interest Capitalization		0	0	0
13806C-AA-0	CANPACK CANPACK US 3.875% 11/15/29		11/30/2022	Various		20,458,575	24,400,000	215,683
14338H-AA-4	CARMEL VALLEY SR LIVING 3.890% 09/01/61		05/31/2022	STERN		7,350,000	7,350,000	0
14367L-AC-5	CarNow Auto Rece20221A Trust 2022-1A B 4.890% 03/16/26		05/02/2022	DEUTSCHE BANK		11,848,368	11,850,000	0
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		02/17/2022	RAYMOND JAMES		1,779,174	1,760,469	5,477
15089Q-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		08/04/2022	Various		15,772,510	15,760,000	3,124
15089Q-AN-4	CELANESE US HOLDINGS LLC 6.330% 07/15/29		07/07/2022	BANK of AMERICA SEC		5,000,000	5,000,000	0
15135B-AV-3	CENTENE CORP 3.375% 02/15/30		12/20/2022	RBC/DAIN		10,653,931	12,444,000	148,161
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		03/03/2022	Various		739,540	622,000	15,012
17291C-AA-3	Citigroup Commer2016C2 tgage 2016-C2 D 3.250% 08/10/49		01/06/2022	MESIROW FINANCIAL		4,521,875	5,000,000	4,063
172967-MU-2	CITIGROUP 4.000% 12/10/25		05/11/2022	CREDIT SUISSE FIRST BOSTON		276,013	311,000	2,177
172967-NU-1	CITIGROUP 4.910% 05/24/33		05/17/2022	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0
172967-PA-3	CITIGROUP 6.270% 11/17/33		11/09/2022	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0
17320D-AQ-1	Citigroup Commer2013GC11tgage 2013-GC11 B 3.732% 04/10/46		08/16/2022	WELLS FARGO		4,211,484	4,250,000	7,490
17322Y-AG-5	CGCMT 2014-GC25 B 4.345% 10/10/47		06/14/2022	BREAN CAPITAL LLC		6,894,478	7,110,000	12,872
17322Y-AM-2	CGCMT 2014-GC25 D 3.548% 10/10/47		07/21/2022	PERFORMANCE TRUST CAPITAL		3,389,242	3,788,500	3,250
17324D-AW-4	CGCMT 2015-P1 AS 4.033% 09/15/48		11/08/2022	BMO CAPITAL MARKETS CORP		4,623,828	5,000,000	7,282

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
17324D-BA-1	CGCMT 2015-P1 XA 0.706% 09/15/48		04/11/2022	PERFORMANCE TRUST CAPITAL		392,140	0	4,552
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3 3.524% 02/10/49		06/14/2022	BREAN CAPITAL LLC		2,308,560	2,375,367	3,488
17325D-AF-0	CGCMT 2016-P5 AS 3.396% 10/10/49		07/20/2022	BREAN CAPITAL LLC		2,832,539	3,000,000	5,943
17325D-AH-6	CGCMT 2016-P5 C 4.282% 10/10/49		12/07/2022	BREAN CAPITAL LLC		7,810,116	8,020,000	12,006
17326C-BB-9	Citigroup Commer2017B1 tgage 2017-B1 AS 3.711% 08/15/50		03/29/2022	BARCLAYS		6,924,114	6,931,696	21,436
17327G-BA-1	Citigroup Commer2018C6 tgage 2018-C6 AS 4.642% 11/10/51		05/06/2022	BMO CAPITAL MARKETS CORP		7,013,807	7,038,000	8,168
18055#-BS-0	CLARION LIONS PP 4.280% 08/01/32		06/13/2022	PRIVATE PLACEMENT		3,000,000	3,000,000	0
18055#-BT-8	CLARION LIONS PP 4.330% 08/01/33		06/13/2022	PRIVATE PLACEMENT		10,000,000	10,000,000	0
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		12/19/2022	Various		11,636,594	11,692,374	26,610
197670-AS-4	COLUMBIA/HCA 7.750% 07/15/36		12/16/2022	CITIGROUP GLOBAL MKTS		2,237,835	1,990,000	66,402
20030N-DS-7	COMCAST CORP 2.887% 11/01/51		06/07/2022	Tax Free Exchange		1,474,177	1,480,000	4,273
201723-AR-4	COMMERCIAL METALS CO 4.375% 03/15/32		01/13/2022	BANK of AMERICA SEC		10,000,000	10,000,000	0
20454P-AC-7	COMPEER FIN FLCA / PCA 3.375% 06/01/36		07/15/2022	GOLDMAN SACHS		1,240,430	1,522,000	6,849
20753Y-CK-6	FNMA - CAS2022R04 2022-R04 1M2 7.112% 03/25/42		04/04/2022	NOMURA SECURITIES INTERNATIONA		2,040,000	2,040,000	0
207597-DV-4	CONN LT & PWR 6.350% 06/01/36		03/03/2022	MESIROW FINANCIAL		3,035,079	2,321,000	39,302
20826F-BC-9	CONOCOPHIL CO 3.758% 03/15/42		10/03/2022	Tax Free Exchange		3,953,527	4,000,000	7,934
21873A-AG-2	CoreVest America20204 e Ltd 2020-4 B 1.707% 12/15/52		07/22/2022	PERFORMANCE TRUST CAPITAL		5,423,906	6,000,000	7,113
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		05/10/2022	INTL FCSTONE FINANCIAL INC		10,454,279	11,698,117	5,033
21873B-AE-5	CoreVest America20212 e Ltd 2021-2 XB 1.733% 07/15/54		11/22/2022	PERFORMANCE TRUST CAPITAL		1,121,250	0	16,297
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53		11/08/2022	WELLS FARGO		6,600,319	7,793,840	3,057
21873L-AE-3	CoreVest America20211 e Ltd 2021-1 XB 1.552% 04/15/53		11/22/2022	PERFORMANCE TRUST CAPITAL		1,184,423	0	20,130
22160N-AA-7	COSTAR GROUP INC 2.800% 07/15/30		11/30/2022	MORGAN STANLEY FIXED INC		4,085,700	5,000,000	53,278
222070-AG-9	COTY 4.750% 01/15/29		06/29/2022	Various		9,240,477	10,606,000	286,016
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		02/24/2022	Various		495,873	482,000	14,415
22534L-AA-0	Credit Acceptanc20221A oan Tr 2022-1A A 4.600% 06/15/32		06/08/2022	WELLS FARGO		9,997,752	10,000,000	0
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		02/03/2022	CREDIT SUISSE FIRST BOSTON		2,949,178	2,957,612	1,145
22822R-BH-2	CROWN CASTLE 4.241% 07/15/28		06/09/2022	BARCLAYS		29,100,000	30,000,000	98,957
22822V-AX-9	CROWN CASTLE INTL CORP 2.900% 04/01/41		02/25/2022	MORGAN STANLEY FIXED INC		6,656,085	7,860,000	94,975
22945A-AB-5	Credit Suisse Mo2017RPL1rust 2017-RPL1 A2 2.950% 07/25/57		03/02/2022	BMO CAPITAL MARKETS CORP		4,984,375	5,000,000	1,240
23305J-AL-6	DBUBS 2017-BRBK E 3.530% 10/10/34		03/25/2022	Various		797,346	840,000	664
233293-AQ-2	DPL INC 4.350% 04/15/29		03/03/2022	RBC/DAIN		147,750	150,000	2,574
23343J-AG-1	DT Auto Owner Tr20194A 2019-4A D 2.850% 07/15/25		05/25/2022	WELLS FARGO		11,382,010	11,459,000	10,886
250847-EA-4	DETROIT EDISON 5.700% 10/01/37		06/22/2022	KEY BANC-MCDONALD		1,918,438	1,772,000	23,287
254687-EP-7	DISNEY 6.900% 08/15/39		10/24/2022	STIFEL NICHOLAS		5,727,148	5,480,000	74,574
25470X-BE-4	DISH DBS CORP 5.250% 12/01/26		02/11/2022	Various		9,676,455	10,000,000	112,793
25746U-DC-0	DOMINION RESOURCES 2.450% 01/15/23		08/16/2022	J P MORGAN SEC		6,471,920	6,500,000	14,598
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		02/24/2022	BANK of AMERICA SEC		11,126,489	11,970,000	35,264
26209X-AF-8	HONK 2022-1A A2 7.393% 10/20/52		09/28/2022	BARCLAYS		24,400,000	24,400,000	0
26442C-AA-2	DUKE ENERGY CAROLINAS 6.100% 06/01/37		01/03/2022	SEAPORT GROUP LLC		6,793,600	5,000,000	28,806
267475-AD-3	DYCOM INDUSTRIES INC 4.500% 04/15/29		12/15/2022	Various		5,589,098	6,347,000	38,555
26969P-AB-4	EAGLE MATERIALS INC 2.500% 07/01/31		10/31/2022	SUNTRUST		6,217,428	8,210,000	43,709
278642-AS-2	EBAY INC 2.750% 01/30/23		12/20/2022	TD SECURITIES		1,241,014	1,244,000	13,494
281020-AS-6	EDISON INTERNATIONAL 5.375% 03/15/26		12/01/2022	BANK of AMERICA SEC		1,444,560	1,671,000	19,883
28932M-AD-7	ELM RD GENERATING STAT 6.090% 02/11/40		09/21/2022	SEAPORT GROUP LLC		9,201,960	9,000,000	63,945
29278N-AL-7	ENERGY TRANSFER PARTNERS 4.250% 03/15/23		10/25/2022	GOLDMAN SACHS		18,531,002	18,623,000	92,339
29336T-AD-2	ENLINK MIDSTREAM LLC 6.500% 09/01/30		08/17/2022	Various		8,001,500	8,000,000	0
29425A-AF-0	CGMT 2015-GC33 AS 4.114% 09/10/58		11/28/2022	INTL FCSTONE FINANCIAL INC		791,961	850,000	2,817
29444U-BH-8	EQUINIX INC 2.150% 07/15/30		03/17/2022	J P MORGAN SEC		8,791,800	10,000,000	39,417
29670V-AA-7	ESSENTIAL PROPER 2.950% 07/15/31		12/16/2022	Various		7,587,381	9,583,000	103,033
30037E-AA-1	EVERGY MISSOURI WEST INC 3.750% 03/15/32		03/10/2022	MITSUBISHI UFJ SECURITIES		14,986,350	15,000,000	0
30166N-AE-6	Exeter Automobil20203A ables 1.320% 07/15/25		02/03/2022	WELLS FARGO		7,342,885	7,330,000	5,913
30167Y-AE-1	Exeter Automobil20202A ables 2020-2A C 3.280% 05/15/25		02/02/2022	BNP SECURITIES		5,183,073	5,111,000	8,848
30212P-AR-6	EXPEDIA INC-W/I 3.250% 02/15/30		09/19/2022	DEUTSCHE BANK		8,489,900	10,000,000	32,500
30225V-AH-0	EXTRA SPACE STORAGE LP 3.900% 04/01/29		03/22/2022	CITIGROUP GLOBAL MKTS		2,996,550	3,000,000	0
302445-AE-1	FLIR SYSTEMS INC 2.500% 08/01/30		06/28/2022	Various		11,785,667	14,227,000	145,639

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302520-AC-5	FNB CORP 5.150% 08/25/25		08/18/2022	MORGAN STANLEY FIXED INC		9,986,000	10,000,000	0
30262S-AS-7	FREMF Mortgage T2015K42 2015-K42 C 3.849% 01/25/48		02/14/2022	SOCIETE GENERALE		4,411,010	4,328,000	6,941
30286X-AQ-2	FREMF 2015-K43 C 3.732% 02/25/48		02/14/2022	BANK of AMERICA SEC		6,079,688	6,000,000	9,330
30292N-AK-9	FREMF 2015-K44 C 3.719% 01/25/48		02/14/2022	BANK of AMERICA SEC		5,058,984	5,000,000	7,645
30292P-AG-3	FREMF Mortgage T2015K45 2015-K45 C 3.610% 04/25/48		02/10/2022	SOCIETE GENERALE		4,004,738	3,970,000	5,145
30292R-AJ-3	FREMF Mortgage T2015K46 2015-K46 B 3.698% 04/25/48		02/14/2022	ROBERT W. BAIRD		10,230,859	10,000,000	15,395
30293H-AG-0	FREMF Mortgage T2015K48 2015-K48 C 3.646% 08/25/48		02/14/2022	BANK of AMERICA SEC		12,001,301	11,860,000	18,003
30296G-AS-3	FREMF Mortgage T2018K730 2018-K730 B 3.796% 02/25/50		02/14/2022	SOCIETE GENERALE		7,176,094	7,000,000	11,071
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		02/10/2022	BREAN CAPITAL LLC		6,265,657	0	37,130
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53		07/15/2022	PERFORMANCE TRUST CAPITAL		7,130,226	0	59,014
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		04/14/2022	CREDIT SUISSE FIRST BOSTON		14,937,587	15,000,000	32,243
31620M-BY-1	FIDELITY NATIONAL INFORM 5.100% 07/15/32		07/06/2022	J P MORGAN SEC		9,993,800	10,000,000	0
316773-DJ-6	FIFTH THIRD BANCORP 6.361% 10/27/28		10/24/2022	GOLDMAN SACHS		10,000,000	10,000,000	0
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		09/26/2022	RAYMOND JAMES		18,012,500	20,000,000	0
33767B-AA-7	FIRSTENERGY TRANSMISSION 5.450% 07/15/44		02/15/2022	J P MORGAN SEC		333,729	290,000	1,405
33767M-AC-9	FirstKey Homes 22020SFR1 Trust 2020-SFR1 B 1.740% 08/17/37		11/02/2022	MORGAN STANLEY FIXED INC		1,755,078	2,000,000	290
33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A 4.250% 07/17/39		06/15/2022	MORGAN STANLEY FIXED INC		15,000,011	15,550,600	0
33767P-AC-2	Firstkey Homes T2022SFR2 2022-SFR2 B 4.500% 07/17/39		06/15/2022	MORGAN STANLEY FIXED INC		28,693,650	30,000,000	0
33767W-AE-3	Firstkey Homes T2021SFR1 2021-SFR1 C 1.888% 08/17/38		05/03/2022	PERFORMANCE TRUST CAPITAL		18,984,457	21,300,000	4,468
33768D-AC-8	Firstkey Homes T2022SFRA 2022-SFRA B 3.500% 03/17/39		03/10/2022	MORGAN STANLEY FIXED INC		29,843,748	30,000,000	0
33768E-AC-6	Firstkey Homes T2022SFR3 2022-SFR3 B 4.500% 07/17/26		11/22/2022	Various		16,021,967	17,250,000	0
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38		06/14/2022	MORGAN STANLEY FIXED INC		8,905,077	9,986,419	8,884
33768N-AC-6	Firstkey Homes T2022SFR1 2022-SFR1 B 4.493% 05/17/39		04/05/2022	MORGAN STANLEY FIXED INC		12,999,702	13,000,000	0
33844P-AG-0	FCAT 2018-3 D 4.150% 12/16/24		05/26/2022	BNP SECURITIES		6,032,813	6,000,000	11,067
33845D-AD-3	Flagship Credit 20184 st 2018-4 D 4.330% 12/16/24		05/26/2022	BNP SECURITIES		1,711,688	1,700,000	3,272
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		06/28/2022	BARCLAYS		30,000,000	30,000,000	0
34919E-AE-8	Fort Washington 20191A -1 2019-1A ER 10.993% 10/20/32		09/15/2022	ROBERT W. BAIRD		873,000	1,000,000	16,029
34959E-AB-5	FORTINET INC 2.200% 03/15/31		12/20/2022	SEAPORT GROUP LLC		7,060,196	9,030,000	53,528
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B 6.844% 04/25/42		04/11/2022	NOMURA SECURITIES INTERNATIONA		7,850,000	7,850,000	0
36209B-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		11/09/2022	PRIVATE PLACEMENT		5,670,000	5,670,000	0
36251F-BA-3	GSMS 2015-GC28 AS 3.759% 02/10/48		11/18/2022	Various		10,892,325	11,185,000	20,017
36251F-BD-7	GSMS 2015-GC28 C 4.310% 02/10/48		10/19/2022	BANK of AMERICA SEC		10,181,122	10,870,000	23,923
36251X-AV-9	GS Mortgage Secu2016GS4 rust 2016-GS4 AS 3.645% 11/10/49		05/05/2022	Various		14,383,588	14,360,000	25,359
36252T-AW-5	GSMS 2016-GS2 B 3.759% 05/10/49		11/08/2022	BANK of AMERICA SEC		4,161,093	4,746,000	4,460
36253P-AG-7	GSMS 2017-GS6 AS 3.638% 05/10/50		03/22/2022	BREAN CAPITAL LLC		10,009,375	10,000,000	23,243
36254K-AU-6	GS Mortgage Secu2017GS8 rust 2017-GS8 C 4.334% 11/10/50		06/23/2022	Various		2,630,467	2,892,000	9,355
36255M-AN-7	GSMS 2017-SLP E 4.591% 10/10/32		01/25/2022	WELLS FARGO		995,000	1,000,000	3,316
36255N-AX-3	GSMS 2018-GS9 AS 4.141% 03/10/51		12/14/2022	Various		9,716,553	10,145,000	21,365
36256D-AC-0	GLS Auto Receiva20191A st 2019-1A C 3.870% 12/16/24		02/01/2022	INTL FCSTONE FINANCIAL INC		2,032,656	2,000,000	3,870
36257H-BT-2	GS Mortgage Secu2019GC40rust 2019-GC40 AS 3.412% 07/10/52		05/17/2022	BARCLAYS		1,848,438	2,000,000	3,412
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		05/13/2022	WELLS FARGO		15,766,062	17,116,675	19,019
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		05/16/2022	WELLS FARGO		8,099,030	8,785,388	10,372
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		05/18/2022	BMO CAPITAL MARKETS CORP		17,246,443	18,727,050	24,709
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		01/10/2022	GOLDMAN SACHS		9,823,438	10,000,000	29,861
36264F-AN-1	GSK CONSUMER HEALTHCARE 4.000% 03/24/52		11/02/2022	Tax Free Exchange		9,833,965	10,000,000	42,222
37045X-DL-7	GENERAL MOTORS FINL CO 2.700% 06/10/31		03/16/2022	Various		8,623,206	9,812,000	72,118
37045X-DS-2	GENERAL MOTORS FINL CO 3.100% 01/12/32		03/16/2022	Various		9,932,588	11,035,000	62,916
37940X-AG-7	GLOBAL PAYMENTS INC 2.150% 01/15/27		06/27/2022	SUMRIDGE PARTNERS		10,187,211	11,536,000	149,503
37940X-AN-2	GLOBAL PAYMENTS INC 5.300% 08/15/29		08/08/2022	J P MORGAN SEC		1,998,980	2,000,000	0
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52		08/12/2022	BARCLAYS		10,000,000	10,000,000	0
38173M-AB-8	GOLUB CAPITAL BDC INC 2.500% 08/24/26		06/28/2022	STIFEL NICHOLAS		10,136,640	12,000,000	105,000
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		09/20/2022	SMBC NIKKO		250,205	307,000	647
38239P-AA-5	GOODMAN US FIN FIVE LLC 4.625% 05/04/32		04/27/2022	J P MORGAN SEC		9,984,100	10,000,000	0
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		05/19/2022	J P MORGAN SEC		419,760	424,000	6,737
38869P-AP-9	GRAPHIC PACKAGING INTL 1.512% 04/15/26		10/12/2022	Cantor Fitzgerald Fixed		10,032,618	11,778,000	88,547

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
389286-AA-3	GRAY ESCROW II INC 5.375% 11/15/31		03/04/2022	Various		225,085	230,000	4,085
40390M-AJ-4	2021LULU 2021-LULU C 6.189% 10/15/36		06/28/2022	BTIG LLC		4,461,641	4,775,000	6,315
404030-AJ-7	H&E EQUIPMENT SERVICES 3.875% 12/15/28		07/18/2022	Various		12,355,000	15,000,000	27,448
404119-CA-5	HCA INC 3.500% 09/01/30		09/27/2022	Various		13,475,925	15,886,000	128,938
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		07/21/2022	BANK of AMERICA SEC		4,988,913	5,134,938	24,757
42806M-AF-6	Hertz Vehicle Fi20212A LLC 2021-2A B 2.120% 12/27/27		06/17/2022	INTL FCSTONE FINANCIAL INC		2,988,655	3,430,000	5,454
43300L-AG-5	Hilton USA Trust2016HHV 2016-HHV B 4.194% 11/05/38		12/07/2022	J P MORGAN SEC		4,156,523	4,500,000	4,194
437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41		12/09/2022	MORGAN STANLEY FIXED INC		1,606,255	1,965,589	1,296
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		11/08/2022	Various		17,644,610	17,950,109	3,372
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26		12/08/2022	Various		13,226,228	15,311,812	20,665
446150-BB-9	HUNTINGTON BANCSHARES INC 4.443% 08/04/28		09/14/2022	KEY BANC-MCDONALD		2,902,140	3,000,000	15,551
45258L-AA-5	IMOLA MERGER CORP 4.750% 05/15/29		06/29/2022	BANK of AMERICA SEC		4,237,500	5,000,000	30,347
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57		07/25/2022	Various		9,968,768	11,429,871	13,955
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		04/01/2022	Interest Capitalization		0	0	0
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2022	Interest Capitalization		5,108	5,108	0
45688C-AB-3	INGEVITY CORP 3.875% 11/01/28		03/24/2022	STIFEL NICHOLAS		1,802,500	2,000,000	31,646
460146-CK-7	INTERNATIONAL PAPER CO 4.800% 06/15/44		12/23/2022	MESIROW FINANCIAL		8,550,142	9,588,000	16,619
460690-BT-6	INTERPUBLIC GROUP 2.400% 03/01/31		11/01/2022	STIFEL NICHOLAS		2,411,387	3,169,000	13,099
46284V-AC-5	IRON MOUNTAIN INC 4.875% 09/15/27		02/10/2022	STIFEL NICHOLAS		481,815	482,000	9,665
46591P-AA-0	JP Morgan Chase 2020ACE al Mor 2020-ACE A 3.287% 01/10/37		12/14/2022	PERFORMANCE TRUST CAPITAL		36,024,988	38,970,000	50,626
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.205% 08/25/50		02/08/2022	ODEON CAPITAL GROUP LLC		11,610,290	11,668,633	9,487
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51		11/14/2022	J P MORGAN SEC		15,421,931	18,156,799	18,913
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		05/17/2022	WELLS FARGO		13,883,901	15,080,952	18,851
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		03/10/2022	J P MORGAN SEC		8,725,656	9,341,619	8,433
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		06/24/2022	Various		48,549,285	49,795,190	41,985
46640N-AP-3	JPMBB 2013-C15 D 5.180% 11/15/45		08/17/2022	BANK of AMERICA SEC		493,186	510,000	1,366
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		02/01/2022	Interest Capitalization		0	0	0
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		09/14/2022	Various		23,679,146	24,128,000	1,076
46645L-BF-3	JPMBB Commercial2016C1 e Secu 2016-C1 C 4.736% 03/17/49		07/18/2022	BANK of AMERICA SEC		9,542,969	10,000,000	24,975
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		09/28/2022	J P MORGAN SEC		9,724,590	10,350,000	24,682
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.207% 12/25/49		12/22/2022	ROBERT W. BAIRD		3,892,867	4,704,371	14,397
46651M-AG-1	JPMCC 2019-MFP B 5.499% 07/15/36		11/17/2022	BANK of AMERICA SEC		1,646,875	1,700,000	1,427
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		05/17/2022	WELLS FARGO		19,004,021	20,663,564	25,829
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52		11/14/2022	J P MORGAN SEC		13,657,468	16,356,250	17,038
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		03/10/2022	J P MORGAN SEC		9,272,796	9,937,357	8,971
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		03/03/2022	VFN-US BANK		79,749,311	79,749,311	0
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		02/24/2022	J P MORGAN SEC		17,011,322	18,200,010	34,125
46655F-AA-5	JMA-RM LLC 3.880% 03/01/72		03/29/2022	STERN		1,910,000	1,910,000	0
476556-CX-1	JERSEY CENTRAL PWR & LT 6.150% 06/01/37		06/16/2022	Various		14,864,471	11,917,000	62,626
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		07/18/2022	BARCLAYS		5,899,213	6,250,563	67,312
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52		03/09/2022	BARCLAYS		18,000,000	18,000,000	0
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		03/09/2022	BARCLAYS		10,000,000	10,000,000	0
48123V-AF-9	ZIFF DAVIS 4.625% 10/15/30		06/13/2022	Various		16,742,554	20,000,000	112,871
48666K-AZ-2	KAUFMAN & BROAD HOME CRP 4.000% 06/15/31		05/05/2022	Various		9,538,810	11,113,000	165,243
49326E-EN-9	KEYBANK NA 4.789% 06/01/33		05/16/2022	Various		17,041,300	17,000,000	0
49461M-AA-8	KINETIK HOLDINGS LP 5.875% 06/15/30		06/01/2022	Various		9,975,780	10,001,000	0
497266-AC-0	KIRBY CORPORATION 4.200% 03/01/28		11/29/2022	SEAPORT GROUP LLC		14,509,900	16,000,000	166,833
501687-AC-1	LAD Auto Receiva20221A st 2022-1A C 6.850% 04/15/30		08/09/2022	J P MORGAN SEC		6,749,710	6,750,000	0
501797-AN-4	L BRANDS INC 5.250% 02/01/28		07/26/2022	Various		2,713,756	3,000,000	75,149
501797-AW-4	L BRANDS INC 6.625% 10/01/30		07/20/2022	RBC/DAIN		11,203,988	12,015,000	245,431
527298-BR-3	LEVEL 3 FINANCING INC 4.250% 07/01/28		01/27/2022	Various		9,700,625	10,000,000	31,698
529537-AA-0	LXP INDUSTRIAL TRUST 2.375% 10/01/31		06/07/2022	CITIGROUP GLOBAL MKTS		8,043,600	10,000,000	42,552
54627R-AN-0	LASGOV POWER 4.275% 02/01/36		05/12/2022	J P MORGAN SEC		25,000,000	25,000,000	0
54627R-AP-5	LASGOV POWER 4.475% 08/01/39		05/12/2022	J P MORGAN SEC		8,000,000	8,000,000	0
548661-EJ-2	LOWES COMPANIES 4.250% 04/01/52		03/22/2022	BANK of AMERICA SEC		4,996,600	5,000,000	0

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55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62		05/19/2022	CREDIT SUISSE FIRST BOSTON		14,997,023	15,000,000	0
55066W-AC-8	LUXE Commercial 2021TRIP Trust 2021-TRIP B 5.739% 10/15/38		12/02/2022	BANK of AMERICA SEC		17,567,139	18,750,000	57,695
55284B-AG-8	MGIC INVESTMENT CORP 5.250% 08/15/28		03/25/2022	Various		15,912,500	16,000,000	71,896
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61		07/11/2022	BARCLAYS		9,408,970	10,000,000	39,417
55305B-AS-0	M/I HOMES INC 4.950% 02/01/28		04/28/2022	SUMRIDGE PARTNERS		9,275,094	10,001,000	120,004
55316V-AA-2	MHC Commercial M2021MHC Trust 2021-MHC A 5.140% 04/15/38		12/21/2022	BANK of AMERICA SEC		7,004,250	7,200,000	8,190
55342U-AJ-3	MPT OPER PARTNERS 4.625% 08/01/29		09/21/2022	JEFFERIES & CO		5,897,500	7,000,000	46,764
55358P-AA-4	MSCG Trust 2018SELF 2018-SELF A 5.218% 10/15/37		10/13/2022	Various		2,579,978	2,632,000	4,633
55903V-AL-7	MAGALLANES INC 4.279% 03/15/32		12/01/2022	Various		10,166,409	10,194,000	1,845
55903V-AN-3	MAGALLANES INC 5.050% 03/15/42		09/28/2022	Various		11,428,273	11,750,000	3,682
55903V-AQ-6	MAGALLANES INC 5.141% 03/15/52		03/09/2022	J P MORGAN SEC		750,000	750,000	0
58003U-AC-2	MF1 2020-FL4 AS 6.022% 11/15/35		12/15/2022	PERFORMANCE TRUST CAPITAL		637,865	653,500	758
58502B-AE-6	MEDNAX INC 5.375% 02/15/30		12/28/2022	Various		11,081,270	12,484,000	228,572
59217G-AX-7	MET LIFE GLOB 3.000% 01/10/23		11/10/2022	TD SECURITIES		1,845,912	1,850,000	19,271
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		09/16/2022	US BANCORP		10,936,530	11,000,000	39,921
59217G-FB-0	MET LIFE GLOB 4.400% 06/30/27		06/27/2022	BANK of AMERICA SEC		14,988,600	15,000,000	0
595112-BS-1	MICRON TECHNOLOGY INC 2.703% 04/15/32		09/12/2022	BANK of AMERICA SEC		540,120	692,000	7,742
595112-BV-4	MICRON TECHNOLOGY INC 6.750% 11/01/29		10/27/2022	Various		290,629	290,000	0
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		01/21/2022	Various		23,940	24,000	579
59980A-AF-4	MCMLT 2017-2 B2 3.911% 07/25/59		12/19/2022	INTL FCSTONE FINANCIAL INC		1,030,469	1,250,000	2,670
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		07/22/2022	SEAPORT GROUP LLC		14,837,682	15,931,000	260,406
61034U-AC-9	Monroe Capital M20201A LLC 2020-1A A2R 4.650% 05/20/34		04/22/2022	DEUTSCHE BANK		10,000,000	10,000,000	0
61690A-AG-9	Morgan Stanley B2015C27 t 2015-C27 AS 4.068% 12/15/47		07/14/2022	BREAN CAPITAL LLC		4,866,797	5,000,000	9,605
61690A-AH-7	Morgan Stanley B2015C27 t 2015-C27 B 4.499% 12/15/47		06/28/2022	PERFORMANCE TRUST CAPITAL		10,936,323	11,311,000	42,379
61690G-AL-5	MSBAM 2014-C14 C 5.059% 02/15/47		08/03/2022	BARCLAYS		6,598,140	6,648,000	3,726
61690Q-AK-5	MSBAM 2015-C23 C 4.142% 07/15/50		07/26/2022	MORGAN STANLEY FIXED INC		10,580,200	11,106,000	34,508
61690Y-BX-9	MSC 2016-BNK2 AS 3.282% 11/15/49		10/28/2022	Various		12,024,829	12,870,000	29,520
61691J-AV-6	Morgan Stanley C2017H1 Trust 2017-H1 A5 3.530% 06/15/50		06/21/2022	BARCLAYS		14,948,120	15,698,071	33,864
61691J-AY-0	Morgan Stanley C2017H1 Trust 2017-H1 AS 3.773% 06/15/50		06/30/2022	BANK of AMERICA SEC		6,228,641	6,550,000	2,746
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		09/28/2022	J P MORGAN SEC		526,442	582,000	13,702
61747Y-EU-5	MORGAN STANLEY 4.889% 07/20/33		07/18/2022	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0
61766N-BE-4	Morgan Stanley B2016C30 t 2016-C30 AS 3.175% 09/15/49		06/22/2022	BMO CAPITAL MARKETS CORP		6,505,625	7,000,000	14,199
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.274% 11/15/49		10/28/2022	PERFORMANCE TRUST CAPITAL		1,144,777	0	0
61767C-AU-2	MSBAM 2017-C33 A4 3.337% 05/15/50		05/10/2022	WELLS FARGO		10,439,521	10,826,045	11,039
62482B-AA-0	MOZART DEBT MERGER SUB 3.875% 04/01/29		02/10/2022	Various		461,220	482,000	6,083
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		11/17/2022	GOLDMAN SACHS		12,852,692	12,856,000	113,913
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51		03/08/2022	BARCLAYS		3,004,962	3,134,250	10,409
62878Y-AB-0	BUNDT 2021-1 B 4.970% 07/30/51		03/25/2022	AMHERST SECURITIES GROUP		3,822,500	4,000,000	18,223
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		09/20/2022	JANE STREET EXECUTION SERVICES		131,950	126,000	2,637
629377-CS-9	NRG ENERGY INC 3.875% 02/15/32		01/13/2022	Various		9,660,000	10,000,000	153,063
62954H-AZ-1	NXPI NXP BV 3.875% 06/18/26		05/19/2022	Tax Free Exchange		19,995,065	20,000,000	325,069
62954H-BB-3	NXPI 5.000% 01/15/33		05/12/2022	Various		16,958,970	17,000,000	0
63938C-AK-4	NAVIENT CORP-WHEN DISTRIBUTE 5.000% 03/15/27		12/05/2022	Various		3,905,795	4,150,000	72,194
63938C-AL-2	NAVIENT CORP-WHEN DISTRIBUTE 4.875% 03/15/28		05/06/2022	Various		13,393,075	15,000,000	64,729
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		05/19/2022	BARCLAYS		4,382,297	4,950,000	11,334
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		12/07/2022	Various		34,012,352	36,887,500	59,593
64110L-AX-4	NETFLIX INC 6.375% 05/15/29		02/02/2022	RBC/DAIN		11,937,500	10,000,000	139,896
644274-AH-5	NEW ENTERPRISE STONE & L 5.250% 07/15/28		08/30/2022	JEFFERIES & CO		11,517,565	12,752,000	74,227
64831K-AC-0	New Residential 2022SFR1 Loan 2022-SFR1 B 2.849% 02/17/39		03/25/2022	DEUTSCHE BANK		950,625	1,000,000	2,216
648684-AA-6	NEW SEASONS LLC 3.890% 04/01/62		04/18/2022	STERN		15,300,000	15,300,000	0
64909D-AA-7	NEW VILLAS ZIONSVILLE 4.390% 05/01/62		05/18/2022	STERN		10,000,000	10,000,000	0
65249B-AB-5	NEWS CORP 5.125% 02/15/32		03/07/2022	BANK of AMERICA SEC		10,175,000	10,000,000	39,861
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		11/03/2022	Various		16,929,454	17,225,000	39,403
653418-AA-7	NEXTERA PP 6.090% 12/21/42		12/21/2022	PRIVATE PLACEMENT		25,000,000	25,000,000	0
655844-BN-7	NORFOLK SOUTHERN CORP 4.800% 08/15/43		10/28/2022	KEY BANC-MCDONALD		2,944,762	3,515,000	35,619

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67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50		10/28/2022	Various		19,047,937	21,989,586	5,097
68245H-AJ-3	One Market Plaza20171MKT 2017-1MKT E 4.142% 02/10/32		05/19/2022	Various		1,270,861	1,327,000	1,947
682696-AA-7	OneMain Financia20202A ce Tru 2020-2A A 1.750% 09/14/35		07/22/2022	CITIGROUP GLOBAL MKTS		19,020,045	21,219,000	13,401
68269B-AA-6	OneMain Financia20192A ce Tru 2019-2A A 3.140% 10/14/36		06/24/2022	Various		45,531,602	48,275,000	29,786
68269M-AA-2	OneMain Financia20211A ce Tru 2021-1A A1 1.550% 06/16/36		06/28/2022	CITIGROUP GLOBAL MKTS		29,857,926	33,985,000	13,141
683720-AC-0	OPEN TEXT HOLDINGS INC 4.125% 12/01/31		03/04/2022	Various		9,550,000	10,000,000	116,875
68389X-CK-9	ORACLE CORP 6.900% 11/09/52		11/07/2022	BANK of AMERICA SEC		9,993,700	10,000,000	0
688225-AH-4	OSHKOSH CORP 3.100% 03/01/30		05/25/2022	Various		6,674,594	7,519,000	50,340
69007T-AC-8	OUTFRONT MEDIA CAP LLC/C 4.625% 03/15/30		09/22/2022	Various		8,197,500	10,000,000	12,205
690742-AB-7	OWENS CORNING 7.000% 12/01/36		12/02/2022	CITIGROUP GLOBAL MKTS		6,536,280	6,000,000	5,833
693304-AG-2	PECO CORP 5.900% 05/01/34		07/06/2022	J P MORGAN SEC		2,203,680	2,000,000	21,961
693342-AC-1	PG&E WILDFIRE RECOVERY 4.377% 06/01/39		09/23/2022	ROBERT W. BAIRD		8,113,230	9,000,000	149,912
693342-AG-2	PG&E WILDFIRE RECOVERY 4.722% 06/01/37		07/13/2022	CITIGROUP GLOBAL MKTS		14,999,057	15,000,000	0
693475-BE-4	PNC FINANCIAL 4.626% 06/06/33		06/01/2022	PNC CAPITAL MARKETS		20,000,000	20,000,000	0
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		05/12/2022	WELLS FARGO		7,244,223	7,836,888	8,163
69410A-AA-4	PACEWell 5 Trust20221 2022-1 A 6.635% 10/11/60		11/16/2022	SUNTRUST		13,499,660	13,500,000	0
70450Y-AL-7	PAYPAL HOLDINGS INC 4.400% 06/01/32		05/19/2022	Various		21,843,480	22,000,000	0
70932M-AC-1	PENNYMAC FIN SVCS INC 5.750% 09/15/31		08/17/2022	Various		12,966,375	15,000,000	359,423
71845J-AA-6	PHILLIPS EDISON GROCERY 2.625% 11/15/31		11/04/2022	Various		16,472,569	20,875,000	237,375
71951Q-AC-6	PHYSICIANS REALTY LP 2.625% 11/01/31		05/24/2022	SEAPORT GROUP LLC		4,291,264	5,128,000	9,348
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		12/30/2022	Various		877,140	877,140	0
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		01/25/2022	GUGGENHEIM CAPITAL MARKETS		11,500,000	11,500,000	0
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		08/31/2022	SEAPORT GROUP LLC		4,185,320	4,000,000	73,396
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.750% 04/15/26		05/10/2022	RBC/DAIN		9,600,000	10,000,000	91,042
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		06/08/2022	BARCLAYS		9,274,688	9,750,000	48,479
74166Y-AC-4	PROSE 2022-1 A2 5.709% 04/30/52		05/25/2022	BARCLAYS		20,000,000	20,000,000	0
74331C-AD-0	Progress Residen2020SFR1st 2020-SFR1 D 2.383% 04/17/37		10/28/2022	BARCLAYS		4,216,781	4,700,000	0
74331F-AC-5	Progress Residen2021SFR1st 2021-SFR1 B 1.303% 04/17/38		10/13/2022	Various		6,289,219	7,250,000	3,438
74331U-AE-8	Progress Residen2022SFR3st 2022-SFR3 C 3.750% 04/17/39		12/16/2022	WELLS FARGO		1,612,758	1,800,000	3,563
74332V-AC-9	Progress Residen2022SFR2st 2022-SFR2 B 3.400% 04/17/27		03/14/2022	GOLDMAN SACHS		22,535,113	23,000,000	0
74332W-AG-8	Progress Residen2019SFR3st 2019-SFR3 D 2.871% 09/17/36		11/08/2022	BARCLAYS		7,145,596	7,735,000	5,552
74332Y-AC-3	Progress Residen2022SFR5st 2022-SFR5 B 4.896% 06/17/39		10/05/2022	Various		17,737,268	18,000,000	2,448
74333D-AC-8	PROG 2021-SFR2 B 1.796% 04/19/38		09/09/2022	Various		16,433,683	18,165,000	2,793
74333F-AB-5	Progress Residen2021SFR5st 2021-SFR5 B 1.658% 07/17/38		05/10/2022	WELLS FARGO		1,341,797	1,500,000	760
74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A 1.524% 07/17/38		05/13/2022	Various		1,844,413	2,048,656	2,079
74333H-AC-9	Progress Residen2021SFR6st 2021-SFR6 B 1.754% 07/17/38		11/07/2022	MORGAN STANLEY FIXED INC		1,713,984	2,060,000	803
74333T-AE-9	Progress Residen2021SFR8st 2021-SFR8 C 1.931% 10/17/38		08/11/2022	BARCLAYS		3,318,686	3,742,000	2,810
74334D-AC-7	Progress Residen2022SFR6st 2022-SFR6 B 4.997% 07/20/39		07/25/2022	RBC/DAIN		28,134,555	28,135,000	0
74368C-AR-5	PROTECTIVE LIFE GLOBAL 1.082% 06/09/23		07/15/2022	TD SECURITIES		5,181,916	5,300,000	6,372
745332-CE-4	PUGET SOUND ENERGY INC 4.434% 11/15/41		06/27/2022	KEY BANC-MCDONALD		1,169,402	1,300,000	7,045
747262-AY-9	QVC INC 4.750% 02/15/27		02/10/2022	SUMRIDGE PARTNERS		4,717,500	5,000,000	116,111
747262-AZ-6	QVC INC 4.375% 09/01/28		02/11/2022	Various		4,562,486	5,000,000	98,264
747525-BT-9	QUALCOMM 6.000% 05/20/53		11/07/2022	J P MORGAN SEC		9,929,100	10,000,000	0
74932B-AL-7	RBSCF Trust 2013SMV 2013-SMV D 3.584% 03/11/31		06/17/2022	BANK of AMERICA SEC		8,193,150	8,670,000	18,732
74970C-AA-2	RMF Proprietary 20222 Trust 2022-2 A 3.750% 06/25/62		06/03/2022	NOMURA SECURITIES INTERNATIONA		10,052,388	10,750,000	0
74970F-AA-5	RMF Proprietary 20223 Trust 2022-3 A 4.000% 08/25/62		08/04/2022	NOMURA SECURITIES INTERNATIONA		23,259,513	25,000,000	0
776743-AJ-5	ROPER TECHNOLOGIES INC 2.000% 06/30/30		06/27/2022	Cantor Fitzgerald Fixed		3,769,176	4,685,000	46,590
78015K-7D-0	ROYAL BANK OF CANADA 1.950% 01/17/23		10/21/2022	RBC/DAIN		5,169,112	5,200,000	27,603
78397K-AA-0	SEG HLD LLC/SEG FIN CORP 5.625% 10/15/28		06/23/2022	BANK of AMERICA SEC		3,124,925	3,440,000	25,777
78403D-AR-1	SBA TOWER TRUST 2.328% 01/15/28		05/03/2022	ROBERT W. BAIRD		25,084,360	28,000,000	36,213
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		11/17/2022	BARCLAYS		818,156	818,000	0
78409V-AN-4	S&P GLOBAL INC 4.500% 05/15/48		03/21/2022	KEY BANC-MCDONALD		5,074,496	4,700,000	75,200
78516F-AA-7	SABAL TRAIL TRANS 4.246% 05/01/28		06/27/2022	J P MORGAN SEC		20,317,599	20,896,000	142,945
80286H-AG-4	Santander Drive 20193 eivabl 2.680% 10/15/25		02/03/2022	WELLS FARGO		16,442,969	16,250,000	26,614
808513-BJ-3	SCHWAB CORP 4.000% 12/01/30		02/18/2022	RBC/DAIN		347,344	375,000	3,417

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
808513-CB-9	SCHWAB CORP 5.000% Perpet.		03/02/2022	BANK of AMERICA SEC		10,375,000	10,375,000	0
81104P-AA-7	SCRIPPS ESCROW INC 5.875% 07/15/27		09/22/2022	BANK of AMERICA SEC		451,875	500,000	5,793
81211K-AZ-3	SEALED AIR CORP 1.573% 10/15/26		12/19/2022	Various		7,680,070	8,800,000	25,378
816851-BP-3	SEMPRA ENERGY 3.700% 04/01/29		03/21/2022	MORGAN STANLEY FIXED INC		3,985,040	4,000,000	0
81685V-AA-1	SEMPRA INFRASTRUCTURE PA 3.250% 01/15/32		01/06/2022	J P MORGAN SEC		9,890,300	10,000,000	0
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.855% 02/25/50		04/01/2022	BMO CAPITAL MARKETS CORP		2,296,144	2,345,997	1,003
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		01/19/2022	MORGAN STANLEY FIXED INC		11,928,750	12,000,000	20,833
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		03/28/2022	CITIGROUP GLOBAL MKTS		23,990,000	25,000,000	27,778
824348-BH-8	SHERWIN-WILLIAMS CO/THE 4.400% 02/01/45		03/23/2022	MESIROW FINANCIAL		970,330	1,000,000	6,600
82510W-AA-8	SHOPS 2016-CSTL A 3.126% 07/05/36		08/02/2022	BANK of AMERICA SEC		6,910,840	7,500,000	1,953
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31		01/26/2022	RBC/DAIN		3,775,000	4,000,000	69,750
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		09/27/2022	JANE STREET EXECUTION SERVICES		235,461	277,000	1,116
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		05/26/2022	JPM FUNDS RECAP		14,918,750	15,000,000	42,222
83545G-BD-3	SONIC AUTOMOTIVE INC 4.625% 11/15/29		06/23/2022	Various		9,176,753	11,346,000	77,742
83545G-BE-1	SONIC AUTOMOTIVE INC 4.875% 11/15/31		06/22/2022	Various		10,897,965	13,061,000	265,669
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		03/02/2022	BANK of AMERICA SEC		10,989,614	10,982,750	16,422
835495-AL-6	SONOCO PRODUCTS 3.125% 05/01/30		07/15/2022	Various		16,466,159	18,770,000	97,507
835495-AM-4	SONOCO PRODUCTS 1.800% 02/01/25		06/21/2022	BANK of AMERICA SEC		18,747,122	20,078,000	152,593
837004-BW-9	SOUTH CAROLINA ELE & GAS 5.800% 01/15/33		11/28/2022	KEY BANC-MCDONALD		5,141,900	5,000,000	108,750
83851M-AM-9	SOUTH JERSEY GAS CO 5.550% 07/15/33		02/10/2022	GOLDMAN SACHS		15,296,060	13,000,000	58,121
842400-HQ-9	SOUTHERN CAL EDISON 4.700% 06/01/27		05/18/2022	MIZUHO SECURITIES USA INC		14,967,900	15,000,000	0
85172F-AR-0	SPRINGLEAF FINANCE CORP 5.375% 11/15/29		03/28/2022	Various		7,198,300	7,500,000	147,738
853496-AG-2	STANDARD INDUSTRIES INC 4.375% 07/15/30		02/18/2022	Various		9,282,154	10,000,000	42,845
855244-AN-9	STARBUCKS CORP 3.100% 03/01/23		11/29/2022	TD SECURITIES		11,349,156	11,400,000	88,350
85855C-AB-6	STELLANTIS FIN US INC 2.691% 09/15/31		05/10/2022	Various		14,714,696	17,980,000	74,366
858912-AG-3	STERICYCLE INC 3.875% 01/15/29		01/07/2022	HILLTOP SECURITIES INC.		24,625	25,000	474
86177T-AA-0	STONE 2021 IRR TRUST 3.880% 03/01/72		09/22/2022	STERN		4,670,000	4,670,000	5,608
87227L-AA-5	TCF NATIONAL BANK 4.125% 07/02/29		07/20/2022	STIFEL NICHOLAS		4,906,250	5,000,000	11,458
87241F-AA-0	TCW Direct Lending Secured A Note 6.327% 06/22/29		02/28/2022	PRIVATE PLACEMENT		3,336,842	3,336,842	0
87241F-AB-8	TCW Direct Lending Secured B Note 8.827% 06/22/29		02/28/2022	PRIVATE PLACEMENT		5,561,404	5,561,404	0
87265H-AG-4	TRI POINTE GROUP INC 5.700% 06/15/28		04/27/2022	Various		9,813,995	10,000,000	208,901
87303*-AA-9	THL Credit 5.000% 12/03/24		12/23/2022	PRIVATE PLACEMENT		3,109,722	3,109,722	0
87303T-AA-5	TTAN 2021MHC 2021-MHC A 5.168% 03/15/38		12/15/2022	Interest Capitalization		10,436	10,436	0
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		06/22/2022	BANK of AMERICA SEC		5,945,054	7,160,020	13,231
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		05/12/2022	BANK of AMERICA SEC		8,039,283	8,730,196	12,926
875127-BC-5	TAMPA ELECTRIC 4.350% 05/15/44		06/27/2022	KEY BANC-MCDONALD		1,379,310	1,530,000	8,135
87724R-AJ-1	TAYLOR MORRISON COMM 5.125% 08/01/30		04/21/2022	BANK of AMERICA SEC		4,675,000	5,000,000	59,792
87901J-AH-8	TGNA 5.000% 09/15/29		09/13/2022	RBC/DAIN		204,845	212,000	0
879360-AE-5	TELEDYNE TECHNOLOGIES IN 2.750% 04/01/31		10/12/2022	Various		8,816,899	10,536,000	91,168
88023U-AH-4	TEMPUR SEALY INTERNATIONAL I 4.000% 04/15/29		04/07/2022	J P MORGAN SEC		3,510,000	4,000,000	78,222
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL I 3.875% 10/15/31		04/07/2022	Various		18,397,190	21,000,000	385,818
882389-CC-1	TEXAS EASTERN TRANSMISSION 7.000% 07/15/32		01/13/2022	SEAPORT GROUP LLC		13,477,700	10,000,000	5,833
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		05/17/2022	RBC/DAIN		1,949,969	2,139,792	3,637
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46		05/17/2022	RBC/DAIN		8,656,716	9,801,067	13,264
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		05/12/2022	CREDIT SUISSE FIRST BOSTON		13,086,179	14,915,680	20,899
885160-AA-9	THOR INDUSTRIES INC 4.000% 10/15/29		06/29/2022	Various		20,355,484	25,000,000	119,778
887389-AL-8	TIMKEN CO 4.125% 04/01/32		03/22/2022	BANK of AMERICA SEC		14,755,950	15,000,000	0
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		04/06/2022	DEUTSCHE BANK		19,734,091	20,747,000	342,162
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62		07/15/2022	BANK of AMERICA SEC		14,365,500	15,000,000	37,500
89171Y-AG-6	TPMT 2015-2 1B3 3.436% 11/25/60		06/15/2022	INTL FCSTONE FINANCIAL INC		3,652,841	4,185,000	7,145
89172E-AJ-3	Towd Point Mortg20161 t 2016-1 B1 3.903% 02/25/55		11/17/2022	Cantor Fitzgerald Fixed		3,725,000	4,000,000	8,512
89172U-AE-8	Towd Point Mortg20164 t 2016-4 B1 3.890% 07/25/56		04/07/2022	BTIG LLC		10,900,969	11,025,000	11,637
89172U-AG-3	Towd Point Mortg20164 t 2016-4 B3 3.890% 07/25/56		05/26/2022	INTL FCSTONE FINANCIAL INC		6,580,313	7,019,000	22,268
89172Y-AE-0	TPMT 2016-3 B1 4.083% 04/25/56		05/10/2022	BMO CAPITAL MARKETS CORP		14,002,294	14,055,000	17,518
89175J-AD-2	TPMT 2017-6 M2 3.250% 10/25/57		06/21/2022	BTIG LLC		14,661,063	16,100,000	31,976

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89175M-AF-0	Towd Point Mortg20183 t 2018-3 M2 3.875% 05/25/58		02/11/2022	INTL FCSTONE FINANCIAL INC		21,858,172	21,575,000	32,512
89176E-AC-4	Towd Point Mortg20181 t 2018-1 M1 3.500% 01/25/58		02/25/2022	CITIGROUP GLOBAL MKTS		9,787,910	9,739,214	0
89176L-AB-0	TPMT 2018-6 A1B 3.750% 03/25/58		10/27/2022	J P MORGAN SEC		8,915,625	10,000,000	31,250
893647-BE-6	TRANSDIGM INC 6.250% 03/15/26		08/16/2022	GOLDMAN SACHS		99,223	98,000	2,603
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52		05/19/2022	WELLS FARGO		29,993,958	30,000,000	0
89612L-AC-0	Tricon American 2019SFR1 2019-SFR1 C 3.149% 03/17/38		10/05/2022	Various		9,497,977	9,585,000	7,098
89614Y-AB-2	Tricon Residenti2021SFR1 2021-SFR1 B 2.244% 07/17/38		11/07/2022	MORGAN STANLEY FIXED INC		1,268,906	1,500,000	748
89616Q-AB-7	Tricon Residenti2022SFR1 2022-SFR1 B 4.204% 04/17/39		11/07/2022	Various		16,270,967	16,931,000	5,605
89616Q-AC-5	Tricon Residenti2022SFR1 2022-SFR1 C 4.303% 04/17/39		10/25/2022	Various		8,453,936	9,500,000	29,523
89616T-AB-1	Tricon Residenti2022SFR2 2022-SFR2 B 5.244% 07/17/40		10/28/2022	Various		16,698,255	17,000,000	0
89788N-AA-8	TRUIST FINANCIAL CORP 4.916% 07/28/33		07/25/2022	SUNTRUST		15,000,000	15,000,000	0
89832Q-AF-6	TRUIST FINANCIAL CORP 5.100% 03/01/30		02/18/2022	RBC/DAIN		5,906,250	5,625,000	137,063
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		06/17/2022	Various		12,289,750	13,300,000	208,063
90265E-AV-2	UDR INC 2.100% 06/15/33		11/29/2022	SEAPORT GROUP LLC		3,703,193	5,113,000	49,511
90276C-AH-4	UBS Commercial M2017C2 Trust 2017-C2 AS 3.740% 08/15/50		02/25/2022	BANK of AMERICA SEC		17,216,484	17,000,000	0
90276Y-AF-0	UBSCM 2019-C16 XA 1.532% 04/15/52		12/15/2022	Various		5,892,096	0	54,291
90367U-AA-9	US ACUTE CARE SOLUTIONS 6.375% 03/01/26		02/09/2022	BARCLAYS		483,205	482,000	13,657
91159H-JG-6	US BANCORP 4.967% 07/22/33		07/19/2022	US BANCORP		8,000,000	8,000,000	0
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		08/09/2022	BANK of AMERICA SEC		10,237,500	10,000,000	96,285
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		02/18/2022	KEY BANC-MCDONALD		11,999,440	12,000,000	0
920253-AF-8	VALMONT INDUSTRIES 5.000% 10/01/44		12/01/2022	CITIGROUP GLOBAL MKTS		13,343,850	15,000,000	133,333
92047W-AD-3	VALVOLINE INC 4.250% 02/15/30		01/25/2022	MORGAN STANLEY HI-YLD		4,887,500	5,000,000	60,208
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		05/20/2022	Cantor Fitzgerald Fixed		8,344,600	10,000,000	119,250
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67		05/27/2022	CREDIT SUISSE FIRST BOSTON		24,464,783	25,000,000	81,806
92537R-AA-7	TK ELEVATOR US NEWCO INC 5.250% 07/15/27		12/28/2022	JEFFERIES & CO		5,382,500	6,000,000	144,375
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67		03/22/2022	CREDIT SUISSE FIRST BOSTON		29,921,193	30,000,000	79,158
927804-FG-4	VIRGINIA ELECTRIC & POWER 8.875% 11/15/38		10/19/2022	Cantor Fitzgerald Fixed		2,500,100	2,000,000	76,917
928563-AF-2	VMWARE INC-CLASS A 4.700% 05/15/30		05/10/2022	CREDIT SUISSE FIRST BOSTON		9,979,537	10,051,000	232,262
92928Q-AF-5	WEA FINANCE LLC 3.500% 06/15/29		04/27/2022	CITIGROUP GLOBAL MKTS		39,748,606	43,102,000	533,912
92937F-AU-5	WFRBS 2013-C12 D 4.531% 03/15/48		05/05/2022	PERFORMANCE TRUST CAPITAL		6,066,615	6,159,000	6,201
92939H-BB-0	WFRBS 2014-C23 B 4.388% 10/15/57		06/24/2022	BANK of AMERICA SEC		1,579,687	1,610,000	5,473
92939L-AJ-5	WF-RBS COMMERCIA2014C25 GE TRU 2014-C25 C 4.309% 11/15/47		07/22/2022	Various		5,036,144	5,270,000	15,772
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34		06/23/2022	MIZUHO SECURITIES USA INC		12,015,256	12,090,824	43,661
94989J-BB-1	Wells Fargo Comm2015C28 ortgag 2015-C28 AS 3.872% 05/15/48		06/01/2022	Various		2,052,995	2,090,000	1,740
94989J-BE-5	Wells Fargo Comm2015C28 ortgag 2015-C28 B 4.083% 05/15/48		07/05/2022	BREAN CAPITAL LLC		5,864,934	6,000,000	7,947
94989K-AX-1	Wells Fargo Comm2015C29 ortgag 2015-C29 AS 4.013% 06/15/48		11/01/2022	BARCLAYS		20,464,460	22,027,000	4,911
94989K-BA-0	Wells Fargo Comm2015C29 ortgag 2015-C29 B 4.194% 06/15/48		11/07/2022	BREAN CAPITAL LLC		13,104,556	14,371,000	13,394
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 0.881% 09/15/58		05/16/2022	BREAN CAPITAL LLC		1,878,504	0	38,562
94989Y-BF-9	WFCM 2016-C32 C 4.726% 01/15/59		07/21/2022	BANK of AMERICA SEC		9,571,875	10,000,000	31,488
95000D-AG-6	WFCM 2016-C34 A3FL 5.379% 06/15/49		12/27/2022	WELLS FARGO		14,206,094	14,750,000	28,583
95000F-AV-8	Wells Fargo Comm2016C35 ortgag 3.184% 07/15/48		08/17/2022	Various		5,716,376	6,085,260	13,417
95000H-BL-5	WFCM 2016-LC24 B 3.621% 10/15/49		05/23/2022	WELLS FARGO		2,041,643	2,194,000	4,215
95000J-AX-6	Wells Fargo Comm2016LC25ortgag 2016-LC25 AS 3.873% 12/15/59		07/21/2022	Various		19,265,574	19,700,000	52,447
95000J-BA-5	Wells Fargo Comm2016LC25ortgag 2016-LC25 B 4.342% 12/15/59		07/13/2022	BMO CAPITAL MARKETS CORP		5,465,519	5,661,000	9,872
95000J-BB-3	Wells Fargo Comm2016LC25ortgag 2016-LC25 C 4.342% 12/15/59		10/28/2022	BARCLAYS		2,224,716	2,585,000	0
95000U-3A-9	WELLS FARGO & COMPANY 4.808% 07/25/28		07/18/2022	WELLS FARGO		10,000,000	10,000,000	0
95000Y-BA-2	WFCM 2017-C40 XB 0.313% 10/15/50		10/20/2022	BARCLAYS		1,186,179	0	17,840
95000Y-BB-0	WFCM 2017-C40 AS 3.854% 10/15/50		07/19/2022	WELLS FARGO		6,470,110	6,843,000	14,652
95001A-BC-9	WFCM 2017-C41 A3 3.210% 11/15/50		05/09/2022	WELLS FARGO		9,643,468	10,123,546	9,027
95001J-BA-4	WFCM 2018-C44 AS 4.464% 05/15/51		05/23/2022	BANK of AMERICA SEC		5,082,950	5,126,000	15,255
95001R-BB-4	WFCM 2018-C48 B 4.904% 01/15/52		06/07/2022	BTIG LLC		9,478,346	9,579,000	10,439
95001R-BC-2	WFCM 2018-C48 C 5.071% 01/15/52		07/19/2022	BARCLAYS		3,735,000	4,000,000	11,415
95002N-AA-5	WFCM 2019-JWDR A 2.501% 09/15/31		10/21/2022	Various		417,750	475,000	639
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		01/13/2022	WELLS FARGO		14,714,063	15,000,000	27,083
95003M-BS-6	Wells Fargo Comm2022C62 ortgag 2022-C62 A4 4.000% 04/15/55		04/04/2022	WELLS FARGO		15,448,950	15,000,000	28,333

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.396% 04/15/55		04/06/2022	WELLS FARGO		5,033,399	0	33,593
95003M-BU-1	Wells Fargo Comm2022C62 ortgag 2022-C62 XB 0.047% 04/15/55		04/06/2022	WELLS FARGO		157,832	0	1,026
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		05/24/2022	WELLS FARGO		7,282,500	8,000,000	17,333
95003W-AE-6	Wells Fargo Comm2022ONL ortgag 2022-ONL B 4.418% 12/15/39		02/18/2022	WELLS FARGO		17,097,369	16,600,000	16,298
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52		03/23/2022	BARCLAYS		15,000,000	15,000,000	0
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		03/23/2022	BARCLAYS		18,000,000	18,000,000	0
961548-AV-6	WESTVACO CORP 8.200% 01/15/30		10/25/2022	ROBERT W. BAIRD		5,503,550	5,000,000	116,167
96221T-AH-0	WFRBS 2014-LC14 XA 1.239% 03/15/47		07/26/2022	BREAN CAPITAL LLC		43,388	0	2,915
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.935% 02/20/45		03/30/2022	BMO CAPITAL MARKETS CORP		1,903,540	1,944,868	0
988498-AR-2	YUM! BRANDS INC 5.375% 04/01/32		03/24/2022	BANK of AMERICA SEC		15,000,000	15,000,000	0
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		06/10/2022	GUGGENHEIM CAPITAL MARKETS		14,541,932	16,797,070	66,475
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/28/2022	BANK of AMERICA SEC		15,153,750	15,000,000	41,979
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32		12/12/2022	Various		8,819,021	8,819,021	0
BENFIT-VA-0	Benefit Street Partners 3.500% 04/11/30		12/28/2022	Various		8,051,102	8,051,102	0
BENFIT-VB-0	Benefit Street Partners 8.770% 04/11/30		12/28/2022	Various		4,025,551	4,025,551	0
PPFNM4-E0-5	HENDR 2022-A13 PP 5.490% 12/31/77		12/19/2022	VFN-US BANK		3,033,512	3,033,512	0
PPFOMA-Y0-5	HENDR 2022-A12 PP 5.880% 12/31/77		11/30/2022	VFN-US BANK		3,346,670	3,346,670	0
PPFRDH-R1-1	HENDR 2022-A04 PP 5.150% 12/31/77		08/10/2022	VFN-US BANK		3,488,455	3,488,455	0
PPFSL4-1W-1	HENDR 2022-A11 PP 5.780% 12/31/77		11/17/2022	VFN-US BANK		5,423,215	5,423,215	0
PPFUKH-PR-1	HENDR 2022-A10 PP 5.840% 12/31/77		11/14/2022	VFN-US BANK		3,034,553	3,034,553	0
PPFV8D-9N-9	HENDR 2022-A07 PP 6.210% 12/31/77		10/04/2022	VFN-US BANK		3,669,815	3,669,815	0
PPFY3R-BC-8	HENDR 2022-A08 PP 6.030% 12/31/77		10/14/2022	VFN-US BANK		1,243,804	1,243,804	0
PPG01E-00-2	HENDR 2022-A03 PP 5.510% 12/31/77		08/03/2022	VFN-US BANK		2,004,606	2,004,606	0
PPG01Y-VI-3	HENDR 2022-A05 PP 5.730% 12/31/77		08/29/2022	VFN-US BANK		1,254,641	1,254,641	0
PPG01Y-VJ-1	HENDR 2022-A05 PP 5.080% 12/31/77		08/29/2022	VFN-US BANK		1,084,597	1,084,597	0
PPG02Y-J6-2	HENDR 2022-A09 PP 5.920% 12/31/77		10/28/2022	VFN-US BANK		3,048,259	3,048,259	0
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	07/13/2022	JEFFERIES & CO		5,083,323	5,451,285	65,415
06368D-H7-2	BANK OF MONTREAL 3.088% 01/10/37	A	01/05/2022	BMO CAPITAL MARKETS CORP		13,000,000	13,000,000	0
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A	05/10/2022	GOLDMAN SACHS		98,125	125,000	189
06417M-C4-5	BANK OF NOVA SCO 5.000% 08/08/23	A	08/08/2022	GOLDMAN SACHS		7,700,000	7,700,000	0
06417X-AG-6	BANK OF NOVA SCOTIA 4.588% 05/04/37	A	04/05/2022	SCOTIA		9,999,700	10,000,000	0
124900-AD-3	CCL INDUSTRIES INC 3.050% 06/01/30	A	11/21/2022	Cantor Fitzgerald Fixed		16,746,419	20,295,000	295,743
14739L-AA-0	CASCADES INC CASCADES CORP 5.125% 01/15/26	A	07/27/2022	STIFEL NICHOLAS		1,122,000	1,200,000	2,392
14739L-AB-8	CASCADES INC 5.375% 01/15/28	A	11/17/2022	Various		11,853,906	13,435,000	233,009
66977W-AS-8	NOVA CHEMICALS CORP 4.250% 05/15/29	A	06/28/2022	Various		8,452,395	10,350,000	41,201
683715-AD-8	OPEN TEXT CORP 3.875% 12/01/29	A	12/21/2022	SEAPORT GROUP LLC		4,075,000	5,000,000	11,840
775109-CB-5	ROGERS COMMUNICATIONS 3.200% 03/15/27	A	03/07/2022	J P MORGAN SEC		9,999,100	10,000,000	0
89115A-2E-1	TORONTO-DOMINION BANK 4.456% 06/08/32	A	06/01/2022	GOLDMAN SACHS		20,000,000	20,000,000	0
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	06/23/2022	JPM FUNDS RECAP		249,750	300,000	1,500
000000-00-0	GEMS MENASA KY LTD/GEMS GEMS MENASA CAYMAN LTD 7.125% 07/31/26	D	12/06/2022	JPM FUNDS RECAP		346,950	360,000	8,051
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D	05/17/2022	MORGAN STANLEY FIXED INC		681,450	750,000	9,539
000000-00-0	GENM CAPITAL LABUAN 3.882% 04/19/31	D	05/20/2022	GOLDMAN SACHS		4,156,450	5,000,000	18,871
000000-00-0	OFFICE CHERIFIEN DES PHO 3.750% 06/23/31	D	12/21/2022	BARCLAYS LONDON		385,613	455,000	0
017154-AL-9	ALLPK 2019-1A AR 3.767% 01/20/35	D	01/20/2022	WELLS FARGO		37,000,000	37,000,000	0
01748T-AC-5	ALLEGION PLC 5.411% 07/01/32	C	06/07/2022	J P MORGAN SEC		14,999,700	15,000,000	0
02154C-AF-0	ALTICE FINANCING SA 5.000% 01/15/28	D	07/21/2022	J P MORGAN SEC		1,660,000	2,000,000	2,778
02156L-AC-5	ALTICE FRANCE SA 5.500% 01/15/28	D	07/20/2022	Various		4,237,500	5,000,000	74,097
03333B-AA-5	Anchorage Credit202216A Ltd. 2022-16A A 5.400% 07/21/40	D	07/13/2022	GOLDMAN SACHS		35,000,000	35,000,000	0
04681E-AE-7	A10 Securitizati2021D 2021-D AS 3.099% 10/01/38	D	01/14/2022	DEUTSCHE BANK		4,264,939	4,265,000	0
04681E-AG-2	A10 Securitizati2021D 2021-D B 3.405% 10/01/38	D	01/14/2022	DEUTSCHE BANK		13,689,889	13,690,000	0
054920-AA-4	BDS 2020-FL5 A 5.586% 02/16/37	D	01/28/2022	MORGAN STANLEY FIXED INC		8,409,584	8,430,000	4,000
06738E-BV-6	BARCLAYS PLC 2.894% 11/24/32	D	03/16/2022	Various		785,415	874,000	7,970
07134C-AA-5	Battery Park CL020221A 2022-1A A1 6.247% 10/20/35	D	09/09/2022	WELLS FARGO		9,952,333	10,000,000	0
09203B-AE-1	Black Diamond CL20221A 2022-1A A1B 6.139% 10/25/35	D	11/16/2022	GOLDMAN SACHS		15,000,000	15,000,000	0
09262N-AC-7	BlackRock Maroon20221A LO XI 2022-1A A1 6.959% 10/15/34	D	08/04/2022	NATIXIS SECURITIES		26,000,000	26,000,000	0
10554C-AA-0	BRASKEM AMERICA FINANCE 7.125% 07/22/41	D	02/18/2022	Various		9,792,315	8,758,000	53,734
10554T-AD-7	BRASKEM NETHERLANDS 4.500% 01/31/30	D	07/19/2022	GOLDMAN SACHS		4,225,000	5,000,000	106,875
11102A-AE-1	BRITISH TELECOMMUNICATIO 3.250% 11/08/29	D	12/09/2022	Various		328,361	385,000	997
12661P-AC-3	CSL FINANCE PLC 4.250% 04/27/32	D	04/20/2022	BANK of AMERICA SEC		4,982,250	5,000,000	0
12661P-AD-1	CSL FINANCE PLC 4.625% 04/27/42	D	05/13/2022	Various		9,863,300	10,000,000	12,847

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
13805A-AA-5	CANPACK CANPAK 3 3/8 0.000% 11/01/25	D	12/12/2022	JEFFERIES & CO		3,101,438	3,570,000	13,326
14316Y-AG-0	Carlyle Global M202110A rategi 2021-10A C 6.375% 10/20/34	D	12/21/2022	WELLS FARGO		10,752,500	11,500,000	128,648
14317B-AE-4	Carlyle Global M20224A rategi 2022-4A B1 7.550% 07/25/34	D	07/21/2022	GOLDMAN SACHS		16,000,000	16,000,000	0
14317B-AL-8	Carlyle Global M20224A rategi 2022-4A B2 5.657% 07/25/34	D	07/21/2022	GOLDMAN SACHS		4,000,000	4,000,000	0
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	09/15/2022	Various		9,135,253	9,362,000	15,458
191241-AJ-7	COCA-COLA FEMSA SAB CV 1.850% 09/01/32	D	07/28/2022	HONG KONG SHANGHAI BK		3,694,676	4,600,000	34,533
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.750% 10/01/26	D	03/03/2022	JEFFERIES & CO		202,300	200,000	5,850
210314-AD-2	TRANSMANTARO 5.200% 04/11/38	D	04/05/2022	STIFEL NICHOLAS		6,070,500	6,000,000	0
22088D-AA-8	CORURIPE NETHERLANDS BV 10.000% 02/10/27	D	08/12/2022	MORGAN STANLEY FIXED INC		350,325	405,000	675
244608-AW-5	Deerpath Capital20181A 2018-1A C1R 8.129% 07/15/33	D	06/06/2022	Greensledge		11,000,000	11,000,000	0
28249N-AA-9	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	D	01/13/2022	J P MORGAN SEC		10,000,000	10,000,000	0
30251G-BC-0	FMGAU 4.375% 04/01/31	D	03/07/2022	RBC/DAIN		9,725,000	10,000,000	192,014
30251G-BD-8	FMGAU 5.875% 04/15/30	D	04/06/2022	MORGAN STANLEY HI-YLD		8,000,000	8,000,000	0
30251G-BE-6	FMGAU 6.125% 04/15/32	D	04/06/2022	MORGAN STANLEY HI-YLD		6,000,000	6,000,000	0
314890-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D	04/12/2022	BANK of AMERICA SEC		7,709,623	7,750,000	0
315413-A*-5	Ferrocarril PP 5.499% 09/15/37	D	05/27/2022	ALLIANZ GLOBAL		25,000,000	25,000,000	0
35455D-AA-5	Franklin Park PI20221A I 2022-1A A 3.766% 04/14/35	D	02/04/2022	J P MORGAN SEC		25,000,000	25,000,000	0
35455D-AC-1	Franklin Park PI20221A I 2022-1A B 4.366% 04/14/35	D	02/04/2022	J P MORGAN SEC		15,000,000	15,000,000	0
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D	08/18/2022	MIZUHO SECURITIES USA INC		520,000	600,000	12,669
37148D-AE-6	Generate CLO Ltd202210A 2022-10A B1 6.460% 07/22/35	D	05/24/2022	BANK of AMERICA SEC		5,000,000	5,000,000	0
37148D-AL-0	Generate CLO Ltd202210A 2022-10A B2 4.840% 07/22/35	D	05/24/2022	BANK of AMERICA SEC		15,000,000	15,000,000	0
37231B-AA-6	GENM CAPITAL LABUAN 3.882% 04/19/31	D	09/01/2022	Various		561,131	715,000	10,255
38137W-AQ-8	GoldenTree Loan 20196A nt US 2019-6A AR 3.787% 04/20/35	D	02/04/2022	WELLS FARGO		45,000,000	45,000,000	0
381738-AE-3	Golub Capital Pa202261A LO Ltd 2022-61A A1B 4.550% 07/25/35	D	05/31/2022	NATIXIS SECURITIES		20,000,000	20,000,000	0
404280-DC-0	HSBC HOLDINGS PLC-SPONS 4.762% 03/29/33	D	03/22/2022	Various		10,030,050	10,000,000	0
43133Y-AA-3	Hildene CLO 4A 4A A1A 6.510% 07/23/42	D	06/03/2022	BANK of AMERICA SEC		15,000,000	15,000,000	0
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D	06/28/2022	BARCLAYS		3,729,640	4,000,000	59,889
45262B-AF-0	IMPERIAL BRANDS FIN PLC 6.125% 07/27/27	D	07/21/2022	HONG KONG SHANGHAI BK		10,094,900	10,000,000	0
45687A-AG-7	INGERSOLL-RAND GL HLD CO 5.750% 06/15/43	C	11/21/2022	CITIGROUP GLOBAL MKTS		7,755,193	7,935,000	200,249
46590X-AH-9	JBS USA FOOD FINANCE 5.750% 04/01/33	D	12/06/2022	J P MORGAN SEC		2,934,990	3,000,000	80,021
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/31/2022	DEUTSCHE BANK		669,583	630,000	8,076
47032F-AB-5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	06/29/2022	WELLS FARGO		4,738,334	5,221,000	118,028
48275E-AC-0	KREF 2022-FL3 Lt2022FL3 6.225% 02/17/39	D	02/03/2022	WELLS FARGO		22,000,000	22,000,000	0
50201D-AD-5	LIKAK 5.125% 07/15/29	D	03/28/2022	Various		9,465,270	10,000,000	102,612
59966P-AJ-1	Milford Park CL020221A 2022-1A A2 4.188% 07/20/35	D	05/12/2022	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0
603051-AC-7	MINERAL RESOURCES LTD 8.000% 11/01/27	D	04/27/2022	Various		8,353,457	8,308,000	0
60475D-AB-7	MISC CAPITAL TWO LABUAN 3.750% 04/06/27	D	03/30/2022	STANDARD CHARTERED BANK		20,940,360	21,000,000	0
606822-CL-6	MITSUBISHI UFJ FINL-SPON ADR 5.017% 07/20/28	D	07/11/2022	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0
629167-AE-7	NLY Commercial M2019FL2 Trust 2019-FL2 B 6.239% 02/15/36	D	02/16/2022	CITIGROUP GLOBAL MKTS		4,974,253	5,015,000	874
65558U-YC-0	NORDEA BANK ABP NEW YORK 4.940% 04/28/23	D	10/26/2022	BANK of AMERICA SEC		13,360,000	13,360,000	0
67078A-AE-3	NVENT FINANCE SARL 2.750% 11/15/31	D	12/06/2022	Various		19,367,420	26,000,000	165,611
67402R-AG-8	Oaktree CLO Ltd 20222A 2022-2A C 7.429% 07/15/33	D	06/06/2022	BANK of AMERICA SEC		1,000,000	1,000,000	0
67777L-AD-5	OI EUROPEAN GROUP BV 4.750% 02/15/30	D	06/27/2022	Various		12,891,450	15,000,000	252,146
69291Q-AC-9	PFP III 20229 2022-9 AS 7.104% 08/19/35	D	09/19/2022	GOLDMAN SACHS		19,900,000	20,000,000	0
69377F-AA-4	FREEPORT INDONESIA PT 4.763% 04/14/27	D	04/08/2022	Various		10,043,750	10,000,000	0
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D	04/07/2022	J P MORGAN SEC		6,100,000	6,100,000	0
709629-AS-8	PENTAIR FINANCE SARL 5.900% 07/15/32	D	06/28/2022	Various		16,634,630	17,000,000	0
77341Q-AA-6	Rockford Tower C20221A nding 2022-1A A 3.526% 04/20/40	D	02/10/2022	Greensledge		23,225,000	23,225,000	0
780153-BK-7	ROYAL CARIBBEAN CRUISES 5.375% 07/15/27	D	01/06/2022	Various		473,696	474,000	109
780153-BS-0	ROYAL CARIBBEAN CRUISES 8.250% 01/15/29	D	10/18/2022	Various		14,965,625	15,000,000	47,208
78485K-AC-9	Starwood Commerc2022FL3 gage T 2022-FL3 XA 0.900% 11/15/38	D	11/21/2022	WELLS FARGO		1,564,453	0	30,000
80007R-AE-5	SANDS CHINA LTD-UNSPONS ADR 5.400% 08/08/28	D	07/12/2022	UBS WARBURG		12,187,500	15,000,000	349,365
81180W-BC-4	SEAGATE HDD CAYMAN 4.091% 06/01/29	D	12/06/2022	JEFFERIES & CO		4,892,234	5,890,000	4,685
81180W-BF-7	SEAGATE HDD CAYMAN 3.125% 07/15/29	D	12/20/2022	SUMRIDGE PARTNERS		782,500	1,000,000	13,628
83192P-AA-6	SMITH & NEPHEW PLC 2.032% 10/14/30	D	07/19/2022	WELLS FARGO		16,926,050	21,378,000	92,211
83368R-BJ-0	SOCIETE GENERALE 3.337% 01/21/33	D	01/11/2022	SOCIETE GENERALE		5,000,000	5,000,000	0
83368R-BM-3	SOCIETE GENERALE 4.677% 06/15/27	D	06/08/2022	SOCIETE GENERALE		5,000,000	5,000,000	0
83614D-AU-9	SNDPT 2019-4A A1R 5.340% 04/25/33	D	02/18/2022	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	0
83614D-AW-5	SNDPT 2019-4A BR 5.960% 04/25/33	D	02/18/2022	CITIGROUP GLOBAL MKTS		5,500,000	5,500,000	0
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	D	01/13/2022	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0
89681L-AA-0	TRITON CONTAINER/TAL INT 3.250% 03/15/32	D	01/11/2022	CITIGROUP GLOBAL MKTS		4,980,000	5,000,000	0
902613-AP-3	UBS GROUP AG 4.751% 05/12/28	D	05/05/2022	UBS WARBURG		10,093,900	10,000,000	0
91311Q-AC-9	UNITED UTILITIES PLC 6.875% 08/15/28	D	05/20/2022	DAIWA SECURITIES AMERICA		5,587,195	4,974,000	94,040
97988W-AA-9	WDMNT 2020-7A A1A 5.979% 01/15/32	D	08/23/2022	CREDIT SUISSE FIRST BOSTON		7,148,500	7,250,000	36,430
98313R-AC-0	WYNN MACAU LTD 4.875% 10/01/24	D	08/16/2022	Various		373,925	410,000	8,147

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
98313R-AG-1	WYNN MACAU LTD 5.500% 01/15/26	D	12/28/2022	HILLTOP SECURITIES INC.		3,296,915	3,643,000	91,834
984851-AG-0	YARA INTERNATIONAL ASA 3.148% 06/04/30	D	03/03/2022	J P MORGAN SEC		14,620,050	15,000,000	121,985
98953G-AD-7	ZIGGO BV 5.125% 02/28/30	D	09/21/2022	JEFFERIES & CO		760,000	1,000,000	9,681
98955D-AA-8	ZIGGO BV 4.875% 01/15/30	D	10/12/2022	Various		8,159,500	10,100,000	243,168
G55555-AR-0	LOGAN GROUP CO LTD 7.500% 08/25/23	D	02/17/2022	MORGAN STANLEY FIXED INC		326,000	400,000	14,750
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,235,665,777	6,483,404,292	22,291,120
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		08/31/2022	CREDIT SUISSE FIRST BOSTON		2,336,800	2,540,000	6,897
23311R-AH-9	DCP MIDSTREAM LLC 5.850% 05/21/43		10/14/2022	Various		411,347	423,000	9,538
281020-AT-4	EDISON INTERNATIONAL 5.000% 03/15/50		12/20/2022	Various		3,311,108	3,829,000	46,277
29273V-AM-2	ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		11/22/2022	Various		5,157,880	6,104,000	12,081
369604-BQ-5	GENERAL ELECTRIC CO 8.099% Perpet.		03/10/2022	Various		726,764	779,000	6,351
744320-BJ-0	PRUDENTIAL FINANCIAL 5.125% 03/01/52		02/23/2022	Various		20,395,938	20,375,000	0
92556H-AE-7	VIACOMCBS INC 6.375% 03/30/62		03/24/2022	BANK of AMERICA SEC		10,000,000	10,000,000	0
976657-AH-9	WISCONSIN ENERGY CORP 6.762% 05/15/67		06/09/2022	J P MORGAN SEC		67,575	85,000	233
015857-AH-8	ALGONQUIN POWER & UTILITIES 4.750% 01/18/82	A	06/22/2022	CREDIT SUISSE FIRST BOSTON		17,350,000	20,000,000	361,528
1309999999. Subtotal - Bonds - Hybrid Securities						59,757,412	64,135,000	442,905
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		01/01/2022	Various		1,950,691	2,006,944	0
00187G-AD-1	AP CORE HOLDINGS II LLC TL B2 1L 07/21/27		03/28/2022	RBC/DAIN		495,277	500,000	0
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		12/01/2022	RBC/DAIN		419,918	500,000	0
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		01/01/2022	BARCLAYS		394,815	400,000	0
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		10/18/2022	JEFFERIES & CO		447,071	500,000	0
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29		01/28/2022	JPM FUNDS RECAP		392,676	394,649	0
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27		04/07/2022	WELLS FARGO BK		1,473,523	1,500,000	0
05549P-AC-5	BCP RENAISSANCE PARENT TL B3 1L 05/19/28		02/17/2022	Various		1,318,062	1,318,062	0
09353T-AG-5	BLERIOT US Bidco TL B 1L 10/30/26		02/07/2022	NOMURA SECURITIES INTERNATIONA		250,000	250,000	0
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		06/09/2022	RBC/DAIN		324,861	333,333	0
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28		12/02/2022	JPM FUNDS RECAP		485,000	500,000	0
12568Y-AD-6	CHARLOTTE BUYER INC TL B 1L 02/11/28		08/04/2022	GOLDMAN SACHS		1,332,000	1,400,000	0
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		06/07/2022	BNP SECURITIES		935,519	997,462	0
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/05/28		05/03/2022	JPM FUNDS RECAP		949,498	1,000,000	0
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28		04/01/2022	UBS WARBURG		962,439	1,000,000	0
22207E-BG-8	COTY INC TI B 1L 04/07/25		08/01/2022	Various		486,770	495,001	0
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		11/15/2022	GOLDMAN SACHS		945,000	1,000,000	0
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		11/18/2022	Various		1,234,869	1,270,000	0
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29		03/23/2022	CREDIT SUISSE FIRST BOSTON		827,952	842,520	0
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L 03/24/29		09/30/2022	Various		66,662	66,662	0
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L 03/24/29		12/08/2022	Various		62,006	62,831	0
25277B-AE-8	DIAMOND SPORTS GROUP LLC TL 1L 05/26/26		03/09/2022	WILMINGTON BL		192,116	198,061	0
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		03/01/2022	Various		919,365	1,957,450	0
33774U-AC-2	FISERV INC TL B 1L 02/18/27		12/09/2022	CITIBANK		955,000	1,000,000	0
37252K-AR-3	GEO GROUP INC/THE TL 1B 1L 03/23/27		08/19/2022	Tax Free Exchange		929,881	1,020,385	0
39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		01/19/2022	BANK of AMERICA SEC		399,000	400,000	0
44332E-AV-8	HUB INTERNATIONAL LTD TL B 1L 11/10/29		10/31/2022	MORGAN STANLEY HI-YLD		480,000	500,000	0
47214D-AK-0	JAZZ ACQUISITION INC TL 1L 06/19/26		05/16/2022	RBC/DAIN		965,946	1,000,000	0
55314N-AS-3	MKS INSTRUMENTS INC TL B 1L 08/17/29		04/11/2022	JPM FUNDS RECAP		482,944	500,000	0
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		02/10/2022	JPM FUNDS RECAP		746,250	750,000	0
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		12/13/2022	UBS WARBURG		857,500	1,000,000	0
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		12/08/2022	Various		603,868	631,429	0
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		08/05/2022	Tax Free Exchange		20,952	20,952	0
58503U-AC-7	Mozart Borrower LP TL B 1L 10/23/28		11/02/2022	WELLS FARGO BK		185,275	198,500	0
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28		09/29/2022	CREDIT SUISSE FIRST BOSTON		800,052	997,475	0
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28		07/08/2022	JPM FUNDS RECAP		948,627	1,000,000	0
64072U-AM-4	CSC HOLDINGS INC TL B6 1L 01/14/28		12/29/2022	Tax Free Exchange		943,062	945,000	0
66877A-AD-0	NORTONLIFELOCK INC TL B 1L 01/28/29		01/28/2022	BANK of AMERICA SEC		986,556	1,000,000	0
67115H-AB-9	OEG Borrower LLC TL B 1L 05/20/29		05/20/2022	JPM FUNDS RECAP		900,000	937,500	0
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		01/01/2022	BANK of AMERICA SEC		398,380	400,000	0

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70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		04/01/2022	JPM FUNDS RECAP		1,550,927	1,598,496	0
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		01/01/2022	BANK of AMERICA SEC		993,329	1,000,000	0
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		12/02/2022	JPM FUNDS RECAP		897,500	1,000,000	0
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		03/23/2022	RBC/DAIN		414,216	424,837	0
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		03/23/2022	RBC/DAIN		560,784	575,163	0
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/10/28		01/13/2022	BANK of AMERICA SEC		332,330	334,000	0
80875A-AT-8	SCIENTIFIC GAMES CORP TL 1L 04/16/29		04/07/2022	JPM FUNDS RECAP		686,810	692,000	0
81527C-AM-9	SEDGWICK CMS INC TL B 1L 09/03/26		07/08/2022	BANK of AMERICA SEC		957,515	1,000,000	0
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		01/01/2022	BARCLAYS		171,509	176,572	0
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L 06/08/28		05/19/2022	BNP SECURITIES		482,760	500,000	0
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		09/29/2022	DEUTSCHE BANK		679,066	700,000	0
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29		01/01/2022	BANK of AMERICA SEC		544,931	555,556	0
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		03/07/2022	GOLDMAN SACHS		792,000	800,000	0
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		12/15/2022	JPM FUNDS RECAP		5,439,984	5,498,734	0
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		01/01/2022	BMO CAPITAL MARKETS CORP		997,487	997,487	0
F6628D-AL-8	NUMERICABLE US LLC TL B12 1L 01/31/26		12/02/2022	JPM FUNDS RECAP		968,284	1,000,000	0
G4770Q-AJ-4	INEOS ENTERPRISES HOLDIN TL B 1L 08/26/26		10/27/2022	BARCLAYS		910,000	1,000,000	0
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		08/17/2022	JPM FUNDS RECAP		1,144,763	1,209,232	0
P2121Y-AS-7	Carnival Corp TL B 1L 10/18/28		10/05/2022	JPM FUNDS RECAP		443,704	500,000	0
C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L 02/01/27		09/21/2022	BANK of AMERICA SEC Mont		1,177,500	1,500,000	0
68371Y-AN-3	OPEN TEXT CORP TL B 1L 11/17/29		11/29/2022	BARCLAYS		1,262,875	1,300,000	0
C0102M-AP-0	Air Canada TL B 1L 08/11/28	A	12/21/2022	JPM FUNDS RECAP		4,981,250	5,000,000	0
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	12/01/2022	Various		1,215,625	1,250,000	0
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	01/01/2022	GOLDMAN SACHS		586,617	600,000	0
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	02/02/2022	GOLDMAN SACHS		395,978	400,000	0
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	01/01/2022	BARCLAYS		394,471	400,000	0
82925B-AF-2	ALTICE FINCO SA TL B12 1L 01/31/26	C	12/02/2022	JPM FUNDS RECAP		473,750	500,000	0
L0178U-AM-8	ALTICE FINANCING SA TL B 1L 10/31/27	C	12/05/2022	JPM FUNDS RECAP		857,500	875,000	0
N8233B-AE-2	FLUTTER FINANCING BV TL B 1L 07/24/28	D	09/16/2022	BARCLAYS		586,500	600,000	0
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	03/25/2022	JPM FUNDS RECAP		973,477	997,462	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						60,342,825	63,778,755	0
2509999997. Total - Bonds - Part 3						6,558,394,446	6,785,332,468	23,570,993
2509999998. Total - Bonds - Part 5						426,459,648	428,460,019	1,314,324
2509999999. Total - Bonds						6,984,854,094	7,213,792,487	24,885,317
33616C-76-1	FIRST REPUBLIC BANK/CA PREFERRED		03/15/2022	JANNEY MONTGOMERY SCOTT NINC	36,617.000	718,792	0.00	0
48128B-58-0	JPMORGAN CHASE & CO PREFERRED		03/21/2022	Various	195,000.000	4,156,400	0.00	0
902973-73-4	U S BANCORP PREFERRED		05/10/2022	JANNEY MONTGOMERY SCOTT NINC	15,070.000	267,307	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,142,499	XXX	0
4509999997. Total - Preferred Stocks - Part 3						5,142,499	XXX	0
4509999998. Total - Preferred Stocks - Part 5						3,722,443	XXX	0
4509999999. Total - Preferred Stocks						8,864,942	XXX	0
00206R-10-2	AT&T INC		12/20/2022	Various	102,560.000	1,934,403		0
009066-10-1	AIRBNB INC-CLASS A COMMON		11/16/2022	Various	15,847.000	2,002,048		0
009158-10-6	APD		12/20/2022	Various	8,083.000	2,062,668		0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		08/11/2022	S. G. COWEN SECURITIES CORP.	1,463.000	244,691		0
02079K-10-7	ALPHABET CLASS C		07/18/2022	Stock Split	10,640.000	0		0
023135-10-6	AMAZON.COM INC		06/03/2022	Stock Split	34,599.000	0		0
03027X-10-0	AMERICAN TOWER CORP REIT		12/20/2022	Various	10,266.000	2,327,209		0
03073E-10-5	AMERISOURCEBERGEN CORP		12/20/2022	Various	11,464.000	1,723,624		0
037833-10-0	APPLE INC		12/20/2022	Various	16,049.000	2,425,384		0
038222-10-5	APPLIED MATERIALS		11/16/2022	S. G. COWEN SECURITIES CORP.	9,275.000	1,005,718		0
060505-10-4	BANK OF AMERICA CORP		12/20/2022	Various	117,381.000	4,467,763		0
09247X-10-1	BLACKROCK INC		12/20/2022	Various	4,879.000	3,164,676		0
097023-10-5	BOEING CO		09/23/2022	Various	19,113.000	2,820,552		0
110122-10-8	BRISTOL-MYERS SQUIBB		12/20/2022	Various	14,798.000	1,053,980		0
11135F-10-1	BROADCOM INC		12/20/2022	Various	3,983.000	2,058,346		0

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126650-10-0	CVS CORP		12/28/2022	Various	23,439.000	2,299,034		0
149123-10-1	CATERPILLAR INC		12/20/2022	Various	8,744.000	1,726,189		0
17275R-10-2	CISCO SYSTEMS INC		12/20/2022	Various	41,031.000	1,902,126		0
191216-10-0	COCA-COLA CO		12/20/2022	Various	29,105.000	1,786,565		0
20030N-10-1	COMCAST CORP CL A		12/20/2022	Various	54,688.000	1,989,616		0
21036P-10-8	CONSTELLATION BRANDS COMMON		12/06/2022	Various	2,157.000	545,274		0
22160N-10-9	COSTAR GROUP INC COMMON		11/16/2022	S. G. COWEN SECURITIES CORP.	12,070.000	999,243		0
256677-10-5	DOLLAR GENERAL CORP		12/20/2022	Various	8,087.000	1,931,224		0
25746U-10-9	DOMINION RESOURCES		12/20/2022	Various	30,967.000	2,324,727		0
26441C-20-4	DUKE ENERGY		12/20/2022	Various	23,985.000	2,469,191		0
26614N-10-2	DUPONT DE NEMOURS INC		12/20/2022	Various	45,183.000	2,834,863		0
294429-10-5	EQUIFAX INC COMMON		11/16/2022	S. G. COWEN SECURITIES CORP.	4,857.000	1,003,829		0
30231G-10-2	EXXON MOBIL CORP		12/20/2022	Various	24,745.000	2,276,159		0
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		11/25/2022	S. G. COWEN SECURITIES CORP.	18,262.000	1,103,953		0
35137L-10-5	FOX CORP		12/20/2022	Various	43,504.000	1,475,018		0
368736-10-4	GENERAC HOLDINGS INC		11/16/2022	S. G. COWEN SECURITIES CORP.	9,178.000	983,543		0
38141G-10-4	GOLDMAN SACHS GROUP INC		12/20/2022	Various	7,011.000	2,291,265		0
437076-10-2	HOME DEPOT		12/20/2022	Various	6,688.000	2,008,741		0
458140-10-0	INTEL CORPORATION		12/20/2022	Various	65,792.000	2,110,450		0
459200-10-1	IBM		12/20/2022	Various	17,626.000	2,317,023		0
46120E-60-2	INTUITIVE SURGICAL INC		11/16/2022	S. G. COWEN SECURITIES CORP.	3,797.000	1,001,374		0
46625H-10-0	JP MORGAN CHASE & CO		12/20/2022	Various	14,030.000	1,724,569		0
478160-10-4	JOHNSON & JOHNSON		12/20/2022	Various	14,034.000	2,390,255		0
482480-10-0	KLA CORPORATION		12/20/2022	Various	7,686.000	2,668,305		0
512807-10-8	LAM RESEARCH CORP		11/16/2022	S. G. COWEN SECURITIES CORP.	2,116.000	1,002,088		0
539830-10-9	LOCKHEED MARTIN		12/20/2022	Various	5,127.000	2,209,334		0
570535-10-4	MARKEL CORP COMMON		07/05/2022	S. G. COWEN SECURITIES CORP.	701.000	905,600		0
580135-10-1	McDONALDS		12/20/2022	Various	8,714.000	2,206,064		0
58933Y-10-5	MERCK & CO INC		12/20/2022	Various	31,122.000	2,732,771		0
594918-10-4	MICROSOFT CORP		12/20/2022	Various	14,884.000	3,840,406		0
65339F-10-1	NEXTERA ENERGY INC		03/02/2022	Keefe Bruyette & Woods Eq	5,689.000	440,958		0
679295-10-5	OKTA INC COMMON		11/16/2022	S. G. COWEN SECURITIES CORP.	18,904.000	995,495		0
68389X-10-5	ORACLE CORP		12/20/2022	Various	41,344.000	3,050,942		0
704326-10-7	PAYCHEX INC		03/02/2022	Morgan Stanley	1,418.000	170,789		0
713448-10-8	PEPSICO INC		12/20/2022	Various	10,890.000	1,881,344		0
718172-10-9	PHILIP MORRIS INTERNAT-W/I		12/20/2022	Various	22,769.000	2,231,675		0
718546-10-4	PHILLIPS 66		03/02/2022	Morgan Stanley	2,341.000	197,847		0
744320-10-2	PRUDENTIAL FINANCIAL		06/24/2022	INSTINET	1,832.000	177,992		0
747525-10-3	QUALCOMM		12/20/2022	Various	20,115.000	2,557,352		0
75513E-10-1	RAYTHEON CO RAYTEHON		12/20/2022	Various	23,992.000	2,215,257		0
79466L-30-2	SALESFORCE.COM INC		02/11/2022	STIFEL NICHOLAS	3,230.000	680,214		0
808513-10-5	SCHWAB CORP		11/16/2022	S. G. COWEN SECURITIES CORP.	12,813.000	999,261		0
81762P-10-2	SERVICENOW INC		11/16/2022	S. G. COWEN SECURITIES CORP.	2,389.000	999,361		0
828806-10-9	SIMON PROPERTY GRP LP REIT		12/20/2022	Various	12,235.000	1,392,639		0
83200N-10-3	SMARTSHEET INC-CLASS A		01/18/2022	STIFEL NICHOLAS	16,800.000	1,027,062		0
844741-10-8	SOUTHWEST AIR		03/18/2022	Various	20,646.000	908,350		0
854502-10-1	STANLEY BLACK & DECKER INC		12/20/2022	Various	53,295.000	5,234,843		0
855244-10-9	STARBUCKS CORP		12/20/2022	Various	29,360.000	2,596,006		0
87612E-10-6	TARGET CORP		08/18/2022	Various	2,399.000	422,808		0
882508-10-4	TEXAS INSTRUMENTS		12/20/2022	Various	12,364.000	2,053,045		0
88579Y-10-1	3M CO.		12/20/2022	Various	12,974.000	1,627,085		0
89832Q-10-9	TRUIST FINANCIAL CORP		12/06/2022	GOLDMAN SACHS	7,941.000	330,819		0
91324P-10-2	UNITEDHEALTH GROUP INC		12/20/2022	Various	4,739.000	2,441,591		0
918204-10-8	VF CORP		03/02/2022	Keefe Bruyette & Woods Eq	4,322.000	246,692		0
91913Y-10-0	VALERO ENERGY CORP		12/20/2022	Various	22,305.000	2,842,253		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
92343V-10-4	VERIZON COMMUNICATIONS		12/20/2022	Various	59,882.000	2,566,561		0
92826C-83-9	VISA INC		12/20/2022	Various	15,045.000	3,001,447		0
931142-10-3	WAL-MART		12/20/2022	Various	15,005.000	2,061,702		0
949746-10-1	WELLS FARGO & CO		12/20/2022	Various	43,299.000	1,911,407		0
963320-10-6	WHIRLPOOL CORP		03/02/2022	Keefe Bruyette & Woods Eq	915.000	189,143		0
98138H-10-1	WORKDAY INC-CLASS A		02/18/2022	STIFEL NICHOLAS	700.000	150,176		0
988498-10-1	YUM! BRANDS INC		12/20/2022	Various	19,868.000	2,345,167		0
G29183-10-3	EATON CORP PLC		12/20/2022	Various	10,596.000	1,556,614		0
G5960L-10-3	MDT		12/28/2022	Various	46,150.000	3,992,081		0
780259-30-5	ROYAL DUTCH SHELL PLC-ADR RECEIPTS	D	02/01/2022	Tax Free Exchange	234,479.000	8,987,266		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						148,833,105	XXX	0
31337#-10-5	FHLB CINCINNATI		05/05/2022	PRIVATE PLACEMENT	77,552.000	7,755,200		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,755,200	XXX	0
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		11/29/2022	DIVIDEND REINVESTMENT	400,964.000	3,056,150		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						3,056,150	XXX	0
34918#-10-6	W&S Brokerage Services, Inc.		11/21/2022	Capital Contribution	0.000	1,800,000		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,800,000	XXX	0
5989999997. Total - Common Stocks - Part 3						161,444,455	XXX	0
5989999998. Total - Common Stocks - Part 5						6,929,061	XXX	0
5989999999. Total - Common Stocks						168,373,516	XXX	0
5999999999. Total - Preferred and Common Stocks						177,238,458	XXX	0
6009999999 - Totals						7,162,092,552	XXX	24,885,317

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
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		12/01/2022	Paydown		858	858	930	899	0	(42)	0	(42)	0	858	0	0	0	13	12/20/2061
36176F-3G-1	G2 G2 765199 3.890% 07/20/62		02/03/2022	Paydown		427,646	427,646	469,669	426,215	0	1,431	0	1,431	0	427,646	0	0	0	2,773	07/20/2062
36179N-RP-5	G2 G2 MA1394 1.750% 10/20/43		12/01/2022	Paydown		5,756	5,756	5,865	5,860	0	(105)	0	(105)	0	5,756	0	0	0	52	10/20/2043
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 1.750% 12/20/44		12/01/2022	Paydown		5,443	5,443	5,529	5,526	0	(83)	0	(83)	0	5,443	0	0	0	48	12/20/2044
36180W-SW-6	GN GN AE4133 3.000% 09/15/30		05/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2030
36203N-2U-1	GNMA GN 354587 7.500% 05/15/23		12/01/2022	Paydown		917	917	841	904	0	13	0	13	0	917	0	0	0	34	05/15/2023
36204L-WF-4	GNMA GN 373346 7.500% 06/15/22		04/01/2022	Paydown		120	120	110	120	0	1	0	1	0	120	0	0	0	2	06/15/2022
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		12/01/2022	Paydown		1,498	1,498	1,535	1,509	0	(11)	0	(11)	0	1,498	0	0	0	62	05/15/2026
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		12/01/2022	Paydown		1,291	1,291	1,297	1,291	0	0	0	0	0	1,291	0	0	0	53	12/15/2026
36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		12/01/2022	Paydown		3,308	3,308	3,275	3,293	0	16	0	16	0	3,308	0	0	0	146	06/15/2024
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		12/01/2022	Paydown		3,253	3,253	3,104	3,206	0	47	0	47	0	3,253	0	0	0	144	11/15/2024
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		12/01/2022	Paydown		1,807	1,807	1,789	1,798	0	8	0	8	0	1,807	0	0	0	79	06/15/2024
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		12/01/2022	Paydown		4,702	4,702	4,655	4,680	0	22	0	22	0	4,702	0	0	0	206	06/15/2024
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		12/01/2022	Paydown		975	975	948	963	0	12	0	12	0	975	0	0	0	40	04/15/2026
36206M-5H-6	GNMA 30 YR GN 415848 7.500% 05/15/27		01/01/2022	Paydown		4,398	4,398	4,414	4,398	0	1	0	1	0	4,398	0	0	0	27	05/15/2027
36206M-AS-6	GNMA 30 YR GN 415017 7.500% 01/15/26		10/01/2022	Paydown		2,095	2,095	2,101	2,093	0	2	0	2	0	2,095	0	0	0	120	01/15/2026
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		12/01/2022	Paydown		8,440	8,440	8,421	8,417	0	23	0	23	0	8,440	0	0	0	203	02/15/2026
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		12/01/2022	Paydown		2,816	2,816	2,834	2,819	0	(3)	0	(3)	0	2,816	0	0	0	84	03/15/2027
36207D-Y3-4	GNMA GN 429230 7.500% 06/15/26		10/01/2022	Paydown		2,986	2,986	2,994	2,983	0	2	0	2	0	2,986	0	0	0	171	06/15/2026
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		12/01/2022	Paydown		3,809	3,809	3,821	3,807	0	2	0	2	0	3,809	0	0	0	157	09/15/2026
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		12/01/2022	Paydown		2,659	2,659	2,697	2,674	0	(14)	0	(14)	0	2,659	0	0	0	83	09/15/2028
36207R-HK-4	GNMA 30 YR GN 439534 7.500% 04/15/27		02/01/2022	Paydown		165	165	161	163	0	2	0	2	0	165	0	0	0	2	04/15/2027
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		12/01/2022	Paydown		4,865	4,865	4,915	4,876	0	(11)	0	(11)	0	4,865	0	0	0	200	12/15/2026
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		12/01/2022	Paydown		3,131	3,131	3,141	3,130	0	2	0	2	0	3,131	0	0	0	89	11/15/2026
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		12/01/2022	Paydown		1,388	1,388	1,386	1,385	0	3	0	3	0	1,388	0	0	0	57	02/15/2027
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		12/01/2022	Paydown		642	642	641	641	0	2	0	2	0	642	0	0	0	27	04/15/2027
36208E-HD-8	GNMA 30 YR GN 448528 7.500% 04/15/27		11/01/2022	Paydown		10,571	10,571	10,363	10,465	0	106	0	106	0	10,571	0	0	0	669	04/15/2027
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27		12/01/2022	Paydown		12,745	12,745	12,815	12,754	0	(9)	0	(9)	0	12,745	0	0	0	575	08/15/2027
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		12/01/2022	Paydown		1,916	1,916	1,964	1,934	0	(18)	0	(18)	0	1,916	0	0	0	78	10/15/2027
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		12/01/2022	Paydown		7,445	7,445	7,555	7,488	0	(42)	0	(42)	0	7,445	0	0	0	270	09/15/2028
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		12/01/2022	Paydown		5,223	5,223	5,296	5,252	0	(29)	0	(29)	0	5,223	0	0	0	186	12/15/2028
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		12/01/2022	Paydown		4,666	4,666	4,733	4,691	0	(25)	0	(25)	0	4,666	0	0	0	181	07/15/2028
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		12/01/2022	Paydown		656	656	653	654	0	3	0	3	0	656	0	0	0	27	11/15/2029
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		12/01/2022	Paydown		4,462	4,462	4,524	4,487	0	(25)	0	(25)	0	4,462	0	0	0	132	12/15/2028
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		12/01/2022	Paydown		2,019	2,019	2,019	2,016	0	3	0	3	0	2,019	0	0	0	72	05/15/2029
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		12/01/2022	Paydown		927	927	922	923	0	4	0	4	0	927	0	0	0	38	11/15/2029
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		12/01/2022	Paydown		2,761	2,761	2,761	2,757	0	3	0	3	0	2,761	0	0	0	106	05/15/2029
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		12/01/2022	Paydown		5,667	5,667	5,747	5,699	0	(32)	0	(32)	0	5,667	0	0	0	201	12/15/2028
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		12/01/2022	Paydown		2,669	2,669	2,668	2,665	0	3	0	3	0	2,669	0	0	0	95	05/15/2029
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		12/01/2022	Paydown		1,175	1,175	1,175	1,174	0	2	0	2	0	1,175	0	0	0	42	05/15/2029
36210V-SE-2	GNMA 30 YR GN 503717 6.500% 05/15/29		08/01/2022	Paydown		48,015	48,015	48,008	47,953	0	63	0	63	0	48,015	0	0	0	2,015	05/15/2029
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		12/01/2022	Paydown		2,591	2,591	2,590	2,588	0	3	0	3	0	2,591	0	0	0	92	05/15/2029
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		12/01/2022	Paydown		4,357	4,357	4,333	4,338	0	19	0	19	0	4,357	0	0	0	179	11/15/2029
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		12/01/2022	Paydown		2,567	2,567	2,576	2,567	0	0	0	0	0	2,567	0	0	0	93	04/15/2027
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		12/01/2022	Paydown		2,931	2,931	2,976	2,946	0	(14)	0	(14)	0	2,931	0	0	0	119	09/15/2027
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		12/01/2022	Paydown		4,306	4,306	4,308	4,301	0	5	0	5	0	4,306	0	0	0	175	09/15/2029
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		08/01/2022	Paydown		144,140	144,140	146,989	141,380	0	(814)	0	(814)	0	144,140	0	0	0	4,270	11/20/2060
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		12/01/2022	Paydown		372,871	372,871	437,599	397,012	0	(24,141)	0	(24,141)	0	372,871	0	0	0	10,411	05/16/2037

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
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		12/01/2022	Paydown		0	0	661	256	0	(256)	0	(256)	0	0	0	0	0	88	01/16/2052
38376G-P3-8	GNR 2011-53 B 3.696% 05/16/51		03/01/2022	Paydown		60,990	60,990	68,015	61,594	0	(604)	0	(604)	0	60,990	0	0	0	551	05/16/2051
38376G-WD-8	GNR 2010-122 IO 4.087% 02/16/44		10/01/2022	Paydown		0	0	14,122	0	0	0	0	0	0	0	0	0	0	349	02/16/2044
38378B-DB-2	GNR 2012-23 IO 0.214% 06/16/53		12/01/2022	Paydown		0	0	277,354	30,511	0	(30,511)	0	(30,511)	0	0	0	0	0	8,952	06/16/2053
38378B-DY-2	GNR 2012-22 IO 0.102% 10/16/53		12/01/2022	Paydown		0	0	95,789	15,477	0	(15,477)	0	(15,477)	0	0	0	0	0	2,840	10/16/2053
38378B-RJ-0	GNR 2012-35 B 4.209% 11/16/43		12/01/2022	Paydown		31,700	31,700	32,689	32,688	0	(988)	0	(988)	0	31,700	0	0	0	1,152	11/16/2043
38378B-TK-5	GNR 2012-53 IO 0.968% 03/16/47		12/01/2022	Paydown		0	0	461,156	46,187	0	(46,187)	0	(46,187)	0	0	0	0	0	31,713	03/16/2047
38378K-DQ-9	GNR 2013-46 IO 0.870% 08/16/42		12/01/2022	Paydown		0	0	160,050	15,835	0	(15,835)	0	(15,835)	0	0	0	0	0	20,483	08/16/2042
38378K-YB-9	GNR 2013-105 IO 0.217% 06/16/54		12/01/2022	Paydown		0	0	18,577	18,551	0	(18,551)	0	(18,551)	0	0	0	0	0	7,657	06/16/2054
38378N-5K-5	GNR 2014-73 IO 0.490% 04/16/56		12/01/2022	Paydown		0	0	179,103	179,040	0	(179,040)	0	(179,040)	0	0	0	0	0	51,303	04/16/2056
38378N-F9-9	GNR 2014-50 IO 0.629% 09/16/55		12/01/2022	Paydown		0	0	130,020	129,984	0	(129,984)	0	(129,984)	0	0	0	0	0	27,245	09/16/2055
38378N-XX-6	GNR 2014-24 KC 3.750% 09/16/42		08/01/2022	Paydown		1,042,604	1,042,604	1,040,324	1,040,919	0	1,685	0	1,685	0	1,042,604	0	0	0	14,532	09/16/2042
38378X-5P-2	GNR 2015-9 IO 0.530% 02/16/49		12/01/2022	Paydown		0	0	416,764	416,593	0	(416,593)	0	(416,593)	0	0	0	0	0	112,187	02/16/2049
38378X-FU-0	GNR 2014-112 IO 0.689% 01/16/48		12/01/2022	Paydown		0	0	29,659	29,647	0	(29,647)	0	(29,647)	0	0	0	0	0	4,241	01/16/2048
38378X-SH-5	GNR 2014-143 IO 0.668% 02/16/48		12/01/2022	Paydown		0	0	333,087	252,251	0	(252,251)	0	(252,251)	0	0	0	0	0	98,851	02/16/2048
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		12/01/2022	Paydown		0	0	37,288	37,253	0	(37,253)	0	(37,253)	0	0	0	0	0	4,642	04/16/2050
38378X-ZB-0	GNR 2014-164 IB 0.450% 08/16/48		04/01/2022	Paydown		0	0	25,762	25,689	0	(25,689)	0	(25,689)	0	0	0	0	0	5,269	08/16/2048
38379K-4K-1	GNR 2015-160 IO 0.360% 01/16/56		12/01/2022	Paydown		0	0	14,995	14,988	0	(14,988)	0	(14,988)	0	0	0	0	0	3,493	01/16/2056
38379K-X6-0	GNR 2015-145 IO 0.735% 07/16/57		12/01/2022	Paydown		0	0	9,289	9,286	0	(9,286)	0	(9,286)	0	0	0	0	0	1,053	07/16/2057
38379U-NF-9	GNR 2016-45 IO 0.653% 02/16/58		12/01/2022	Paydown		0	0	460,579	363,166	0	(363,166)	0	(363,166)	0	0	0	0	0	126,105	02/16/2058
38379U-R6-5	GNR 2016-133 IO 0.741% 12/16/57		12/01/2022	Paydown		0	0	226,470	226,396	0	(226,396)	0	(226,396)	0	0	0	0	0	51,563	12/16/2057
38379U-RP-3	GNR 2016-70 IO 0.773% 04/16/58		12/01/2022	Paydown		0	0	709,399	561,908	0	(561,908)	0	(561,908)	0	0	0	0	0	70,797	04/16/2058
38379U-TJ-5	GNR 2016-72 IO 0.772% 12/16/55		12/01/2022	Paydown		0	0	231,770	78,662	0	(78,662)	0	(78,662)	0	0	0	0	0	24,187	12/16/2055
38379U-WM-4	GNR 2016-86 IO 1.011% 03/16/58		12/01/2022	Paydown		0	0	233,471	93,140	0	(93,140)	0	(93,140)	0	0	0	0	0	21,146	03/16/2058
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		12/01/2022	Paydown		0	0	153,044	169,178	0	(169,178)	0	(169,178)	0	0	0	0	0	19,530	10/20/2049
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		12/01/2022	Paydown		0	0	686,111	646,023	0	(646,023)	0	(646,023)	0	0	0	0	0	68,989	08/20/2050
38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		12/01/2022	Paydown		0	0	411,929	395,487	0	(395,487)	0	(395,487)	0	0	0	0	0	46,447	12/20/2050
690353-2B-2	DFC 4.350% 05/15/24		11/15/2022	Redemption 100.0000		833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	4,000	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES 4.350% 05/15/24		11/15/2022	Redemption 100.0000		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	2,182	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES 4.350% 07/07/40		07/07/2022	Redemption 100.0000		43,620	43,620	43,620	43,620	0	0	0	0	0	43,620	0	0	0	20	07/07/2040
690353-3P-0	DFC AGENCY DEBENTURES 4.350% 10/15/40		01/05/2022	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	238	10/15/2040
690353-4F-1	DFC AGENCY DEBENTURES 4.230% 09/20/27		12/20/2022	Redemption 100.0000		857,143	857,143	857,143	857,143	0	0	0	0	0	857,143	0	0	0	12,168	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES 4.350% 06/20/27		12/20/2022	Redemption 100.0000		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	4,246	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES 4.230% 04/20/35		10/20/2022	Redemption 100.0000		76,300	76,300	76,300	0	0	0	0	0	0	76,300	0	0	0	506	04/20/2035
690353-7X-9	DFC AGENCY DEBENTURES 4.350% 07/05/38		12/19/2022	JANNEY MONTGOMERY SCOTT NINC		1,067,330	1,067,330	1,067,330	1,067,330	0	0	0	0	0	1,067,330	0	0	0	17,984	07/05/2038
690353-7X-9	DFC AGENCY DEBENTURES 4.350% 07/05/38		10/05/2022	Redemption 100.0000		32,670	32,670	32,670	32,670	0	0	0	0	0	32,670	0	0	0	258	07/05/2038
690353-F9-3	DFC AGENCY DEBENTURES 4.230% 12/15/33		12/15/2022	Redemption 100.0000		36,298	36,298	36,298	0	0	0	0	0	0	36,298	0	0	0	331	12/15/2033
690353-M8-7	DFC 4.240% 02/15/28		11/15/2022	Redemption 100.0000		1,122,222	1,122,222	1,122,222	1,122,222	0	0	0	0	0	1,122,222	0	0	0	5,558	02/15/2028
690353-SC-2	DFC US Agency Floating Rate 4.350% 06/15/24		12/15/2022	Redemption 100.0000		701,749	701,749	701,749	701,749	0	0	0	0	0	701,749	0	0	0	5,850	06/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
690353-T5-6	DFC AGENCY DEBENTURES 4.240% 01/20/35		10/20/2022	Redemption 100.0000		110,000	110,000	110,000	0	0	0	0	0	0	110,000	0	0	0	729	01/20/2035
690353-XQ-5	DFC VRDN 4.230% 07/15/25		10/15/2022	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	2,445	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES 4.350% 07/07/40		07/07/2022	Redemption 100.0000		24,926	24,926	24,926	24,926	0	0	0	0	0	24,926	0	0	0	11	07/07/2040
90376P-AB-7	INT DEV FIN CORP 4.350% 04/20/35		10/20/2022	Redemption 100.0000		106,750	106,750	106,750	106,750	0	0	0	0	0	106,750	0	0	0	401	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 4.350% 01/20/35		10/20/2022	Redemption 100.0000		442,680	442,680	442,680	442,680	0	0	0	0	0	442,680	0	0	0	1,655	01/20/2035
90376P-AT-8	INT DEV FIN CORP 4.350% 04/20/35		10/20/2022	Redemption 100.0000		107,565	107,565	107,565	0	0	0	0	0	0	107,565	0	0	0	530	04/20/2035
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES 4.350% 09/20/32		12/20/2022	Redemption 100.0000		291,667	291,667	291,667	0	0	0	0	0	0	291,667	0	0	0	2,825	09/20/2032
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 4.230% 11/20/37		12/15/2022	Redemption 100.0000		36,972	36,972	36,972	0	0	0	0	0	0	36,972	0	0	0	526	11/20/2037
91282C-BX-8	US TREASURY NOTES 0.125% 04/30/23		03/15/2022	Various		5,718,391	5,800,000	5,768,301	5,768,431	0	4,786	0	4,786	0	5,773,217	0	(54,826)	(54,826)	2,706	04/30/2023
91282C-CD-1	US TREASURY 0.125% 05/31/23		03/03/2022	GOLDMAN SACHS		2,562,210	2,600,000	2,594,524	2,595,973	0	481	0	481	0	2,596,453	0	(34,243)	(34,243)	839	05/31/2023
91282C-CF-6	US TREASURY 0.750% 05/31/26		03/09/2022	BANK of AMERICA SEC		2,386,613	2,500,000	2,484,188	2,485,903	0	553	0	553	0	2,486,456	0	(99,844)	(99,844)	5,151	05/31/2026
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		08/29/2022	Various		4,044,135	4,175,000	4,162,130	4,162,311	0	2,873	0	2,873	0	4,165,184	0	(121,049)	(121,049)	10,920	11/30/2023
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		09/01/2022	MARKET AXESS		9,569	10,000	9,702	0	0	0	0	0	0	9,702	0	(133)	(133)	13	08/15/2032
0109999999. Subtotal - Bonds - U.S. Governments						25,868,297	26,232,379	31,598,406	29,276,656	0	(3,770,337)	0	(3,770,337)	0	26,178,391	0	(310,095)	(310,095)	932,355	XXX
448814-EJ-8	HYDRO-QUEBEC 8.050% 07/07/24	A	09/30/2022	NATIONAL BANK OF CANADA		2,116,800	2,000,000	2,472,600	2,108,672	0	(31,399)	0	(31,399)	0	2,077,272	0	39,528	39,528	199,908	07/07/2024
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D	07/06/2022	Various		291,000	500,000	477,500	477,576	0	54	0	54	0	477,629	0	(186,629)	(186,629)	33,479	02/16/2061
195325-BQ-7	COLOMBIA, REPUBLIC OF SOVEREIGN 4.000% 02/26/24	D	09/20/2022	GOLDMAN SACHS		9,775,000	10,000,000	10,100,000	10,035,270	0	(12,947)	0	(12,947)	0	10,022,323	0	(247,323)	(247,323)	428,889	02/26/2024
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D	12/06/2022	JEFFERIES & CO		363,250	500,000	484,650	485,250	0	1,129	0	1,129	0	486,379	0	(123,129)	(123,129)	18,326	04/22/2032
455780-CQ-7	REPUBLIC OF INDONESIA SOVEREIGN 2.850% 02/14/30	D	01/13/2022	HONG KONG SHANGHAI BK		10,180,000	10,000,000	9,973,700	9,978,222	0	171	0	171	0	9,978,393	0	201,607	201,607	121,917	02/14/2030
501499-AB-3	KUWAIT INTL BOND SOVEREIGN 3.500% 03/20/27	D	06/15/2022	Various		9,937,500	10,000,000	9,902,600	9,944,443	0	4,464	0	4,464	0	9,948,907	0	(11,407)	(11,407)	259,583	03/20/2027
695847-AS-2	ISLAMIC REP OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D	03/15/2022	MORGAN STANLEY FIXED INC		403,700	550,000	550,000	550,000	0	0	0	0	0	550,000	0	(146,300)	(146,300)	14,575	04/08/2026
698299-BD-5	REPUBLIC OF PANAMA 4.000% 09/22/24	D	05/23/2022	CITIGROUP GLOBAL MKTS		5,035,000	5,000,000	4,980,000	4,993,485	0	898	0	898	0	4,994,383	0	40,617	40,617	135,000	09/22/2024
71567P-AL-4	PERUSAHAAN PENERBIT SBSN SOVEREIGN 3.900% 08/20/24	D	06/08/2022	Various		15,129,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	129,000	129,000	471,250	08/20/2024
831594-AB-2	REPUBLIC OF SLOVENIA 5.500% 10/26/22	D	10/26/2022	Various		14,800,000	14,800,000	16,514,300	15,065,215	0	(265,215)	0	(265,215)	0	14,800,000	0	0	0	814,000	10/26/2022
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	D	02/24/2022	Call 106.8250		9,614,250	9,000,000	9,880,000	9,256,694	0	(16,786)	0	(16,786)	0	9,239,908	0	(239,908)	(239,908)	883,313	02/18/2024
857524-AC-6	REPUBLIC OF POLAND 4.000% 01/22/24	D	08/15/2022	Various		12,589,550	12,500,000	12,664,063	12,564,078	0	(18,976)	0	(18,976)	0	12,545,102	0	44,448	44,448	532,422	01/22/2024
91087B-AM-2	UNITED MEXICAN STATES SOVEREIGN 2.659% 05/24/31	D	08/26/2022	BBVA		308,280	367,000	353,238	353,505	0	827	0	827	0	354,332	0	(46,052)	(46,052)	7,482	05/24/2031
917288-BK-7	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.375% 01/23/31	D	06/15/2022	JEFFERIES & CO		3,526,250	3,500,000	3,472,875	3,478,165	0	865	0	865	0	3,479,030	0	47,220	47,220	137,813	01/23/2031
Y7177R-AL-9	REPUBLIC OF AZERBAIJAN SOVEREIGN 3.500% 09/01/32	D	02/17/2022	HONG KONG SHANGHAI BK		338,625	350,000	356,825	356,709	0	(66)	0	(66)	0	356,643	0	(18,018)	(18,018)	5,819	09/01/2032
0309999999. Subtotal - Bonds - All Other Governments						94,408,205	94,067,000	97,182,351	94,647,284	0	(336,981)	0	(336,981)	0	94,310,301	0	(516,346)	(516,346)	4,063,776	XXX
283590-FM-4	EL PASO CNTY TX HOSP DIST GENERAL OBLIGATION 5.000% 08/15/24		08/18/2022	Various		5,274,431	5,180,000	5,668,992	5,272,581	0	(35,843)	0	(35,843)	0	5,236,738	0	37,694	37,694	264,036	08/15/2024
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617% 07/01/23		09/07/2022	JP MORGAN SEC		992,090	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(7,910)	(7,910)	31,113	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON 2.767% 07/01/24		05/11/2022	CITIGROUP GLOBAL MKTS		994,930	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,070)	(5,070)	23,981	07/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,261,451	7,180,000	7,668,992	7,272,581	0	(35,843)	0	(35,843)	0	7,236,738	0	24,714	24,714	319,130	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		12/01/2022	Redemption 100.0000		64,622	64,622	64,622	64,622	0	0	0	0	0	64,622	0	0	0	956	07/01/2043
10620N-BT-4	BRAZOS 1.586% 06/25/29		01/01/2022	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	1,549	06/25/2029
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		12/01/2022	Redemption 100.0000		55,000	55,000	66,488	64,364	0	(9,364)	0	(9,364)	0	55,000	0	0	0	3,794	12/01/2040
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		12/01/2022	Redemption 100.0000		891,561	891,561	891,561	891,561	0	0	0	0	0	891,561	0	0	0	11,060	08/01/2049
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		11/01/2022	Redemption 100.0000		435,000	435,000	459,434	454,263	0	(19,263)	0	(19,263)	0	435,000	0	0	0	10,500	05/01/2050
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.000% 11/15/45		11/15/2022	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	4,700	11/15/2045
30316K-AE-1	FRESB 2020-SB78 X1 1.137% 06/25/40		12/01/2022	Paydown		0	0	106,548	98,624	0	(98,624)	0	(98,624)	0	0	0	0	0	8,676	06/25/2040
30318C-AJ-6	FRESB 2021-SB 82 X1 1.080% 10/25/40		12/01/2022	Paydown		0	0	856,494	793,245	0	(793,245)	0	(793,245)	0	0	0	0	0	127,826	10/25/2040
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		12/01/2022	Paydown		0	0	231,849	233,788	0	(233,788)	0	(233,788)	0	0	0	0	0	15,768	03/25/2041
30320W-AR-0	FRESB 2021-SB84 X1 0.505% 01/25/41		12/01/2022	Paydown		0	0	452,377	455,625	0	(455,625)	0	(455,625)	0	0	0	0	0	53,970	01/25/2041
30321C-AU-6	FRESB 2021-SB88 X1 0.716% 05/25/41		12/01/2022	Paydown		0	0	348,290	331,139	0	(331,139)	0	(331,139)	0	0	0	0	0	40,669	05/25/2041
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.652% 06/25/41		12/01/2022	Paydown		0	0	76,248	75,611	0	(75,611)	0	(75,611)	0	0	0	0	0	4,730	06/25/2041
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		12/01/2022	Paydown		724	724	728	724	0	0	0	0	0	724	0	0	0	26	12/01/2024
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		12/01/2022	Paydown		10,349	10,349	10,187	10,224	0	125	0	125	0	10,349	0	0	0	255	05/01/2033
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		12/01/2022	Paydown		1,808	1,808	1,819	1,809	0	(1)	0	(1)	0	1,808	0	0	0	71	01/01/2026
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		12/01/2022	Paydown		2,326	2,326	2,346	2,329	0	(4)	0	(4)	0	2,326	0	0	0	40	01/01/2026
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		12/01/2022	Paydown		4,363	4,363	4,336	4,346	0	18	0	18	0	4,363	0	0	0	170	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		12/01/2022	Paydown		521,601	521,601	542,058	535,597	0	(13,996)	0	(13,996)	0	521,601	0	0	0	5,796	08/15/2042
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		12/01/2022	Paydown		119,873	119,873	121,934	120,434	0	(561)	0	(561)	0	119,873	0	0	0	2,728	05/01/2024
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		12/01/2022	Paydown		38,300	38,300	39,300	38,593	0	(293)	0	(293)	0	38,300	0	0	0	857	05/01/2024
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		12/01/2022	Paydown		1,461,107	1,461,107	1,459,965	1,459,837	0	1,270	0	1,270	0	1,461,107	0	0	0	20,853	08/01/2033
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		12/01/2022	Paydown		392,697	392,697	408,650	403,529	0	(10,832)	0	(10,832)	0	392,697	0	0	0	8,881	12/01/2030
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		12/01/2022	Paydown		54,994	54,994	56,060	55,315	0	(320)	0	(320)	0	54,994	0	0	0	1,297	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		12/01/2022	Paydown		17,433	17,433	17,824	17,553	0	(120)	0	(120)	0	17,433	0	0	0	400	07/01/2024
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		12/01/2022	Paydown		85,557	85,557	87,489	86,218	0	(661)	0	(661)	0	85,557	0	0	0	1,614	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2022	Paydown		77,132	77,132	80,073	78,351	0	(1,219)	0	(1,219)	0	77,132	0	0	0	1,650	05/01/2025
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2022	Paydown		61,846	61,846	65,750	63,567	0	(1,721)	0	(1,721)	0	61,846	0	0	0	1,445	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2022	Paydown		100,897	100,897	107,266	103,754	0	(2,856)	0	(2,856)	0	100,897	0	0	0	2,485	07/01/2025
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		12/01/2022	Paydown		538,324	538,324	520,997	530,113	0	8,212	0	8,212	0	538,324	0	0	0	8,518	02/01/2026
3128QP-LV-2	FHLMC FH 1B7189 3.669% 03/01/36		12/01/2022	Paydown		3,858	3,858	4,041	3,999	0	(141)	0	(141)	0	3,858	0	0	0	50	03/01/2036
3128S4-DY-0	FHARM FH 100119 3.959% 09/01/36		12/01/2022	Paydown		1,419	1,419	1,497	1,490	0	(71)	0	(71)	0	1,419	0	0	0	18	09/01/2036
312914-6X-7	FHLMC-GNMA FHG 7 B 5.287% 04/25/23		12/25/2022	Paydown		1,516	1,516	1,547	1,516	0	0	0	0	0	1,516	0	0	0	11	04/25/2023
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		12/01/2022	Paydown		283	283	299	292	0	(9)	0	(9)	0	283	0	0	0	11	07/01/2029
31300L-CF-0	FHARM FH 848170 4.154% 12/01/39		12/01/2022	Paydown		3,578	3,578	3,730	3,715	0	(137)	0	(137)	0	3,578	0	0	0	10	12/01/2039
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		12/01/2022	Paydown		989,890	989,890	1,043,251	1,030,692	0	(40,802)	0	(40,802)	0	989,890	0	0	0	16,078	12/01/2032
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		12/01/2022	Paydown		851,721	851,721	897,634	887,107	0	(35,386)	0	(35,386)	0	851,721	0	0	0	13,955	03/01/2033
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		12/01/2022	Paydown		407,777	407,777	429,759	424,806	0	(17,028)	0	(17,028)	0	407,777	0	0	0	6,157	05/01/2033
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		12/01/2022	Paydown		121,236	121,236	130,424	129,726	0	(8,490)	0	(8,490)	0	121,236	0	0	0	1,931	10/01/2042
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		12/01/2022	Paydown		1,092,288	1,092,288	1,175,879	1,169,847	0	(77,559)	0	(77,559)	0	1,092,288	0	0	0	19,542	06/01/2043
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		12/01/2022	Paydown		835,463	835,463	878,280	874,488	0	(39,026)	0	(39,026)	0	835,463	0	0	0	13,881	10/01/2042
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		12/01/2022	Paydown		1,154,403	1,154,403	1,133,480	1,137,816	0	16,587	0	16,587	0	1,154,403	0	0	0	17,477	07/01/2033
3132WD-EG-5	FGLMC FG 040134 3.500% 04/01/46		12/01/2022	Paydown		53,001	53,001	55,721	55,569	0	(2,568)	0	(2,568)	0	53,001	0	0	0	996	04/01/2046

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
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		12/01/2022	Paydown		1,319,874	1,319,874	1,366,894	1,365,112	0	(45,238)	0	(45,238)	0	1,319,874	0	0	0	18,467	08/01/2047
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		12/01/2022	Paydown		1,114	1,114	1,118	1,113	0	1	0	1	0	1,114	0	0	0	42	08/01/2025
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		12/01/2022	Paydown		1,203	1,203	1,188	1,195	0	7	0	7	0	1,203	0	0	0	42	08/01/2025
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		12/01/2022	Paydown		1,015	1,015	1,028	1,018	0	(3)	0	(3)	0	1,015	0	0	0	40	09/01/2025
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		12/01/2022	Paydown		1,935	1,935	1,840	1,894	0	42	0	42	0	1,935	0	0	0	71	04/01/2026
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		12/01/2022	Paydown		28,274	28,274	30,598	28,832	0	(558)	0	(558)	0	28,274	0	0	0	939	07/20/2023
3133T4-GF-7	FHG FHG 27 FC 5.625% 03/25/24		12/01/2022	Paydown		4,521	4,521	4,476	4,521	0	0	0	0	0	4,521	0	0	0	51	03/25/2024
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28		12/01/2022	Paydown		3,012	3,012	3,037	2,949	0	62	0	62	0	3,012	0	0	0	129	08/25/2028
31349U-B5-6	FHARM FH 782760 4.303% 11/01/36		12/01/2022	Paydown		5,263	5,263	5,631	5,562	0	(299)	0	(299)	0	5,263	0	0	0	57	11/01/2036
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		04/07/2022	PERFORMANCE TRUST CAPITAL		10,135,156	10,000,000	10,850,000	10,232,524	0	(20,805)	0	(20,805)	0	10,211,719	0	(76,562)	(76,562)	127,361	03/25/2041
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2022	Paydown		329,064	329,064	324,950	327,218	0	1,846	0	1,846	0	329,064	0	0	0	3,421	02/25/2032
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		10/01/2022	Paydown		241,412	241,412	231,302	239,978	0	1,434	0	1,434	0	241,412	0	0	0	2,091	02/25/2040
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		12/01/2022	Paydown		1,501,596	1,501,596	1,535,617	1,510,210	0	(8,614)	0	(8,614)	0	1,501,596	0	0	0	23,882	03/25/2042
3136B9-EF-0	FNA 2020-M10 X6 1.381% 08/25/28		12/01/2022	Paydown		0	0	228,042	192,099	0	(192,099)	0	(192,099)	0	0	0	0	0	22,344	08/25/2028
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2022	Paydown		4,051	4,051	4,121	4,107	0	(56)	0	(56)	0	4,051	0	0	0	71	10/01/2035
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		12/01/2022	Paydown		53,130	53,130	55,421	53,563	0	(433)	0	(433)	0	53,130	0	0	0	1,157	05/01/2023
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		12/01/2022	Paydown		547	547	554	547	0	0	0	0	0	547	0	0	0	26	11/01/2024
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		12/01/2022	Paydown		1,976	1,976	1,993	1,976	0	0	0	0	0	1,976	0	0	0	87	06/01/2025
31374F-K7-3	FNMA FN 312718 7.500% 06/01/25		03/01/2022	Paydown		15,324	15,324	15,461	15,323	0	1	0	1	0	15,324	0	0	0	206	06/01/2025
31374T-5N-5	FNMA FN 324053 7.500% 09/01/25		09/01/2022	Paydown		998	998	993	993	0	5	0	5	0	998	0	0	0	49	09/01/2025
31379Q-YC-8	FNMA FN 426507 6.000% 01/01/23		12/01/2022	Paydown		934	934	964	935	0	(1)	0	(1)	0	934	0	0	0	33	01/01/2023
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		12/01/2022	Paydown		331,613	331,613	351,510	341,482	0	(9,869)	0	(9,869)	0	331,613	0	0	0	6,835	12/15/2040
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		04/01/2022	Paydown		1,236,476	1,236,476	1,399,150	1,255,358	0	(18,881)	0	(18,881)	0	1,236,476	0	0	0	8,514	08/15/2030
3137AP-PA-2	FHMS K018 X1 1.190% 01/25/22		01/01/2022	Paydown		0	0	232,392	0	0	0	0	0	0	0	0	0	0	2,900	01/25/2022
3137AS-NK-6	FHMS FHMS K019 X1 1.551% 03/25/22		02/01/2022	Paydown		0	0	3,083,381	14,687	0	(14,687)	0	(14,687)	0	0	0	0	0	46,716	03/25/2022
3137AV-XP-7	FHR FHMS K022 X1 0.919% 07/25/22		07/01/2022	Paydown		0	0	810,587	39,189	0	(39,189)	0	(39,189)	0	0	0	0	0	52,458	07/25/2022
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2022	Paydown		137,921	137,921	128,472	133,759	0	4,162	0	4,162	0	137,921	0	0	0	750	07/15/2042
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		12/01/2022	Paydown		1,380,610	1,380,610	1,364,646	1,375,725	0	4,884	0	4,884	0	1,380,610	0	0	0	17,393	10/15/2040
3137B8-G5-0	FHMS K037 X1 0.910% 01/25/24		12/01/2022	Paydown		0	0	66,959	38,899	0	(46,640)	0	(46,640)	0	0	0	0	0	15,209	01/25/2024
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2022	Paydown		911,040	911,040	904,029	907,826	0	3,214	0	3,214	0	911,040	0	0	0	12,790	05/15/2044
3137BD-4R-4	FHMS FHR 4380 ZG 3.000% 04/15/53		07/01/2022	Paydown		396,939	396,939	356,392	372,541	0	24,398	0	24,398	0	396,939	0	0	0	3,638	04/15/2053
3137BD-CX-2	FHMS K039 X1 0.694% 07/25/24		12/01/2022	Paydown		0	0	32,197	19,773	0	(20,058)	0	(20,058)	0	0	0	0	0	5,477	07/25/2024
3137BE-VJ-0	FHMS K040 X1 0.695% 09/25/24		12/01/2022	Paydown		0	0	50,848	35,816	0	(35,816)	0	(35,816)	0	0	0	0	0	8,875	09/25/2024
3137BE-WS-9	FHMS Q001 XA 2.116% 02/25/32		12/01/2022	Paydown		0	0	163,065	67,340	0	(158,875)	0	(158,875)	0	0	0	0	0	18,352	02/25/2032
3137BF-EA-5	FHMS K041 X1 0.501% 10/25/24		12/01/2022	Paydown		0	0	190,473	129,978	0	(129,978)	0	(129,978)	0	0	0	0	0	24,365	10/25/2024
3137BF-XU-0	FHMS K042 X1 1.022% 12/25/24		12/01/2022	Paydown		0	0	8,969	0	0	(8,969)	0	(8,969)	0	0	0	0	0	604	12/25/2024
3137BH-CZ-8	FHR K044 X1 0.739% 01/25/25		12/01/2022	Paydown		0	0	25,287	0	0	(25,287)	0	(25,287)	0	0	0	0	0	3,796	01/25/2025
3137BH-XK-8	FHR K045 X1 0.418% 01/25/25		12/01/2022	Paydown		0	0	43,500	0	0	(43,500)	0	(43,500)	0	0	0	0	0	5,638	01/25/2025
3137BK-RK-8	FHMS K047 X1 0.104% 05/25/25		12/01/2022	Paydown		0	0	50,203	32,798	0	(32,798)	0	(32,798)	0	0	0	0	0	5,550	05/25/2025
3137BL-WA-2	FHMS K050 X1 0.302% 08/25/25		12/01/2022	Paydown		0	0	18,041	0	0	(18,041)	0	(18,041)	0	0	0	0	0	1,947	08/25/2025
3137BM-TY-2	FHMS K052 X1 0.636% 11/25/25		12/01/2022	Paydown		0	0	128,076	100,449	0	(100,449)	0	(100,449)	0	0	0	0	0	17,226	11/25/2025
3137BN-6H-2	FHMS K053 X1 0.877% 12/25/25		12/01/2022	Paydown		0	0	47,991	34,913	0	(34,913)	0	(34,913)	0	0	0	0	0	5,751	12/25/2025
3137BN-GU-2	FHMS K054 X1 1.157% 01/25/26		12/01/2022	Paydown		0	0	196,431	180,029	0	(180,029)	0	(180,029)	0	0	0	0	0	28,107	01/25/2026
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.241% 05/25/26		12/01/2022	Paydown		0	0	219,537	0	0	(219,537)	0	(219,537)	0	0	0	0	0	27,022	05/25/2026
3137BS-P9-8	FHMS K058 X1 0.915% 08/25/26		12/01/2022	Paydown		0	0	250,881	190,521	0	(190,521)	0	(190,521)	0	0	0	0	0	27,549	08/25/2026
3137BS-RG-0	FHMS K059 X1 0.304% 09/25/26		12/01/2022	Paydown		0	0	151,792	116,929	0	(116,929)	0	(116,929)	0	0	0	0	0	17,712	09/25/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.070% 10/25/26		12/01/2022	Paydown		0	0	9,048	0	0	(9,048)	0	(9,048)	0	0	0	0	0	869	10/25/2026
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.602% 03/25/27		12/01/2022	Paydown		0	0	12,226	0	0	(12,226)	0	(12,226)	0	0	0	0	0	860	03/25/2027
3137F1-G6-9	FHMS K065 X1 0.668% 04/25/27		12/01/2022	Paydown		0	0	81,271	62,642	0	(62,642)	0	(62,642)	0	0	0	0	0	8,920	04/25/2027
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2022	Paydown		929,544	929,544	944,348	933,028	0	(3,484)	0	(3,484)	0	929,544	0	0	0	15,003	10/15/2047
3137F7-2J-3	FHMS Q014 X 2.793% 10/25/55		12/01/2022	Paydown		0	0	265,321	254,756	0	(254,756)	0	(254,756)	0	0	0	0	0	18,299	10/25/2055
3137FC-JM-7	FHMS K070 X1 0.327% 11/25/27		12/01/2022	Paydown		0	0	44,753	18,558	0	(40,273)	0	(40,273)	0	0	0	0	0	3,549	11/25/2027
3137FL-YX-6	FHMS K092 X1 0.712% 04/25/29		12/01/2022	Paydown		0	0	23,890	14,834	0	(21,960)	0	(21,960)	0	0	0	0	0	1,917	04/25/2029
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.639% 11/25/29		12/01/2022	Paydown		0	0	5,257	0	0	(5,257)	0	(5,257)	0	0	0	0	0	384	11/25/2029
3137FR-EK-3	FHMS K104 X1 1.124% 01/25/30		12/01/2022	Paydown		0	0	41,354	0	0	(41,354)	0	(41,354)	0	0	0	0	0	2,842	01/25/2030
3137FT-ZS-9	FHMS K110 X1 1.697% 04/25/30		12/01/2022	Paydown		0	0	566	0	0	(566)	0	(566)	0	0	0	0	0	9	04/25/2030
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		12/01/2022	Paydown		0	0	505,107	468,703	0	(468,703)	0	(468,703)	0	0	0	0	0	63,859	07/25/2035
3137FU-ZE-7	FHR K111 X1 1.572% 05/25/30		12/01/2022	Paydown		0	0	8,678	0	0	(8,678)	0	(8,678)	0	0	0	0	0	524	05/25/2030
3137H0-H7-6	FHMS KLU3 X1 1.937% 01/25/31		12/01/2022	Paydown		0	0	54,858	48,957	0	(52,045)	0	(52,045)	0	0	0	0	0	4,167	01/25/2031
3137H1-3X-2	FHLMC 2021-P009 X 1.453% 01/25/31		12/01/2022	Paydown		0	0	144,255	132,021	0	(132,021)	0	(132,021)	0	0	0	0	0	18,822	01/25/2031
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.855% 07/25/28		12/01/2022	Paydown		0	0	1,975	1,865	0	(1,865)	0	(1,865)	0	0	0	0	0	204	07/25/2028
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.677% 08/25/28		12/01/2022	Paydown		0	0	13,166	12,629	0	(12,629)	0	(12,629)	0	0	0	0	0	1,376	08/25/2028
3137H5-DR-5	FHMS K137 X1 0.199% 11/25/31		12/01/2022	Paydown		0	0	7,398	0	0	(7,398)	0	(7,398)	0	0	0	0	0	475	11/25/2031
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		12/01/2022	Paydown		900	900	952	923	0	(23)	0	(23)	0	900	0	0	0	35	09/01/2027
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		12/01/2022	Paydown		2,907	2,907	2,926	2,911	0	(4)	0	(4)	0	2,907	0	0	0	104	11/01/2028
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		12/01/2022	Paydown		1,028	1,028	1,016	1,019	0	9	0	9	0	1,028	0	0	0	37	05/01/2029
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		12/01/2022	Paydown		14,065	14,065	14,058	14,034	0	31	0	31	0	14,065	0	0	0	579	11/01/2029
31384V-JY-9	FNMA FN 534979 3.152% 04/01/30		12/01/2022	Paydown		10,030	10,030	9,937	9,500	0	530	0	530	0	10,030	0	0	0	147	04/01/2030
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		12/01/2022	Paydown		3,396	3,396	3,411	3,400	0	(4)	0	(4)	0	3,396	0	0	0	158	05/01/2030
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		12/01/2022	Paydown		1,824	1,824	1,805	1,808	0	15	0	15	0	1,824	0	0	0	75	05/01/2030
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		12/01/2022	Paydown		35,687	35,687	35,711	35,654	0	32	0	32	0	35,687	0	0	0	1,110	07/01/2032
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		12/01/2022	Paydown		27,607	27,607	27,614	27,572	0	34	0	34	0	27,607	0	0	0	932	07/01/2032
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		12/01/2022	Paydown		8,622	8,622	8,640	8,624	0	(2)	0	(2)	0	8,622	0	0	0	256	03/01/2033
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		12/01/2022	Paydown		7,384	7,384	7,991	7,423	0	(39)	0	(39)	0	7,384	0	0	0	259	06/01/2023
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		12/01/2022	Paydown		56,681	56,681	56,938	56,756	0	(75)	0	(75)	0	56,681	0	0	0	2,069	05/01/2031
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		12/01/2022	Paydown		1,912	1,912	1,900	1,901	0	10	0	10	0	1,912	0	0	0	68	08/01/2031
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		12/01/2022	Paydown		2,761	2,761	2,744	2,746	0	15	0	15	0	2,761	0	0	0	98	09/01/2031
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		12/01/2022	Paydown		13,026	13,026	13,511	13,322	0	(295)	0	(295)	0	13,026	0	0	0	490	08/01/2031
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2022	Paydown		92,387	92,387	89,400	90,690	0	1,696	0	1,696	0	92,387	0	0	0	1,402	01/01/2027
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		12/01/2022	Paydown		290,856	290,856	291,072	290,668	0	188	0	188	0	290,856	0	0	0	4,524	07/01/2026
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		12/01/2022	Paydown		436,834	436,834	442,500	440,869	0	(4,035)	0	(4,035)	0	436,834	0	0	0	7,037	05/01/2032
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		12/01/2022	Paydown		597,178	597,178	613,320	609,330	0	(12,152)	0	(12,152)	0	597,178	0	0	0	9,310	09/01/2032
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2022	Paydown		784,100	784,100	823,305	820,053	0	(35,953)	0	(35,953)	0	784,100	0	0	0	13,472	09/01/2043
3138EQ-GE-6	FN FN AL7396 4.200% 02/01/37		12/01/2022	Paydown		10,326	10,326	10,829	10,783	0	(458)	0	(458)	0	10,326	0	0	0	105	02/01/2037
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		12/01/2022	Paydown		173,232	173,232	166,350	171,695	0	1,536	0	1,536	0	173,232	0	0	0	2,634	08/01/2023
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		12/01/2022	Paydown		323,538	323,538	345,983	340,404	0	(16,867)	0	(16,867)	0	323,538	0	0	0	6,507	11/01/2032
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		12/01/2022	Paydown		622,800	622,800	622,216	622,058	0	742	0	742	0	622,800	0	0	0	8,058	11/01/2032
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		12/01/2022	Paydown		185,746	185,746	198,632	195,481	0	(9,735)	0	(9,735)	0	185,746	0	0	0	2,833	01/01/2033
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		12/01/2022	Paydown		809,176	809,176	865,312	851,801	0	(42,625)	0	(42,625)	0	809,176	0	0	0	9,815	03/01/2033
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2022	Paydown		457,708	457,708	457,207	457,115	0	593	0	593	0	457,708	0	0	0	6,705	08/01/2033
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		12/13/2022	Paydown		2,732,722	2,732,722	2,821,535	2,816,106	0	(83,384)	0	(83,384)	0	2,732,722	0	0	0	36,970	05/01/2045

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
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		08/25/2022	Redemption 100.0000		237,406	237,406	245,122	244,650	0	(7,244)	0	(7,244)	0	237,406	0	0	0	30,228	05/01/2045
3138WH-TV-4	FN AS7763 4.000% 08/01/46		12/01/2022	Paydown		476,703	476,703	501,693	500,553	0	(23,849)	0	(23,849)	0	476,703	0	0	0	7,016	08/01/2046
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		12/01/2022	Paydown		766	766	766	765	0	1	0	1	0	766	0	0	0	29	07/01/2032
31391X-EP-0	FNMA FN 679742 3.310% 01/01/40		12/01/2022	Paydown		2,699	2,699	2,769	2,742	0	(43)	0	(43)	0	2,699	0	0	0	40	01/01/2040
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		12/01/2022	Paydown		42,519	42,519	38,519	40,686	0	1,833	0	1,833	0	42,519	0	0	0	1,104	09/15/2032
31393A-S4-0	FNR 2003-W5 A 4.609% 04/25/33		12/25/2022	Paydown		2,486	2,486	2,486	2,486	0	0	0	0	0	2,486	0	0	0	17	04/25/2033
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		12/01/2022	Paydown		117,876	117,876	133,494	125,901	0	(8,025)	0	(8,025)	0	117,876	0	0	0	3,620	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2022	Paydown		59,547	59,547	58,959	59,495	0	52	0	52	0	59,547	0	0	0	1,505	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		12/01/2022	Paydown		119,286	119,286	110,808	115,484	0	3,802	0	3,802	0	119,286	0	0	0	3,050	12/15/2032
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2022	Paydown		209,110	209,110	224,941	216,312	0	(7,201)	0	(7,201)	0	209,110	0	0	0	6,432	11/25/2033
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		12/01/2022	Paydown		599,889	599,889	549,461	584,406	0	15,484	0	15,484	0	599,889	0	0	0	14,256	07/15/2033
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		12/01/2022	Paydown		422,157	422,157	469,848	474,713	0	(52,555)	0	(52,555)	0	422,157	0	0	0	10,600	01/25/2035
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		12/01/2022	Paydown		1,472,916	1,472,916	1,492,461	1,478,677	0	(5,761)	0	(5,761)	0	1,472,916	0	0	0	30,996	11/15/2033
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		12/01/2022	Paydown		269,408	269,408	275,975	271,422	0	(2,014)	0	(2,014)	0	269,408	0	0	0	6,754	02/15/2034
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2022	Paydown		149,862	149,862	145,464	147,893	0	1,969	0	1,969	0	149,862	0	0	0	4,182	03/15/2034
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		12/01/2022	Paydown		356,117	356,117	387,054	409,062	0	(52,946)	0	(52,946)	0	356,117	0	0	0	7,238	09/25/2039
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		12/01/2022	Paydown		1,298	1,298	1,355	1,305	0	(8)	0	(8)	0	1,298	0	0	0	28	07/25/2024
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		12/01/2022	Paydown		51,131	51,131	58,010	59,391	0	(8,260)	0	(8,260)	0	51,131	0	0	0	1,456	05/15/2036
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		12/01/2022	Paydown		199,912	199,912	221,277	204,473	0	(4,561)	0	(4,561)	0	199,912	0	0	0	5,060	03/25/2029
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		12/01/2022	Paydown		382,654	382,654	361,608	379,880	0	2,774	0	2,774	0	382,654	0	0	0	8,077	06/15/2024
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2022	Paydown		55,985	55,985	53,553	55,483	0	502	0	502	0	55,985	0	0	0	1,032	11/25/2024
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		12/01/2022	Paydown		87,056	87,056	87,437	86,980	0	76	0	76	0	87,056	0	0	0	1,920	09/15/2024
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		12/01/2022	Paydown		97,152	97,152	96,939	96,977	0	175	0	175	0	97,152	0	0	0	2,406	10/15/2029
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		12/01/2022	Paydown		274,360	274,360	276,504	274,068	0	292	0	292	0	274,360	0	0	0	5,959	11/15/2024
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		12/01/2022	Paydown		570,257	570,257	570,168	569,370	0	887	0	887	0	570,257	0	0	0	12,758	12/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2022	Paydown		356,120	356,120	374,705	358,773	0	(2,653)	0	(2,653)	0	356,120	0	0	0	7,461	01/15/2025
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		12/01/2022	Paydown		361,089	361,089	360,468	360,458	0	631	0	631	0	361,089	0	0	0	8,331	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2022	Paydown		181,040	181,040	173,233	179,517	0	1,523	0	1,523	0	181,040	0	0	0	3,789	02/25/2025
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		12/01/2022	Paydown		123,063	123,063	117,304	122,067	0	996	0	996	0	123,063	0	0	0	2,236	03/25/2025
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		12/01/2022	Paydown		482,069	482,069	523,949	484,301	0	(2,232)	0	(2,232)	0	482,069	0	0	0	10,458	09/25/2025
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		12/01/2022	Paydown		77,835	77,835	76,717	77,507	0	328	0	328	0	77,835	0	0	0	1,592	05/25/2025
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2022	Paydown		143,871	143,871	129,708	141,405	0	2,466	0	2,466	0	143,871	0	0	0	2,464	05/25/2025
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		12/01/2022	Paydown		775,547	775,547	765,852	772,896	0	2,651	0	2,651	0	775,547	0	0	0	15,959	03/15/2025
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		12/01/2022	Paydown		206,185	206,185	196,262	204,567	0	1,618	0	1,618	0	206,185	0	0	0	4,033	02/15/2025
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		12/01/2022	Paydown		224,707	224,707	213,191	222,617	0	2,090	0	2,090	0	224,707	0	0	0	4,412	02/15/2025
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		12/01/2022	Paydown		170,144	170,144	171,207	169,947	0	196	0	196	0	170,144	0	0	0	3,583	04/15/2025
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		12/01/2022	Paydown		74,774	74,774	73,629	73,878	0	896	0	896	0	74,774	0	0	0	1,391	07/01/2033
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		12/01/2022	Paydown		34,097	34,097	33,746	33,810	0	287	0	287	0	34,097	0	0	0	388	08/01/2033
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		12/01/2022	Paydown		2,947	2,947	2,970	2,960	0	(13)	0	(13)	0	2,947	0	0	0	89	09/01/2033
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		12/01/2022	Paydown		20,196	20,196	20,548	20,437	0	(241)	0	(241)	0	20,196	0	0	0	630	09/01/2034
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		12/01/2022	Paydown		23,505	23,505	23,914	23,786	0	(281)	0	(281)	0	23,505	0	0	0	422	09/01/2034
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		12/01/2022	Paydown		74,636	74,636	75,937	75,528	0	(892)	0	(892)	0	74,636	0	0	0	2,528	09/01/2034
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		12/01/2022	Paydown		23,083	23,083	23,485	23,359	0	(276)	0	(276)	0	23,083	0	0	0	592	09/01/2034
31406N-YU-2	FNMA FN 815323 3.712% 01/01/35		12/01/2022	Paydown		8,090	8,090	8,439	8,395	0	(305)	0	(305)	0	8,090	0	0	0	61	01/01/2035
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		12/01/2022	Paydown		966,138	966,138	1,018,294	1,015,265	0	(49,127)	0	(49,127)	0	966,138	0	0	0	17,357	06/01/2046
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		12/01/2022	Paydown		34,963	34,963	35,575	35,912	0	(950)	0	(950)	0	34,963	0	0	0	538	10/01/2048
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		12/01/2022	Paydown		29,547	29,547	30,637	30,411	0	(863)	0	(863)	0	29,547	0	0	0	721	03/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		12/01/2022	Paydown		134,196	134,196	136,607	136,532	0	(2,336)	0	(2,336)	0	134,196	0	0	0	1,742	08/01/2048
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		12/01/2022	Paydown		360,847	360,847	361,637	361,587	0	(740)	0	(740)	0	360,847	0	0	0	6,489	09/01/2048
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		12/01/2022	Paydown		1,151,684	1,151,684	1,156,812	1,156,618	0	(4,934)	0	(4,934)	0	1,151,684	0	0	0	28,835	10/01/2048
31412E-CK-0	FNMA FN 922674 2.923% 04/01/36		12/01/2022	Paydown		4,672	4,672	4,900	4,838	0	(166)	0	(166)	0	4,672	0	0	0	44	04/01/2036
31412S-PL-3	FN FN 933427 5.000% 03/01/38		12/01/2022	Paydown		1,356	1,356	1,364	1,362	0	(5)	0	(5)	0	1,356	0	0	0	36	03/01/2038
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		12/01/2022	Paydown		24,517	24,517	25,590	24,797	0	(280)	0	(280)	0	24,517	0	0	0	663	11/01/2023
31414S-PA-5	FN FN 974817 5.000% 04/01/23		12/01/2022	Paydown		117,201	117,201	122,329	118,108	0	(906)	0	(906)	0	117,201	0	0	0	2,371	04/01/2023
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		12/01/2022	Paydown		37,746	37,746	38,469	38,325	0	(578)	0	(578)	0	37,746	0	0	0	805	08/01/2038
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		12/01/2022	Paydown		16,714	16,714	17,445	16,852	0	(139)	0	(139)	0	16,714	0	0	0	422	05/01/2023
31416J-H4-6	FNMA FN AA1150 4.000% 04/01/23		03/01/2022	Paydown		2,251	2,251	2,384	2,274	0	(23)	0	(23)	0	2,251	0	0	0	21	04/01/2023
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		12/01/2022	Paydown		173,775	173,775	176,545	174,771	0	(996)	0	(996)	0	173,775	0	0	0	3,129	11/01/2025
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		12/01/2022	Paydown		133,967	133,967	136,249	134,544	0	(577)	0	(577)	0	133,967	0	0	0	3,031	07/01/2024
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		12/01/2022	Paydown		710,493	710,493	705,831	706,628	0	3,865	0	3,865	0	710,493	0	0	0	9,950	08/01/2032
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		12/01/2022	Paydown		1,262,449	1,262,449	1,261,704	1,261,259	0	1,190	0	1,190	0	1,262,449	0	0	0	16,410	08/01/2032
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		12/01/2022	Paydown		1,079,559	1,079,559	1,077,535	1,077,500	0	2,060	0	2,060	0	1,079,559	0	0	0	13,255	08/01/2032
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		12/01/2022	Paydown		401,256	401,256	429,094	422,340	0	(21,084)	0	(21,084)	0	401,256	0	0	0	8,103	02/01/2033
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		12/01/2022	Paydown		234,863	234,863	234,643	234,587	0	277	0	277	0	234,863	0	0	0	3,581	07/01/2033
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		12/01/2022	Paydown		204,914	204,914	209,332	206,294	0	(1,380)	0	(1,380)	0	204,914	0	0	0	4,026	01/01/2025
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2022	Paydown		288,392	288,392	290,825	288,879	0	(487)	0	(487)	0	288,392	0	0	0	5,696	01/01/2025
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		12/01/2022	Paydown		75,844	75,844	76,792	76,034	0	(190)	0	(190)	0	75,844	0	0	0	1,789	06/01/2024
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		12/01/2022	Paydown		92,207	92,207	94,858	93,016	0	(809)	0	(809)	0	92,207	0	0	0	1,956	08/01/2024
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		12/01/2022	Paydown		455,839	455,839	468,660	465,689	0	(9,850)	0	(9,850)	0	455,839	0	0	0	7,533	08/01/2033
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		12/01/2022	Paydown		1,955,692	1,955,692	1,951,414	1,951,490	0	4,202	0	4,202	0	1,955,692	0	0	0	27,132	10/01/2033
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		12/01/2022	Paydown		729,450	729,450	739,821	739,670	0	(10,220)	0	(10,220)	0	729,450	0	0	0	7,415	06/01/2046
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		12/01/2022	Paydown		788,385	788,385	819,427	817,948	0	(29,563)	0	(29,563)	0	788,385	0	0	0	10,614	07/01/2038
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		12/01/2022	Paydown		1,922,613	1,922,613	1,947,922	1,947,686	0	(25,074)	0	(25,074)	0	1,922,613	0	0	0	20,387	10/01/2051
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		02/01/2022	Paydown		32	32	34	32	0	0	0	0	0	32	0	0	0	0	09/01/2022
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		12/01/2022	Paydown		91,639	91,639	93,214	92,211	0	(572)	0	(572)	0	91,639	0	0	0	1,488	11/01/2025
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		12/01/2022	Redemption 100.0000		161,744	161,744	161,744	161,744	0	0	0	0	0	161,744	0	0	0	2,300	01/01/2036
341271-AD-6	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 1.258% 07/01/25		09/22/2022	WELLS FARGO		4,553,600	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(446,400)	(446,400)	77,751	07/01/2025
373539-M6-9	GEORGIA ST HSG & FIN AUTH REV 3.500% 06/01/22		06/01/2022	Redemption 100.0000		1,670,000	1,670,000	1,670,000	1,670,000	0	0	0	0	0	1,670,000	0	0	0	19,513	06/01/2022
373539-N8-4	GEORGIA ST HSG & FIN AUTH REV 3.600% 12/01/22		12/01/2022	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	53,550	12/01/2022
454624-8H-3	IN ST BD BK REV SER C 3.589% 01/15/22		01/15/2022	Maturity		1,260,000	1,260,000	1,260,000	1,260,000	0	0	0	0	0	1,260,000	0	0	0	22,611	01/15/2022
49130T-SR-8	KY ST HSG CORP HSG REV 4.296% 01/01/34		01/03/2022	Redemption 100.0000		740,000	740,000	740,000	740,000	0	0	0	0	0	740,000	0	0	0	15,895	01/01/2034
59447T-JW-4	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.394% 11/01/23		09/07/2022	JP MORGAN SEC		2,631,130	2,675,000	2,594,723	2,648,592	0	9,742	0	9,742	0	2,658,334	0	(27,204)	(27,204)	54,789	11/01/2023
59447T-JX-2	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.510% 11/01/24		09/07/2022	JP MORGAN SEC		2,899,642	2,990,000	2,888,101	2,945,625	0	10,430	0	10,430	0	2,956,056	0	(56,413)	(56,413)	64,209	11/01/2024
59447T-JY-0	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.610% 11/01/25		09/22/2022	FIFTH THIRD BANK		3,127,370	3,330,000	3,202,494	3,264,276	0	12,024	0	12,024	0	3,276,300	0	(148,931)	(148,931)	78,463	11/01/2025
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		06/03/2022	Various		3,210,000	3,210,000	2,909,617	2,948,840	0	261,160	0	261,160	0	3,210,000	0	0	0	31,763	12/01/2041
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		12/01/2022	Redemption 100.0000		525,000	525,000	525,000	525,000	0	0	0	0	0	525,000	0	0	0	12,198	07/01/2034
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2022	Various		66,000	66,000	66,000	66,000	0	0	0	0	0	66,000	0	0	0	2,196	04/01/2057
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.560% 01/16/25		09/30/2022	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	685	01/16/2025

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
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.560% 09/01/30		10/03/2022	Redemption 100.0000		4,400,000	4,400,000	4,400,000	3,094,403	0	0	0	0	0	4,400,000	0	0	0	23,240	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.560% 05/15/56		11/01/2022	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	185	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 3.380% 05/01/41		10/20/2022	Redemption 100.0000		7,370,000	7,370,000	7,370,000	7,370,000	0	0	0	0	0	7,370,000	0	0	0	46,917	05/01/2041
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 3.520% 11/15/54		10/20/2022	Redemption 100.0000		1,585,000	1,585,000	1,585,000	1,585,000	0	0	0	0	0	1,585,000	0	0	0	13,665	11/15/2054
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		10/03/2022	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,229	10/01/2037
646108-PW-4	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 3.133% 11/01/22		11/01/2022	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,330	11/01/2022
646108-QG-8	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG 3.033% 05/01/22		05/01/2022	Redemption 100.0000		1,460,000	1,460,000	1,460,000	1,460,000	0	0	0	0	0	1,460,000	0	0	0	22,141	05/01/2022
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG 3.000% 10/01/33		01/03/2022	Redemption 100.0000		695,000	695,000	695,000	695,000	0	0	0	0	0	695,000	0	0	0	5,386	10/01/2033
67105Q-AA-3	OSL SANTA ROSA VDRN 0.000% 02/01/52		07/07/2022	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	17,934	02/01/2052
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		11/28/2022	Redemption 100.0000		113,870	113,870	113,870	113,870	0	0	0	0	0	113,870	0	0	0	41,952	11/01/2036
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2022	Redemption 100.0000		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	5,195	06/01/2027
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		06/01/2022	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,888	12/01/2025
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC 5.000% 01/01/38		01/03/2022	Various		2,000,000	2,000,000	1,955,780	1,965,417	0	34,583	0	34,583	0	2,000,000	0	0	0	50,000	01/01/2038
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		12/01/2022	Redemption 100.0000		244,976	244,976	244,976	244,976	0	0	0	0	0	244,976	0	0	0	3,156	09/01/2037
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		11/15/2022	Redemption 100.0000		505,000	505,000	504,934	504,932	0	68	0	68	0	505,000	0	0	0	24,928	05/15/2023
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		12/01/2022	Redemption 100.0000		1,190,000	1,190,000	1,190,000	1,190,000	0	0	0	0	0	1,190,000	0	0	0	53,940	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		12/01/2022	Redemption 100.0000		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	18,624	12/01/2039
76252P-GB-9	RIB FLOATER TRUST MEDICAL 2.580% 08/15/22		08/15/2022	Maturity		780,000	780,000	780,000	780,000	0	0	0	0	0	780,000	0	0	0	5,451	08/15/2022
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		01/03/2022	Redemption 100.0000		70,000	70,000	75,919	70,233	0	(233)	0	(233)	0	70,000	0	0	0	467	11/01/2029
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35		11/01/2022	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,306	05/15/2035
917436-8K-6	UTAH HSG CORP SINGLE FAMILY HSG 3.380% 01/01/39		07/03/2022	Redemption 100.0000		2,625,000	2,625,000	2,625,000	2,625,000	0	0	0	0	0	2,625,000	0	0	0	73,177	01/01/2039
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		01/03/2022	Redemption 100.0000		1,190,000	1,190,000	1,231,936	1,224,929	0	(34,929)	0	(34,929)	0	1,190,000	0	0	0	23,056	01/01/2050
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/14/2022	Redemption 100.0000		212,163	212,163	212,163	212,163	0	0	0	0	0	212,163	0	0	0	3,884	10/25/2043
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		12/01/2022	Paydown		582,510	582,510	582,510	582,510	0	0	0	0	0	582,510	0	0	0	9,539	12/25/2043
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		12/14/2022	Paydown		889,116	889,116	889,116	889,116	0	0	0	0	0	889,116	0	0	0	14,050	10/25/2037
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		08/25/2022	Various		76,113	76,113	76,113	76,113	0	0	0	0	0	76,113	0	0	0	16,183	10/25/2037
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		12/14/2022	Various		2,770,606	2,770,606	2,775,163	2,773,787	0	(3,181)	0	(3,181)	0	2,770,606	0	0	0	82,042	06/25/2042
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		12/14/2022	Redemption 100.0000		596,030	596,030	596,030	596,030	0	0	0	0	0	596,030	0	0	0	8,060	06/25/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/14/2022	Various		365,827	365,827	365,827	365,827	0	0	0	0	0	365,827	0	0	0	5,455	08/25/2042
95662M-2A-7	WEST VIRGINIA ST HSG DEV 3.700% 11/01/29		11/01/2022	Redemption 100.0000		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	10,314	11/01/2029

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 4.350% 04/01/46		10/03/2022	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	4,227	04/01/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						121,351,370	121,999,472	132,571,452	125,520,742	0	(5,250,811)	0	(5,250,811)	0	122,106,881	0	(755,510)	(755,510)	2,752,574	XXX
46671#-A0-1	HENDR 2021-A01 PP 3.000% 03/30/22		02/28/2022	VFN-US BANK		1,957,672	1,957,672	1,957,672	1,957,672	0	0	0	0	0	1,957,672	0	0	0	9,788	03/30/2022
46671#-A0-1	HENDR 2021-A01 PP 3.000% 03/30/22		02/15/2022	Redemption 100.0000		2,631	2,631	2,631	2,631	0	0	0	0	0	2,631	0	0	0	6	03/30/2022
72304@-AA-8	PINEBRIDGE 9.259% 09/21/32		12/23/2022	Redemption 100.0000		116,772	116,772	116,772	0	0	0	0	0	0	116,772	0	0	0	42	09/21/2032
72304@-AB-6	PINEBRIDGE 11.259% 09/21/32		12/23/2022	Redemption 100.0000		53,079	53,079	53,079	0	0	0	0	0	0	53,079	0	0	0	24	09/21/2032
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		12/12/2022	Redemption 100.0000		3,332,330	3,332,330	3,332,330	3,313,732	0	0	0	0	0	3,332,330	0	0	0	36,150	09/30/2033
000299-AA-5	A10 2019-B A1 3.085% 08/15/40		06/15/2022	Paydown		1,513,986	1,513,986	1,517,534	1,514,057	0	(71)	0	(71)	0	1,513,986	0	0	0	8,018	08/15/2040
000299-AB-3	A10 2019-B AS 3.222% 08/15/40		12/15/2022	Paydown		10,000,000	10,000,000	9,999,872	9,999,989	0	11	0	11	0	10,000,000	0	0	0	257,378	08/15/2040
00037B-AB-8	ABB FINANCE USA INC 2.875% 05/08/22		05/08/2022	Maturity		4,645,000	4,645,000	4,572,979	4,641,048	0	3,952	0	3,952	0	4,645,000	0	0	0	66,772	05/08/2022
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2022	Paydown		15,312	15,312	13,206	13,492	0	1,820	0	1,820	0	15,312	0	0	0	440	05/25/2033
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		12/01/2022	Paydown		25,849	25,849	20,699	2,236	0	23,614	0	23,614	0	25,849	0	0	0	1,386	12/25/2031
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		12/15/2022	Paydown		5,554,563	5,554,563	5,553,643	0	0	920	0	920	0	5,554,563	0	0	0	85,459	07/15/2026
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		04/30/2022	Paydown		49,000	49,000	49,000	49,000	0	0	0	0	0	49,000	0	0	0	686	07/30/2051
00206R-AN-2	AT&T INC 6.400% 05/15/38		05/26/2022	Call 116.7840		2,335,680	2,000,000	1,989,600	1,991,980	0	246	0	246	0	1,992,226	0	7,774	7,774	403,591	05/15/2038
00253C-HH-3	AMT 2001-4 A4 6.530% 04/25/31		06/01/2022	Paydown		85,698	85,698	85,663	85,698	0	0	0	0	0	85,698	0	0	0	1,911	04/25/2031
00287Y-CS-6	ABBVIE INC 3.450% 03/15/22		01/18/2022	Call 100.0000		5,000,000	5,000,000	5,008,141	5,000,265	0	(265)	0	(265)	0	5,000,000	0	0	0	57,500	03/15/2022
00287Y-CV-9	ABBVIE INC 3.850% 06/15/24		11/01/2022	JANE STREET EXECUTION SERVICES		5,874,300	6,000,000	5,990,746	5,993,319	0	2,072	0	2,072	0	5,995,391	0	(121,091)	(121,091)	204,050	06/15/2024
00440E-AU-1	ACE INA HOLDINGS INC 2.875% 11/03/22		05/26/2022	TD SECURITIES		5,018,100	5,000,000	4,993,700	4,999,064	0	384	0	384	0	4,999,448	0	18,652	18,652	83,056	11/03/2022
00440E-AV-9	ACE INA HOLDINGS INC 3.350% 05/03/26		09/15/2022	Various		1,934,840	2,000,000	1,993,860	1,997,137	0	444	0	444	0	1,997,582	0	(62,742)	(62,742)	58,811	05/03/2026
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		12/15/2022	Paydown		474,089	474,089	477,746	476,190	0	(2,101)	0	(2,101)	0	474,089	0	0	0	12,352	11/15/2048
00764M-GG-6	AMCAR 2005-4 M1 5.062% 10/25/35		10/25/2022	Paydown		75,617	75,617	75,386	75,536	0	80	0	80	0	75,617	0	0	0	388	10/25/2035
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		12/01/2022	Paydown		655,221	655,221	652,390	652,588	0	2,633	0	2,633	0	655,221	0	0	0	9,730	07/25/2045
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		12/01/2022	Paydown		326,575	326,575	331,473	327,570	0	(995)	0	(995)	0	326,575	0	0	0	3,995	08/25/2046
00842V-AT-0	ABMT 2016-3 B2 3.791% 08/25/46		12/01/2022	Paydown		611,656	611,656	633,064	623,735	0	(12,079)	0	(12,079)	0	611,656	0	0	0	9,651	08/25/2046
00914A-AN-2	AIR LEASE CORP 5.119% 12/15/22		12/15/2022	Maturity		25,500,000	25,500,000	25,500,000	25,500,000	0	0	0	0	0	25,500,000	0	0	0	488,657	12/15/2022
010392-FN-3	ALABAMA POWER CO 2.800% 04/01/25		05/24/2022	Various		6,360,073	6,465,000	6,588,417	6,537,340	0	(9,392)	0	(9,392)	0	6,527,948	0	(167,874)	(167,874)	118,166	04/01/2025
010392-FQ-6	ALABAMA POWER CO 2.450% 03/30/22		02/28/2022	Call 100.0000		5,743,000	5,743,000	5,592,683	5,732,718	0	6,738	0	6,738	0	5,739,456	0	3,544	3,544	57,845	03/30/2022
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2022	Paydown		72,006	71,724	60,689	56,728	0	15,278	0	15,278	0	72,006	0	0	0	1,690	01/25/2037
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2022	Paydown		128,884	126,858	115,266	100,852	0	28,032	0	28,032	0	128,884	0	0	0	3,111	09/25/2037
02209S-BC-6	ALTRIA GROUP INC 4.400% 02/14/26		12/02/2022	CITIGROUP GLOBAL MKTS		2,952,030	3,000,000	2,914,260	2,937,404	0	12,982	0	12,982	0	2,950,386	0	1,644	1,644	173,067	02/14/2026
023135-AJ-5	AMAZON.COM INC 2.500% 11/29/22		05/26/2022	GOLDMAN SACHS		6,515,340	6,500,000	6,112,400	6,450,788	0	22,357	0	22,357	0	6,473,145	0	42,195	42,195	82,153	11/29/2022
023135-AN-6	AMAZON.COM INC 3.800% 12/05/24		09/16/2022	Various		19,591,439	19,702,000	20,307,669	19,891,866	0	(49,976)	0	(49,976)	0	19,841,890	0	(250,451)	(250,451)	592,069	12/05/2024
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		12/15/2022	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,240	06/15/2028
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2022	Redemption 100.0000		311,790	311,790	308,282	309,934	0	1,855	0	1,855	0	311,790	0	0	0	8,360	01/15/2028
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		10/15/2022	Redemption 100.0000		248,393	248,393	248,393	248,393	0	0	0	0	0	248,393	0	0	0	5,574	10/15/2028
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		09/12/2022	ROBERT W. BAIRD		2,588,760	3,001,460	2,963,942	2,978,872	0	3,989	0	3,989	0	2,982,861	0	(394,101)	(394,101)	105,748	10/01/2026
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2022	Paydown		125,368	125,368	123,801	124,425	0	943	0	943	0	125,368	0	0	0	2,319	10/01/2026
02529H-AG-5	ACAR 2018-1 D 3.930% 04/10/24		01/10/2022	Paydown		6,303	6,303	6,416	6,306	0	(2)	0	(2)	0	6,303	0	0	0	21	04/10/2024
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		12/12/2022	Paydown		2,626,588	2,626,588	2,659,113	0	0	(32,525)	0	(32,525)	0	2,626,588	0	0	0	51,357	09/12/2025

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
02530D-AC-0	ACAR 2019-2 C 3.170% 06/12/25		04/12/2022	Paydown		52,413	52,413	53,379	52,556	0	(143)	0	(143)	0	52,413	0	0	0	319	06/12/2025
025300-AA-5	ACAR 2020-4 A 0.530% 03/13/24		02/13/2022	Paydown		16,200	16,200	16,199	16,199	0	0	0	0	0	16,200	0	0	0	9	03/13/2024
025816-BR-9	AMERICAN EXPRESS CO 3.000% 10/30/24		06/08/2022	GOLDMAN SACHS		4,945,000	5,000,000	4,996,850	4,998,521	0	232	0	232	0	4,998,754	0	(53,754)	(53,754)	91,667	10/30/2024
025816-BW-8	AMERICAN EXPRESS CO 3.700% 08/03/23		08/29/2022	TD SECURITIES		15,017,700	15,000,000	14,984,400	14,994,353	0	2,214	0	2,214	0	14,996,567	0	21,133	21,133	598,167	08/03/2023
025816-CC-1	AMERICAN EXPRESS CO 3.400% 02/22/24		11/10/2022	US BANCORP		4,902,100	5,000,000	4,994,300	4,997,293	0	988	0	988	0	4,998,281	0	(96,181)	(96,181)	209,194	02/22/2024
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		11/09/2022	AFG Bond Sale		14,586,600	15,000,000	14,793,750	14,820,988	0	15,719	0	15,719	0	14,836,707	0	(250,107)	(250,107)	885,938	04/02/2030
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2022	Paydown		73,780	73,780	73,561	69,532	0	4,248	0	4,248	0	73,780	0	0	0	1,080	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2022	Paydown		94,420	94,420	94,401	90,068	0	307	0	307	0	94,420	0	0	0	1,782	10/17/2036
02665W-BP-5	AMERICAN HONDA FINANCE 2.900% 02/16/24		11/01/2022	Various		12,637,690	13,000,000	12,923,390	12,974,774	0	9,587	0	9,587	0	12,984,361	0	(346,671)	(346,671)	457,636	02/16/2024
02665W-CT-6	AMERICAN HONDA FINANCE 3.550% 01/12/24		09/20/2022	KEY BANC-MCDONALD		9,102,296	9,200,000	9,197,516	9,198,844	0	115	0	115	0	9,198,959	0	(96,663)	(96,663)	390,106	01/12/2024
02665W-DC-2	AMERICAN HONDA FINANCE 2.050% 01/10/23		05/25/2022	KEY BANC-MCDONALD		12,980,240	13,000,000	12,995,190	12,998,406	0	522	0	522	0	12,998,928	0	(18,688)	(18,688)	234,668	01/10/2023
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2022	Paydown		120,856	120,856	120,799	116,752	0	165	0	165	0	120,856	0	0	0	2,255	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
03027W-AJ-1	AMETOW 3.070% 03/15/23		04/18/2022	SEAPORT GROUP LLC		30,930,546	30,910,000	30,259,847	30,805,233	0	25,892	0	25,892	0	30,831,125	0	99,421	99,421	326,081	03/15/2023
03066M-AF-3	AMCAR 2018-3 C 3.740% 10/18/24		12/18/2022	Paydown		3,607,684	3,607,684	3,660,249	3,618,319	0	(10,634)	0	(10,634)	0	3,607,684	0	0	0	96,867	10/18/2024
032654-AN-5	ANALOG DEVICES 3.500% 12/05/26		11/18/2022	TD SECURITIES		8,845,306	9,244,000	9,399,577	9,360,509	0	(20,790)	0	(20,790)	0	9,339,719	0	(494,412)	(494,412)	311,857	12/05/2026
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67		12/01/2022	Paydown		585,245	585,245	570,711	0	0	14,534	0	14,534	0	585,245	0	0	0	6,323	05/25/2067
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67		12/01/2022	Paydown		1,279,166	1,279,166	1,265,473	0	0	13,693	0	13,693	0	1,279,166	0	0	0	16,061	01/25/2067
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		11/07/2022	BARCLAYS		678,319	775,000	811,941	811,677	0	(1,182)	0	(1,182)	0	810,495	0	(132,176)	(132,176)	48,313	02/01/2046
037833-CG-3	APPLE INC 3.000% 02/09/24		07/05/2022	Various		6,006,360	6,000,000	5,997,360	5,999,035	0	218	0	218	0	5,999,253	0	7,107	7,107	164,000	02/09/2024
037833-DN-7	APPLE INC 2.050% 09/11/26		09/30/2022	HONG KONG SHANGHAI BK		2,734,380	3,000,000	2,994,930	2,996,482	0	560	0	560	0	2,997,042	0	(262,662)	(262,662)	65,429	09/11/2026
038222-AL-9	APPLIED MATERIALS 3.300% 04/01/27		11/22/2022	Various		3,838,950	4,000,000	3,763,360	3,842,358	0	22,837	0	22,837	0	3,865,195	0	(26,245)	(26,245)	143,000	04/01/2027
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2022	Paydown		219,840	219,840	211,694	140,000	0	8,146	0	8,146	0	219,840	0	0	0	3,802	07/30/2050
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		09/20/2022	MITSUBISHI UFJ SECURITIES		479,595	500,000	472,730	484,960	0	3,237	0	3,237	0	488,197	0	(8,602)	(8,602)	22,490	03/01/2025
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		02/01/2022	Various		23,314,000	23,314,000	23,153,566	23,305,526	0	2,400	0	2,400	0	23,307,927	0	6,073	6,073	271,997	04/01/2022
042735-BF-6	ARROW ELECTRONICS INC 3.875% 01/12/28		06/14/2022	BARCLAYS		9,332,200	10,000,000	9,957,500	9,973,783	0	1,652	0	1,652	0	9,975,434	0	(643,234)	(643,234)	359,514	01/12/2028
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		06/15/2022	Paydown		3,206,637	3,206,637	3,206,637	3,206,637	0	0	0	0	0	3,206,637	0	0	0	3,063	11/15/2022
048303-CF-6	ATLANTIC CITY ELECTRIC 3.375% 09/01/24		09/19/2022	AMHERST SECURITIES GROUP		10,752,060	11,000,000	10,819,050	10,915,153	0	22,282	0	22,282	0	10,937,435	0	(185,375)	(185,375)	391,875	09/01/2024
053332-AY-8	AUTOZONE INC 3.625% 04/15/25		12/12/2022	JP MORGAN SEC		6,805,190	7,000,000	6,993,840	6,995,645	0	1,159	0	1,159	0	6,996,803	0	(191,613)	(191,613)	295,337	04/15/2025
05348E-AR-0	AVALONBAY COMMUNITIES 2.850% 03/15/23		06/02/2022	US BANCORP		2,503,025	2,500,000	2,416,300	2,485,164	0	5,204	0	5,204	0	2,490,367	0	12,658	12,658	51,656	03/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES 4.200% 12/15/23		11/22/2022	MARKET AXESS		3,605,908	3,650,000	3,851,006	3,697,159	0	(24,459)	0	(24,459)	0	3,672,700	0	(66,792)	(66,792)	144,783	12/15/2023
05377R-CR-3	AESOP 2017-1A B 3.410% 09/20/23		09/20/2022	Paydown		13,190,000	13,190,000	13,338,388	13,215,646	0	(25,646)	0	(25,646)	0	13,190,000	0	0	0	243,630	09/20/2023
05491H-AA-5	BAMLL 2016-FR13 A 0.000% 08/27/45		07/01/2022	Paydown		2,000,000	2,000,000	1,908,906	1,972,650	0	27,350	0	27,350	0	2,000,000	0	0	0	9,898	08/27/2045
05493H-AC-9	BBCMS 2021-AGW XCP 0.000% 06/15/36		07/15/2022	Paydown		0	0	250,096	119,443	0	(119,443)	0	(119,443)	0	0	0	0	0	132,071	06/15/2036
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A 5.270% 01/18/36		12/16/2022	Paydown		3,633,864	3,633,864	3,633,864	3,633,864	0	0	0	0	0	3,633,864	0	0	0	25,037	01/18/2036
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.384% 09/15/54		12/01/2022	Paydown		24	0	20,479	0	0	(20,455)	0	(20,455)	0	24	0	0	0	1,035	09/15/2054
05531F-BB-8	BB&T CORPORATION 2.850% 10/26/24		09/09/2022	TD SECURITIES		4,894,400	5,000,000	4,995,900	4,998,133	0	446	0	446	0	4,998,579	0	(104,179)	(104,179)	125,479	10/26/2024
05531F-BE-2	BB&T CORPORATION 3.700% 06/05/25		12/12/2022	SUNTRUST		8,510,423	8,735,000	8,736,418	8,736,221	0	(226)	0	(226)	0	8,735,996	0	(225,572)	(225,572)	331,275	06/05/2025
05550T-AA-7	BHPT 2019-BXHP A 5.314% 08/15/36		06/15/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2036
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.298% 07/15/54		12/01/2022	Paydown		0	0	73,157	57,774	0	(70,351)	0	(70,351)	0	0	0	0	0	5,299	07/15/2054
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.200% 04/15/55		12/01/2022	Paydown		0	0	11,846	0	0	(11,846)	0	(11,846)	0	0	0	0	0	545	04/15/2055
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.132% 06/15/55		12/01/2022	Paydown		0	0	11,380	0	0	(11,380)	0	(11,380)	0	0	0	0	0	380	06/15/2055

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
055910-AC-0	BPR 2021-KEN XCP 2.120% 02/15/29		02/15/2022	Paydown		0	0	1,206,141	371,221	0	(371,221)	0	(371,221)	0	0	0	0	0	511,864	02/15/2029
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.043% 07/15/54		12/01/2022	Paydown		0	0	1,428	0	0	(1,428)	0	(1,428)	0	0	0	0	0	57	07/15/2054
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		12/01/2022	Paydown		2,520,258	2,520,258	2,478,605	2,508,033	0	12,224	0	12,224	0	2,520,258	0	0	0	37,752	03/10/2033
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		08/18/2022	Various		222,645	222,645	218,965	221,565	0	1,080	0	1,080	0	222,645	0	0	0	4,170	03/10/2033
056054-AA-7	BX 2019-XL A 5.370% 10/15/36		12/15/2022	Paydown		1,631,564	1,631,564	1,631,054	1,631,193	0	370	0	370	0	1,631,564	0	0	0	8,283	10/15/2036
05607Q-AA-6	BX 2020-BXLP A 5.139% 12/15/36		02/15/2022	Paydown		41,752,051	41,752,051	41,778,668	41,771,798	0	(19,747)	0	(19,747)	0	41,752,051	0	0	0	64,788	12/15/2036
05608F-AA-9	BX 2019-CALM A 5.194% 11/15/32		08/15/2022	Paydown		14,583,972	14,583,972	14,578,279	14,560,184	0	23,788	0	23,788	0	14,583,972	0	0	0	136,106	11/15/2032
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36		12/01/2022	Paydown		70,436	70,436	28,136	28,180	0	42,839	583	42,256	0	70,436	0	0	0	844	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2022	Paydown		13,942	13,942	13,897	13,894	0	48	0	48	0	13,942	0	0	0	272	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2022	Paydown		108,655	108,655	102,577	106,281	0	2,374	0	2,374	0	108,655	0	0	0	2,503	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2022	Paydown		202,248	202,248	198,029	200,204	0	2,044	0	2,044	0	202,248	0	0	0	6,858	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2022	Paydown		4,802	4,802	4,570	4,711	0	92	0	92	0	4,802	0	0	0	100	08/25/2035
05949C-PJ-9	BOAMS 2005-L 2A3 3.142% 01/25/36		12/01/2022	Paydown		239,872	241,542	228,375	234,112	0	5,761	0	5,761	0	239,872	0	0	0	3,652	01/25/2036
05950P-AJ-2	BAFC 2006-H 3A2 3.880% 09/20/46		12/01/2022	Paydown		65,499	67,761	57,470	62,782	0	2,717	0	2,717	0	65,499	0	0	0	1,111	09/20/2046
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2022	Paydown		146,348	151,059	126,468	131,785	0	14,563	0	14,563	0	146,348	0	0	0	5,203	09/25/2034
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		12/01/2022	Paydown		165,198	164,575	150,253	165,708	0	(510)	0	(510)	0	165,198	0	0	0	5,071	01/25/2037
060505-FQ-2	BANK OF AMERICA CORP 4.300% 12/29/49		03/10/2022	SUMRIDGE PARTNERS		2,865,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(135,000)	(135,000)	80,983	12/29/2049
06054M-AF-0	BACM 2016-UB10 XA 1.745% 07/15/49		12/01/2022	Paydown		0	0	246,760	75,757	0	(163,756)	0	(163,756)	0	0	0	0	0	24,371	07/15/2049
06406F-AE-3	BANK OF NY MELLON CORP 2.450% 08/17/26		11/22/2022	BARCLAYS		921,290	1,000,000	945,850	969,172	0	5,640	0	5,640	0	974,812	0	(53,522)	(53,522)	31,169	08/17/2026
06540T-AE-0	BANK 2018-BN11 XA 0.457% 03/15/61		12/01/2022	Paydown		0	0	31,839	29,603	0	(29,603)	0	(29,603)	0	0	0	0	0	3,027	03/15/2061
06541F-BB-4	BANK 2017-BNK4 XA 1.342% 05/15/50		12/01/2022	Paydown		0	0	368,556	290,107	0	(290,107)	0	(290,107)	0	0	0	0	0	32,994	05/15/2050
070101-G#-1	BASIN ELECTRIC PRIVATE PLACEMENT 2.720% 02/15/42		08/15/2022	Redemption 100.0000		462,874	462,874	462,874	0	0	0	0	0	0	462,874	0	0	0	6,295	02/15/2042
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.460% 02/15/50		12/01/2022	Paydown		0	0	17,577	0	0	(17,577)	0	(17,577)	0	0	0	0	0	445	02/15/2050
07384M-TM-4	BSARM 2003-1 5A1 2.842% 04/25/33		12/15/2022	Paydown		23,087	23,087	23,058	23,087	0	0	0	0	0	23,087	0	0	0	118	04/25/2033
075887-AX-7	BECTON DICKINSON 5.000% 11/12/40		08/23/2022	Call 101.8790		1,268,394	1,245,000	1,241,800	1,242,059	0	41	0	41	0	1,242,100	0	2,900	2,900	71,983	11/12/2040
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.819% 12/15/72		12/01/2022	Paydown		0	0	20,450	0	0	(20,450)	0	(20,450)	0	0	0	0	0	1,275	12/15/2072
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.039% 04/15/55		12/01/2022	Paydown		0	0	3,900	0	0	(3,900)	0	(3,900)	0	0	0	0	0	254	04/15/2055
08162V-AD-0	BMARK 2019-B10 A3 3.455% 03/15/62		09/28/2022	BARCLAYS		2,251,953	2,500,000	2,401,563	2,418,166	0	7,380	0	7,380	0	2,425,546	0	(173,593)	(173,593)	71,739	03/15/2062
08163A-AF-0	BMARK 2020-B18 XA 1.789% 07/15/53		12/01/2022	Paydown		0	0	26,474	22,116	0	(22,360)	0	(22,360)	0	0	0	0	0	2,141	07/15/2053
084670-BS-6	BERKSHIRE HATHAWAY INC DEL 3.125% 03/15/26		09/09/2022	Various		9,781,300	10,000,000	9,635,200	9,792,113	0	32,712	0	32,712	0	9,824,825	0	(43,525)	(43,525)	310,764	03/15/2026
093662-AJ-3	BLOCK FINANCIAL 2.500% 07/15/28		05/25/2022	AMHERST SECURITIES GROUP		13,383,220	15,000,000	14,930,550	14,935,251	0	3,565	0	3,565	0	14,938,817	0	(1,555,597)	(1,555,597)	345,486	07/15/2028
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		03/03/2022	WELLS FARGO		276,764	268,000	234,703	240,806	0	865	0	865	0	241,670	0	35,093	35,093	11,442	07/15/2026
096630-AC-2	BOARDWALK PIPELINES LLC 3.375% 02/01/23		11/01/2022	Various		5,800,000	5,800,000	5,220,022	5,714,459	0	64,751	0	64,751	0	5,779,210	0	20,790	20,790	244,688	02/01/2023
10085B-AA-0	Boston Lending T20222 2022-2 A 3.250% 05/25/62		07/25/2022	Paydown		26,635	26,635	25,096	0	0	1,539	0	1,539	0	26,635	0	0	0	173	05/25/2062
10112R-AZ-7	BOSTON PROPERTIES LP 3.200% 01/15/25		08/18/2022	SUNTRUST		1,961,440	2,000,000	1,995,140	1,997,801	0	419	0	419	0	1,998,221	0	(36,781)	(36,781)	70,578	01/15/2025
10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38		06/30/2022	Redemption 100.0000		368,483	368,483	368,483	368,483	0	0	0	0	0	368,483	0	0	0	7,222	09/30/2038
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62		10/25/2022	Paydown		36,424	36,424	33,147	0	0	3,277	0	3,277	0	36,424	0	0	0	82	09/25/2062
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		12/25/2022	Paydown		1,534,108	1,534,108	1,462,700	1,471,837	0	62,271	0	62,271	0	1,534,108	0	0	0	9,323	10/25/2063
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		12/25/2022	Paydown		259,828	259,828	240,463	0	0	19,365	0	19,365	0	259,828	0	0	0	2,772	07/25/2062

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		12/25/2022	Paydown		1,242,736	1,242,736	1,183,867	0	0	58,870	0	58,870	0	1,242,736	0	0	0	15,033	02/25/2062
110122-AW-8	BRISTOL-MYERS SQUIBB 3.250% 11/01/23		10/19/2022	AMHERST SECURITIES GROUP		4,916,350	5,000,000	4,945,650	4,988,479	0	5,025	0	5,025	0	4,993,504	0	(77,154)	(77,154)	157,986	11/01/2023
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		12/20/2022	Redemption 100.0000		378,943	378,943	378,943	378,943	0	0	0	0	0	378,943	0	0	0	9,042	09/20/2031
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/15/2022	Paydown		240,311	240,311	240,311	240,311	0	0	0	0	0	240,311	0	0	0	2,982	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		12/15/2022	Redemption 100.0000		248,720	248,720	248,720	248,720	0	0	0	0	0	248,720	0	0	0	7,191	12/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		11/15/2022	Redemption 100.0000		147,947	147,947	147,947	147,947	0	0	0	0	0	147,947	0	0	0	3,930	11/15/2032
12189L-AM-3	BURLINGTON NORTH SANTA FE 3.000% 03/15/23		06/02/2022	CITIGROUP GLOBAL MKTS		7,033,390	7,000,000	6,652,090	6,946,930	0	18,603	0	18,603	0	6,965,533	0	67,857	67,857	152,250	03/15/2023
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		12/01/2022	Paydown		52,841	52,841	43,330	47,919	0	4,922	0	4,922	0	52,841	0	0	0	722	04/25/2037
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.103% 01/25/37		12/01/2022	Paydown		5,460	5,460	3,395	1,912	0	3,548	0	3,548	0	5,460	0	0	0	29	01/25/2037
12508H-AG-9	CCRC AFFORDABLE MULTIFAMILY 2017-Q005 B 5.696% 06/25/34		01/21/2022	PERFORMANCE TRUST CAPITAL		7,019,966	6,303,000	6,508,832	6,444,894	0	(1,235)	0	(1,235)	0	6,443,659	0	576,307	576,307	54,946	06/25/2034
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		12/25/2022	Paydown		1,627,943	1,627,943	1,595,701	0	0	32,242	0	32,242	0	1,627,943	0	0	0	16,633	04/25/2025
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		12/25/2022	Paydown		2,785,135	2,785,135	2,776,577	2,702,858	0	8,841	0	8,841	0	2,785,135	0	0	0	49,297	09/25/2050
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		12/25/2022	Paydown		66,061	66,061	66,061	66,053	0	8	0	8	0	66,061	0	0	0	306	12/26/2030
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37		12/25/2022	Paydown		118,661	118,661	107,897	0	0	10,764	0	10,764	0	118,661	0	0	0	552	09/25/2037
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52		12/25/2022	Paydown		20,226	20,226	19,151	0	0	1,076	0	1,076	0	20,226	0	0	0	346	02/25/2052
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		12/01/2022	Paydown		2,218,690	2,218,690	2,285,133	2,235,540	0	(16,849)	0	(16,849)	0	2,218,690	0	0	0	45,482	01/10/2048
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		12/01/2022	Paydown		4,521	1,039	277	147	0	4,374	0	4,374	0	4,521	0	0	0	329	02/25/2037
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		12/19/2022	Paydown		5,178,888	5,178,888	5,177,646	4,915,655	0	8,220	0	8,220	0	5,178,888	0	0	0	56,400	10/18/2045
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		12/18/2022	Paydown		546,667	546,667	497,894	0	0	48,773	0	48,773	0	546,667	0	0	0	5,445	01/18/2047
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1 2.090% 07/20/51		12/20/2022	Paydown		211,475	211,475	211,451	211,454	0	22	0	22	0	211,475	0	0	0	2,394	07/20/2051
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2 2.570% 07/20/51		12/20/2022	Paydown		240,025	240,025	239,920	239,929	0	95	0	95	0	240,025	0	0	0	3,342	07/20/2051
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25		05/03/2022	BARCLAYS		2,965,530	3,000,000	3,057,390	3,029,179	0	(2,564)	0	(2,564)	0	3,026,614	0	(61,084)	(61,084)	51,000	11/15/2025
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		12/01/2022	Paydown		27,416	27,416	28,358	27,750	0	(335)	0	(335)	0	27,416	0	0	0	570	10/10/2046
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		12/01/2022	Paydown		7,625,802	7,625,802	7,854,249	7,656,207	0	(30,405)	0	(30,405)	0	7,625,802	0	0	0	139,710	08/10/2047
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		12/01/2022	Paydown		3,761,002	3,761,002	3,873,669	3,776,172	0	(15,170)	0	(15,170)	0	3,761,002	0	0	0	70,196	02/10/2047
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		12/01/2022	Paydown		2,585,632	2,585,632	2,663,101	2,596,181	0	(10,549)	0	(10,549)	0	2,585,632	0	0	0	50,607	03/10/2047
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		12/01/2022	Paydown		3,386,546	3,386,546	3,487,960	3,399,172	0	(12,626)	0	(12,626)	0	3,386,546	0	0	0	67,919	04/10/2047
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		12/01/2022	Paydown		2,139,821	2,139,821	2,203,990	2,147,788	0	(7,968)	0	(7,968)	0	2,139,821	0	0	0	39,542	06/10/2047
12592B-AH-7	CNH INDUSTRIAL CAPITAL L 4.375% 04/05/22		04/05/2022	Maturity		5,000,000	5,000,000	5,072,050	5,049,072	0	(49,072)	0	(49,072)	0	5,000,000	0	0	0	109,375	04/05/2022
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		12/01/2022	Paydown		894,463	894,463	921,252	899,279	0	(4,816)	0	(4,816)	0	894,463	0	0	0	16,177	11/10/2047
12592L-BK-7	COMM 2014-CR20 XA 0.945% 11/10/47		12/01/2022	Paydown		0	0	65,928	65,856	0	(65,856)	0	(65,856)	0	0	0	0	0	19,269	11/10/2047
12592P-BG-7	COMM 2014-UBS6 XA 0.836% 12/10/47		12/01/2022	Paydown		0	0	135,279	49,708	0	(65,422)	0	(65,422)	0	0	0	0	0	15,235	12/10/2047
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		12/01/2022	Paydown		719,834	719,834	726,583	716,933	0	2,902	0	2,902	0	719,834	0	0	0	8,722	05/25/2045
12592X-AZ-9	COMM 2015-CR22 A2 2.856% 03/10/48		02/11/2022	Paydown		91,232	91,232	91,183	91,232	0	0	0	0	0	91,232	0	0	0	520	03/10/2048
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		12/01/2022	Paydown		429,858	429,858	442,740	432,789	0	(2,931)	0	(2,931)	0	429,858	0	0	0	8,265	07/10/2048
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		12/01/2022	Paydown		2,112,191	2,112,191	2,175,535	2,125,358	0	(13,167)	0	(13,167)	0	2,112,191	0	0	0	37,877	08/10/2048
12596H-AD-9	CPS Auto Trust 2019A 2019-A D 4.350% 12/16/24		12/15/2022	Paydown		7,099,438	7,099,438	7,220,905	0	0	(121,467)	0	(121,467)	0	7,099,438	0	0	0	158,262	12/16/2024

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
12596U-AD-0	CPS Auto Trust 2019C 2019-C D 3.170% 06/16/25		12/15/2022	Paydown		3,841,078	3,841,078	3,897,493	0	0	(56,416)	0	(56,416)	0	3,841,078	0	0	0	73,290	06/16/2025
12597T-AC-4	CPS Auto Trust 2020C 2020-C C 1.710% 08/17/26		12/15/2022	Paydown		1,525,676	1,525,676	1,532,112	0	0	(6,436)	0	(6,436)	0	1,525,676	0	0	0	16,436	08/17/2026
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		01/03/2022	Paydown		592,371	592,371	594,862	592,371	0	0	0	0	0	592,371	0	0	0	1,623	12/10/2044
12623S-AF-7	COMM 2012-CR5 XA 1.092% 12/10/45		12/01/2022	Paydown		0	0	1,243,062	301,553	0	(301,553)	0	(301,553)	0	0	0	0	0	430,876	12/10/2045
12624P-AD-7	COMM 2012-CR3 ASB 2.372% 10/15/45		05/01/2022	Paydown		56,978	56,978	57,712	57,065	0	(87)	0	(87)	0	56,978	0	0	0	326	10/15/2045
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(331,295)	03/10/2031
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		12/01/2022	Paydown		3,183,967	3,183,967	3,279,342	3,193,542	0	(9,576)	0	(9,576)	0	3,183,967	0	0	0	82,982	08/10/2046
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		12/01/2022	Paydown		4,350,712	4,350,712	4,481,190	4,362,414	0	(11,703)	0	(11,703)	0	4,350,712	0	0	0	88,947	08/10/2046
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/01/2022	Paydown		227,768	227,768	97,631	51,190	0	176,579	0	176,579	0	227,768	0	0	0	1,968	11/25/2036
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		12/01/2022	Paydown		229,083	229,083	84,997	64,505	0	165,573	994	164,579	0	229,083	0	0	0	1,899	12/25/2036
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		12/01/2022	Paydown		2,042,780	2,042,780	2,103,999	2,050,460	0	(7,680)	0	(7,680)	0	2,042,780	0	0	0	40,843	02/10/2047
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 0.948% 05/10/47		12/01/2022	Paydown		0	0	41,210	0	0	(41,210)	0	(41,210)	0	0	0	0	0	10,453	05/10/2047
12640B-HE-6	CSX CORP 2.600% 11/01/26		06/29/2022	BARCLAYS		5,018,691	5,375,000	4,915,760	5,096,824	0	26,484	0	26,484	0	5,123,308	0	(104,617)	(104,617)	93,167	11/01/2026
12646U-AF-5	CSMC 2013-IVR1 B4 3.454% 03/25/43		12/01/2022	Paydown		465,401	465,401	470,619	466,299	0	(897)	0	(897)	0	465,401	0	0	0	6,695	03/25/2043
12646W-AS-3	CSMC 2013-IVR2 B2 3.391% 04/25/43		12/01/2022	Paydown		523,381	523,381	504,551	518,959	0	4,421	0	4,421	0	523,381	0	0	0	5,850	04/25/2043
12647G-CP-1	CSMC 2013-IVR4 B3 3.484% 07/25/43		12/01/2022	Paydown		698,591	698,591	667,591	687,373	0	11,218	0	11,218	0	698,591	0	0	0	10,559	07/25/2043
12647M-DU-6	CSMC 2013-6 B3 3.330% 08/25/43		12/01/2022	Paydown		672,961	672,961	660,238	668,365	0	4,595	0	4,595	0	672,961	0	0	0	9,142	08/25/2043
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2022	Paydown		114,752	114,752	114,492	114,460	0	292	0	292	0	114,752	0	0	0	1,615	08/25/2043
12649D-AP-8	CSMC 2014-WIN2 B1 3.895% 10/25/44		02/01/2022	Paydown		1,593,488	1,593,488	1,646,770	1,597,059	0	(3,572)	0	(3,572)	0	1,593,488	0	0	0	10,170	10/25/2044
12649G-AQ-9	CSMC 2014-OAK1 B3 3.643% 11/25/44		12/01/2022	Paydown		392,409	392,409	406,205	396,739	0	(4,330)	0	(4,330)	0	392,409	0	0	0	6,191	11/25/2044
12649G-AR-7	CSMC 2014-OAK1 B4 3.643% 11/25/44		12/01/2022	Paydown		414,960	414,960	425,593	414,960	0	0	0	0	0	414,960	0	0	0	6,547	11/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		12/01/2022	Paydown		177,916	177,916	178,097	177,731	0	186	0	186	0	177,916	0	0	0	2,207	12/25/2044
12649K-AX-5	CSMC 2015-WIN1 B4 3.783% 12/25/44		12/01/2022	Paydown		789,251	789,251	771,986	781,665	0	7,586	0	7,586	0	789,251	0	0	0	13,296	12/25/2044
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2022	Paydown		1,886,695	1,886,695	1,842,771	1,866,333	0	20,363	0	20,363	0	1,886,695	0	0	0	24,732	02/25/2048
12653T-BW-0	CSMC 2018-J1 B2 3.588% 02/25/48		12/01/2022	Paydown		765,681	765,681	774,295	0	0	(8,614)	0	(8,614)	0	765,681	0	0	0	11,519	02/25/2048
12653T-BY-6	CSMC 2018-J1 B4 3.588% 02/25/48		12/01/2022	Paydown		77,683	77,683	69,162	0	0	8,521	0	8,521	0	77,683	0	0	0	729	02/25/2048
12655H-AN-5	COMM 2019-WCM E 6.089% 10/15/34		01/12/2022	BARCLAYS		840,000	840,000	837,900	838,155	0	23	0	23	0	838,178	0	1,822	1,822	1,302	10/15/2034
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67		12/01/2022	Paydown		1,803,797	1,803,797	1,803,779	0	0	18	0	18	0	1,803,797	0	0	0	27,202	02/25/2067
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		02/22/2022	Call 100.0000		88,000	88,000	92,620	88,000	0	0	0	0	0	88,000	0	0	0	1,515	06/15/2023
126650-CX-6	CVS CORP 4.300% 03/25/28		12/12/2022	BARCLAYS		5,366,185	5,500,000	5,422,670	5,447,809	0	7,035	0	7,035	0	5,454,844	0	(88,659)	(88,659)	288,399	03/25/2028
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2022	Paydown		86,563	86,563	82,093	85,091	0	1,472	0	1,472	0	86,563	0	0	0	1,802	02/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		12/01/2022	Paydown		86,541	93,804	82,782	79,688	0	6,853	0	6,853	0	86,541	0	0	0	2,390	04/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2022	Paydown		68,380	68,380	67,119	67,894	0	486	0	486	0	68,380	0	0	0	1,660	04/25/2034
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		10/01/2022	Paydown		12,241	12,241	12,333	12,241	0	0	0	0	0	12,241	0	0	0	508	10/25/2049
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2022	Paydown		154,120	164,672	153,713	134,948	0	19,172	0	19,172	0	154,120	0	0	0	4,887	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2022	Paydown		251,382	252,058	242,056	234,283	0	17,099	0	17,099	0	251,382	0	0	0	6,507	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2022	Paydown		272,492	272,492	272,492	272,492	0	0	0	0	0	272,492	0	0	0	7,076	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2022	Paydown		146,541	155,746	140,882	126,192	0	20,350	0	20,350	0	146,541	0	0	0	3,366	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2022	Paydown		96,191	96,950	84,517	74,489	0	21,703	0	21,703	0	96,191	0	0	0	3,191	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2022	Paydown		91,358	104,171	87,595	72,609	0	18,749	0	18,749	0	91,358	0	0	0	3,411	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2022	Paydown		190,873	190,873	176,558	157,320	0	33,553	0	33,553	0	190,873	0	0	0	4,136	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2022	Paydown		188,442	242,088	226,716	203,364	0	(14,921)	0	(14,921)	0	188,442	0	0	0	6,649	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2022	Paydown		160,737	168,463	136,808	95,031	0	65,705	0	65,705	0	160,737	0	0	0	3,572	05/25/2036
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		12/01/2022	Paydown		34,213	34,213	31,382	35,053	0	(840)	0	(840)	0	34,213	0	0	0	809	04/25/2047
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		11/01/2022	Paydown		139,537	134,320	115,229	87,753	0	51,783	0	51,783	0	139,537	0	0	0	2,417	11/25/2035
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2022	Paydown		41,753	41,556	35,166	28,993	0	12,760	0	12,760	0	41,753	0	0	0	815	11/25/2035

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					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
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		12/01/2022	Paydown		25,404	25,285	21,434	17,669	0	7,735	0	7,735	0	25,404	0	0	0	496	11/25/2035
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		11/01/2022	Paydown		102,257	102,257	101,794	101,858	0	399	0	399	0	102,257	0	0	0	1,777	05/25/2034
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		12/01/2022	Paydown		153,905	153,905	144,490	149,741	0	4,164	0	4,164	0	153,905	0	0	0	3,059	06/25/2034
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		12/01/2022	Paydown		77,415	77,431	71,686	58,606	0	18,809	0	18,809	0	77,415	0	0	0	2,268	08/25/2035
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56		12/15/2022	Paydown		595,041	595,041	612,892	610,974	0	(15,933)	0	(15,933)	0	595,041	0	0	0	14,163	09/15/2056
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		08/16/2022	Various		361,514	403,000	430,203	427,513	0	(2,825)	0	(2,825)	0	424,688	0	(63,174)	(63,174)	16,048	11/01/2028
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		12/25/2022	Paydown		3,428,934	3,428,934	3,428,113	3,425,607	0	3,328	0	3,328	0	3,428,934	0	0	0	42,333	06/25/2069
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		12/25/2022	Paydown		1,647,168	1,647,168	1,645,373	1,251,992	0	5,726	0	5,726	0	1,647,168	0	0	0	31,210	10/25/2068
14913Q-2L-2	CATERPILLAR FINL SERVICE 3.450% 05/15/23		07/05/2022	Various		10,036,600	10,000,000	9,993,200	9,997,731	0	715	0	715	0	9,998,446	0	38,154	38,154	222,333	05/15/2023
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		11/01/2022	Maturity		13,966,000	13,966,000	13,516,806	13,916,073	0	49,927	0	49,927	0	13,966,000	0	0	0	411,997	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATIVES 4.200% 08/01/23		11/03/2022	JP MORGAN SEC		2,478,050	2,500,000	2,698,825	2,546,778	0	(24,911)	0	(24,911)	0	2,521,867	0	(43,817)	(43,817)	133,000	08/01/2023
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		12/01/2022	Paydown		4,312	4,312	4,309	4,291	0	21	0	21	0	4,312	0	0	0	120	02/18/2035
151895-C@-6	CENTERPOINT PROPERTY TRUST PP 3.490% 05/27/22		05/27/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	87,250	05/27/2022
15189W-AN-0	CENTERPOINT 5.279% 03/02/23		01/31/2022	Call 100.0000		3,194,000	3,194,000	3,194,000	3,194,000	0	0	0	0	0	3,194,000	0	0	0	3,584	03/02/2023
15189X-AQ-1	CENTERPOINT ENER HOUSTON 2.400% 09/01/26		05/24/2022	KEY BANC-MCDONALD		5,765,718	6,035,000	5,449,943	5,661,446	0	29,647	0	29,647	0	5,691,092	0	74,626	74,626	106,618	09/01/2026
156700-AS-5	CENTURYLINK INC 5.800% 03/15/22		03/15/2022	Various		3,500,000	3,500,000	3,657,500	3,503,820	0	(3,820)	0	(3,820)	0	3,500,000	0	0	0	101,500	03/15/2022
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		08/31/2022	CREDIT SUISSE FIRST BOSTON		407,138	423,000	439,901	438,169	0	(2,531)	0	(2,531)	0	435,638	0	(28,500)	(28,500)	17,227	10/15/2028
166764-AB-6	CHEVRON CORPORATION 2.355% 12/05/22		09/06/2022	Call 100.0000		16,200,000	16,200,000	14,829,318	16,038,171	0	117,252	0	117,252	0	16,155,423	0	44,577	44,577	286,133	12/05/2022
166764-AH-3	CHEVRON CORPORATION 3.191% 06/24/23		05/11/2022	Call 101.0594		5,052,969	5,000,000	4,924,975	4,974,237	0	6,053	0	6,053	0	4,980,289	0	19,711	19,711	113,686	06/24/2023
17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		04/05/2022	Various		372,200	403,000	416,601	413,901	0	(697)	0	(697)	0	413,204	0	(41,004)	(41,004)	7,337	11/15/2028
172967-HD-6	CITIGROUP 3.875% 10/25/23		09/21/2022	Various		14,910,200	15,000,000	15,782,100	15,183,671	0	(72,336)	0	(72,336)	0	15,111,335	0	(201,135)	(201,135)	529,583	10/25/2023
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		12/01/2022	Paydown		0	27,047	13,323	18,400	0	(18,400)	0	(18,400)	0	0	0	0	0	499	11/25/2036
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		12/01/2022	Paydown		33,065	33,065	33,602	33,879	0	(814)	0	(814)	0	33,065	0	0	0	987	09/25/2036
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		12/01/2022	Paydown		2,539,025	2,539,025	2,538,949	2,500,706	0	38,319	0	38,319	0	2,539,025	0	0	0	62,043	06/25/2037
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		05/01/2022	Paydown		51,029	51,029	51,677	51,186	0	(157)	0	(157)	0	51,029	0	0	0	269	09/10/2045
17320D-AJ-7	Citigroup Commer2013GC11tgage 2013-GC11 AAB 2.690% 04/10/46		12/01/2022	Paydown		82,587	82,587	84,181	82,962	0	(375)	0	(375)	0	82,587	0	0	0	1,163	04/10/2046
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		12/01/2022	Paydown		1,269,408	1,269,408	1,307,460	1,273,368	0	(3,960)	0	(3,960)	0	1,269,408	0	0	0	24,757	09/10/2046
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		12/01/2022	Paydown		478,970	478,970	470,777	475,815	0	3,155	0	3,155	0	478,970	0	0	0	5,750	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2022	Paydown		420,603	420,603	425,204	422,866	0	(2,262)	0	(2,262)	0	420,603	0	0	0	5,317	06/25/2044
17323E-AQ-6	CMLTI 2014-J2 B4 3.796% 11/25/44		12/01/2022	Paydown		459,674	459,674	463,265	459,311	0	363	0	363	0	459,674	0	0	0	6,928	11/25/2044
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		02/01/2022	Paydown		92,927	92,927	94,177	92,766	0	161	0	161	0	92,927	0	0	0	409	06/25/2058
17324D-BA-1	CGCMT 2015-P1 XA 0.706% 09/15/48		12/01/2022	Paydown		0	0	207,723	171,619	0	(178,708)	0	(178,708)	0	0	0	0	0	30,298	09/15/2048
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3 3.524% 02/10/49		10/01/2022	Paydown		361,649	361,649	351,478	0	0	10,171	0	10,171	0	361,649	0	0	0	4,248	02/10/2049
17325F-AS-7	CITIBANK NA 3.650% 01/23/24		11/10/2022	Various		13,333,494	13,500,000	13,481,640	13,491,783	0	2,927	0	2,927	0	13,494,709	0	(161,215)	(161,215)	635,070	01/23/2024
17328R-BE-8	CGCMT 2020-GC46 XA 0.981% 02/15/53		12/01/2022	Paydown		0	0	61,585	51,421	0	(51,421)	0	(51,421)	0	0	0	0	0	4,613	02/15/2053
185508-AH-1	CLECO POWER LLC 5.269% 06/15/23		06/23/2022	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	44,951	06/15/2023
186108-CL-8	CLEVELAND ELEC ILLUM 4.550% 11/15/30		02/15/2022	JP MORGAN SEC		396,982	364,000	416,032	411,379	0	(625)	0	(625)	0	410,754	0	(13,772)	(13,772)	4,233	11/15/2030
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		10/25/2022	Paydown		284,950	284,950	291,957	287,336	0	(2,386)	0	(2,386)	0	284,950	0	0	0	9,289	04/25/2047
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		12/01/2022	Paydown		636,414	636,414	635,884	0	0	530	0	530	0	636,414	0	0	0	9,234	03/25/2067
20030N-DR-9	COMCAST CORP 2.887% 11/01/51		06/07/2022	Tax Free Exchange		1,474,177	1,480,000	1,474,139	1,474,113	0	64	0	64	0	1,474,177	0	0	0	25,637	11/01/2051
201723-AL-7	COMMERCIAL METALS CO 5.375% 07/15/27		02/15/2022	Various		1,411,169	1,350,000	1,287,563	1,304,042	0	821	0	821	0	1,304,863	0	45,137	45,137	103,497	07/15/2027
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		05/09/2022	Various		8,216,536	8,092,000	8,295,450	8,138,678	0	(12,123)	0	(12,123)	0	8,126,555	0	(34,555)	(34,555)	304,133	05/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21036P-AP-3	CONSTELLATION BRANDS 4.750% 12/01/25		11/16/2022	MORGAN STANLEY FIXED INC		12,313,589	12,329,000	12,573,213	12,473,052	0	(30,136)	0	(30,136)	0	12,442,916	0	(129,327)	(129,327)	564,480	12/01/2025
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		12/01/2022	Paydown		818,175	818,175	731,180	0	0	86,995	0	86,995	0	818,175	0	0	0	2,437	07/15/2054
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53		12/01/2022	Paydown		25,031	25,031	21,198	0	0	3,833	0	3,833	0	25,031	0	0	0	33	04/15/2053
22160K-AM-7	COSTCO WHOLESALE CORP 3.000% 05/18/27		12/12/2022	AMHERST SECURITIES GROUP		4,171,739	4,383,000	4,219,120	4,276,259	0	17,496	0	17,496	0	4,293,754	0	(122,015)	(122,015)	140,987	05/18/2027
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		05/04/2022	Various		8,701,970	9,000,000	8,880,690	8,911,732	0	6,023	0	6,023	0	8,917,755	0	(215,785)	(215,785)	192,997	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC 3.500% 08/15/27		07/19/2022	MORGAN STANLEY FIXED INC		3,100,542	3,265,000	3,183,669	3,200,997	0	5,754	0	5,754	0	3,206,751	0	(106,209)	(106,209)	106,657	08/15/2027
22532X-QL-5	CREDIT AGRICOLE CIB NY 1.680% 07/15/22		07/15/2022	Maturity		6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	6,200,000	0	0	0	21,486	07/15/2022
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2022	Paydown		6,683	6,683	6,431	6,537	0	146	0	146	0	6,683	0	0	0	221	06/25/2033
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		10/01/2022	Paydown		126,479	126,479	125,946	126,010	0	469	0	469	0	126,479	0	0	0	1,130	07/25/2033
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		12/01/2022	Paydown		434,393	434,393	420,546	425,402	0	8,991	0	8,991	0	434,393	0	0	0	8,637	12/25/2034
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2022	Paydown		265,049	255,088	239,643	209,696	0	55,353	0	55,353	0	265,049	0	0	0	5,741	06/25/2035
225470-M6-7	CSMC 2006-3 1A4A 6.968% 04/25/36		11/01/2022	Paydown		301,851	301,851	212,428	193,762	0	109,578	1,490	108,088	0	301,851	0	0	0	3,559	04/25/2036
225470-QY-2	CSMC 2005-5 A2F 5.365% 04/25/36		12/25/2022	Paydown		306,757	306,757	137,560	347	0	306,410	0	306,410	0	306,757	0	0	0	1,338	04/25/2036
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		12/20/2022	Paydown		2,483,592	2,483,592	2,476,938	156,524	0	6,645	0	6,645	0	2,483,592	0	0	0	9,589	03/20/2024
22822R-BF-6	CROWN CASTLE 3.720% 07/15/23		03/15/2022	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	128,330	07/15/2023
22822V-AC-5	CROWN CASTLE INTL CORP 3.700% 06/15/26		06/09/2022	GOLDMAN SACHS		4,887,100	5,000,000	4,984,750	4,992,610	0	745	0	745	0	4,993,356	0	(106,256)	(106,256)	91,472	06/15/2026
22822V-AR-2	CROWN CASTLE INTL CORP 3.300% 07/01/30		06/09/2022	BARCLAYS		4,512,700	5,000,000	4,958,950	4,964,832	0	1,558	0	1,558	0	4,966,390	0	(453,690)	(453,690)	156,750	07/01/2030
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		12/01/2022	Paydown		243,446	243,446	124,318	81,712	0	161,735	0	161,735	0	243,446	0	0	0	972	06/25/2036
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN 3.450% 11/15/29		04/11/2022	Call 103.8881		5,194,407	5,000,000	5,332,100	5,292,498	0	(9,658)	0	(9,658)	0	5,282,840	0	(282,840)	(282,840)	264,365	11/15/2029
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		11/20/2022	Paydown		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,015	11/20/2047
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		11/20/2022	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,638	11/20/2051
23306G-AC-1	DBGS 2018-BIOD B 5.206% 05/15/35		01/18/2022	Paydown		43,776	43,776	43,800	43,783	0	(7)	0	(7)	0	43,776	0	0	0	38	05/15/2035
23343G-AE-2	DTAOT 2019-1A C 3.610% 11/15/24		02/15/2022	Paydown		23,694	23,694	24,279	23,733	0	(39)	0	(39)	0	23,694	0	0	0	91	11/15/2024
23343R-AA-6	DT Auto Owner Tr20202A 2020-2A A 1.140% 01/16/24		03/15/2022	Paydown		20,586	20,586	20,586	20,586	0	0	0	0	0	20,586	0	0	0	35	01/16/2024
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2022	Paydown		148,816	149,991	136,665	137,057	0	11,760	0	11,760	0	148,816	0	0	0	3,880	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		12/01/2022	Paydown		50,131	50,131	45,845	45,999	0	4,132	0	4,132	0	50,131	0	0	0	1,255	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		12/01/2022	Paydown		1,734	1,806	1,528	1,832	0	(98)	0	(98)	0	1,734	0	0	0	40	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2022	Paydown		89,033	89,033	76,792	71,729	0	17,304	0	17,304	0	89,033	0	0	0	2,302	07/25/2036
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/26		03/01/2022	Tax Free Exchange		172,816	345,000	172,514	172,635	0	182	0	182	0	172,816	0	0	0	10,096	08/15/2026
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625% 08/15/27		03/22/2022	Various		93,630	401,000	111,019	111,113	0	3,185	0	3,185	0	114,299	0	(20,669)	(20,669)	15,043	08/15/2027
254010-AA-9	DIGNITY HEALTH 3.125% 11/01/22		11/01/2022	Maturity		10,880,000	10,880,000	11,008,667	10,895,447	0	(15,447)	0	(15,447)	0	10,880,000	0	0	0	340,000	11/01/2022
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		09/07/2022	MORGAN STANLEY HI-YLD		401,643	438,000	449,838	448,954	0	(1,431)	0	(1,431)	0	447,523	0	(45,880)	(45,880)	28,097	08/15/2027
25468P-CT-1	DISNEY 2.550% 02/15/22		02/15/2022	Various		6,000,000	6,000,000	5,668,680	5,994,091	0	5,909	0	5,909	0	6,000,000	0	0	0	76,500	02/15/2022
25468P-CW-4	DISNEY 2.350% 12/01/22		12/01/2022	Maturity		2,599,000	2,599,000	2,367,194	2,571,820	0	27,180	0	27,180	0	2,599,000	0	0	0	61,077	12/01/2022
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		07/15/2022	Various		7,742,000	7,742,000	7,789,601	7,745,769	0	(3,769)	0	(3,769)	0	7,742,000	0	0	0	454,843	07/15/2022
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		06/02/2022	SUMRIDGE PARTNERS		467,733	448,000	459,875	454,710	0	(1,731)	0	(1,731)	0	452,979	0	14,754	14,754	20,731	06/15/2025
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		06/23/2022	Call 104.8750		4,677,425	4,460,000	5,007,291	4,765,507	0	(90,495)	0	(90,495)	0	4,675,012	0	(215,012)	(215,012)	444,513	06/15/2025
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		08/17/2022	Various		5,488,777	5,508,000	5,428,478	5,492,552	0	7,434	0	7,434	0	5,499,986	0	(11,209)	(11,209)	151,164	04/15/2023
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2022	Paydown		87,000	87,000	89,375	88,513	0	(1,513)	0	(1,513)	0	87,000	0	0	0	2,239	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		10/25/2022	Paydown		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,801	07/25/2048
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		10/25/2022	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,954	04/25/2051
26207K-AG-6	DRIVE 2017-3 D 3.530% 12/15/23		01/15/2022	Paydown		5,865	5,865	5,929	5,867	0	(2)	0	(2)	0	5,865	0	0	0	17	12/15/2023
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		10/20/2022	Paydown		115,000	115,000	115,009	115,004	0	(4)	0	(4)	0	115,000	0	0	0	3,406	04/20/2048

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
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		10/20/2022	Paydown		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,611	04/20/2049
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		10/20/2022	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,488	10/20/2049
26209A-AF-8	DRIVE 2019-4 C 2.510% 11/17/25		10/15/2022	Paydown		7,815,453	7,815,453	7,814,339	7,815,309	0	144	0	144	0	7,815,453	0	0	0	82,117	11/17/2025
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		10/20/2022	Paydown		112,500	112,500	113,122	112,975	0	(475)	0	(475)	0	112,500	0	0	0	2,662	07/20/2050
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		10/20/2022	Paydown		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,062	01/20/2051
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		10/20/2022	Paydown		90,000	90,000	83,658	0	0	6,342	0	6,342	0	90,000	0	0	0	1,256	10/20/2051
26253A-AA-4	DT Auto Owner Tr20203A 2020-3A A 0.540% 04/15/24		07/15/2022	Paydown		51,990	51,990	51,988	51,990	0	0	0	0	0	51,990	0	0	0	81	04/15/2024
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		12/25/2022	Paydown		1,712,974	1,712,974	1,712,946	1,713,059	0	(85)	0	(85)	0	1,712,974	0	0	0	24,427	04/25/2028
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		12/25/2022	Paydown		1,505,157	1,505,157	1,504,912	1,505,557	0	(401)	0	(401)	0	1,505,157	0	0	0	22,291	01/25/2034
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2022	Redemption 100.0000		52,054	52,054	52,054	52,054	0	0	0	0	0	52,054	0	0	0	1,831	01/19/2031
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		08/01/2022	Various		159,236	159,236	159,236	159,236	0	0	0	0	0	159,236	0	0	0	3,165	06/30/2040
29278N-AG-8	ENERGY TRANSFER PARTNERS 5.250% 04/15/29		09/20/2022	RBC/DAIN		802,134	835,000	960,776	946,106	0	(10,332)	0	(10,332)	0	935,773	0	(133,639)	(133,639)	41,037	04/15/2029
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		04/27/2022	ROBERT W. BAIRD		1,798,160	2,000,000	1,998,280	1,998,074	0	77	0	77	0	1,998,151	0	(199,991)	(199,991)	45,556	05/15/2050
29444U-BC-9	EQUINIX INC 2.625% 11/18/24		11/10/2022	US BANCORP		3,787,400	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(212,600)	(212,600)	104,125	11/18/2024
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		12/01/2022	Paydown		403,123	403,123	403,123	400,544	0	2,579	0	2,579	0	403,123	0	0	0	9,201	12/25/2033
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		12/01/2022	Paydown		302,349	302,349	290,444	295,208	0	7,141	0	7,141	0	302,349	0	0	0	2,208	03/25/2043
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2022	Paydown		433,537	433,537	428,130	431,640	0	1,898	0	1,898	0	433,537	0	0	0	5,037	06/25/2043
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		12/01/2022	Paydown		611,388	611,388	604,510	608,126	0	3,262	0	3,262	0	611,388	0	0	0	8,042	02/25/2048
30165Y-AE-3	EART 2017-3A C 3.680% 07/17/23		06/15/2022	Paydown		99,204	99,204	101,033	99,638	0	(434)	0	(434)	0	99,204	0	0	0	1,160	07/17/2023
30166N-AE-6	Exeter Automobil20203A ables 1.320% 07/15/25		12/15/2022	Paydown		3,557,138	3,557,138	3,563,391	0	0	(6,253)	0	(6,253)	0	3,557,138	0	0	0	33,817	07/15/2025
30167Y-AE-1	Exeter Automobil20202A ables 2020-2A C 3.280% 05/15/25		12/15/2022	Paydown		3,430,691	3,430,691	3,479,069	0	0	(48,378)	0	(48,378)	0	3,430,691	0	0	0	68,989	05/15/2025
302491-AU-9	FMC CORP 3.450% 10/01/29		03/07/2022	Cantor Fitzgerald Fixed		2,180,796	2,154,000	2,197,382	2,188,632	0	(733)	0	(733)	0	2,187,900	0	(7,104)	(7,104)	32,615	10/01/2029
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		12/01/2022	Paydown		0	0	23,286	21,950	0	(21,950)	0	(21,950)	0	0	0	0	0	2,021	01/25/2029
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		12/01/2022	Paydown		0	0	24,041	22,366	0	(22,366)	0	(22,366)	0	0	0	0	0	2,480	10/25/2028
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		12/01/2022	Paydown		0	0	15,429	0	0	(15,429)	0	(15,429)	0	0	0	0	0	1,369	06/25/2029
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53		12/01/2022	Paydown		0	0	34,264	0	0	(34,264)	0	(34,264)	0	0	0	0	0	1,074	05/25/2053
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		12/01/2022	Paydown		773,597	773,597	770,378	0	0	3,219	0	3,219	0	773,597	0	0	0	10,006	04/25/2067
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		10/25/2022	Paydown		82,562	82,562	74,357	0	0	8,205	0	8,205	0	82,562	0	0	0	155	01/25/2057
33766W-BM-5	FKMT 2014-1 B3 3.893% 11/25/44		03/01/2022	Paydown		2,357,140	2,357,140	2,450,689	2,402,898	0	(45,759)	0	(45,759)	0	2,357,140	0	0	0	21,280	11/25/2044
33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A 4.250% 07/17/39		11/01/2022	Paydown		87,449	87,449	84,353	0	0	3,096	0	3,096	0	87,449	0	0	0	1,002	07/17/2039
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38		10/01/2022	Paydown		94,075	94,075	83,888	0	0	10,187	0	10,187	0	94,075	0	0	0	538	12/17/2038
337738-AT-5	FISERV INC 3.200% 07/01/26		04/28/2022	MORGAN STANLEY FIXED INC		9,715,000	10,000,000	9,999,300	9,999,567	0	(250)	0	(250)	0	9,999,317	0	(284,317)	(284,317)	267,556	07/01/2026
33844P-AG-0	FCAT 2018-3 D 4.150% 12/16/24		12/15/2022	Paydown		1,154,124	1,154,124	1,160,436	0	0	(6,312)	0	(6,312)	0	1,154,124	0	0	0	25,169	12/16/2024
33845D-AD-3	Flagship Credit 20184 st 2018-4 D 4.330% 12/16/24		12/15/2022	Paydown		224,722	224,722	226,266	0	0	(1,545)	0	(1,545)	0	224,722	0	0	0	5,394	12/16/2024
33850B-AX-5	FSMT 2017-1 B2 3.614% 03/25/47		12/01/2022	Paydown		349,517	349,517	347,810	347,225	0	2,292	0	2,292	0	349,517	0	0	0	7,531	03/25/2047
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2022	Paydown		220,000	220,000	227,013	226,177	0	(6,177)	0	(6,177)	0	220,000	0	0	0	7,003	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		10/30/2022	Paydown		10,000	10,000	10,078	10,037	0	(37)	0	(37)	0	10,000	0	0	0	324	10/30/2048

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
34417R-AA-4	Focus Brands Fun20171A 2017-1A A2IB 3.857% 04/30/47		07/01/2022	Paydown		7,162,500	7,162,500	7,159,398	7,160,954	0	1,546	0	1,546	0	7,162,500	0	0	0	220,061	04/30/2047
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		10/30/2022	Paydown		75,000	75,000	75,000	0	0	0	0	0	0	75,000	0	0	0	1,786	07/30/2052
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		06/21/2022	Various		4,018,000	4,000,000	3,962,640	3,992,713	0	2,027	0	2,027	0	3,994,740	0	5,260	5,260	171,125	08/06/2023
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		08/01/2022	Various		1,550,815	1,502,000	1,570,436	1,536,579	0	(11,229)	0	(11,229)	0	1,525,349	0	(23,349)	(23,349)	130,173	10/01/2025
36120R-AA-7	FXI HOLDINGS INC 7.875% 11/01/24		09/28/2022	STIFEL NICHOLAS		3,793,580	4,802,000	4,827,862	4,813,864	0	(2,865)	0	(2,865)	0	4,810,999	0	(1,017,419)	(1,017,419)	345,594	11/01/2024
36158F-AA-8	GE GLOBAL INSURANCE HLDG 7.000% 02/15/26		12/02/2022	Call 107.4260		2,148,520	2,000,000	2,223,220	2,069,246	0	(14,106)	0	(14,106)	0	2,055,140	0	(55,140)	(55,140)	330,131	02/15/2026
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		12/01/2022	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/25/2028
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		12/01/2022	Paydown		302,042	302,042	289,483	303,664	0	(1,622)	0	(1,622)	0	302,042	0	0	0	9,346	12/25/2037
36192H-AA-2	GSMS 2012-ALOH A 3.551% 04/10/34		04/01/2022	Paydown		10,260,000	10,260,000	10,346,569	10,269,272	0	(9,272)	0	(9,272)	0	10,260,000	0	0	0	121,444	04/10/2034
36197X-AM-6	GSMS 2013-GC12 XA 1.316% 06/10/46		12/01/2022	Paydown		0	0	712,093	174,412	0	(174,412)	0	(174,412)	0	0	0	0	0	149,533	06/10/2046
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		12/01/2022	Paydown		410,979	410,979	423,294	411,827	0	(847)	0	(847)	0	410,979	0	0	0	9,683	08/10/2046
36198F-AG-7	GSMS 2013-GC14 XA 0.508% 08/10/46		12/01/2022	Paydown		0	0	111,720	51,957	0	(51,957)	0	(51,957)	0	0	0	0	0	16,108	08/10/2046
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2022	Paydown		120,062	125,649	119,700	126,416	0	(6,355)	0	(6,355)	0	120,062	0	0	0	4,101	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2022	Paydown		148,567	154,639	126,417	149,535	0	(968)	0	(968)	0	148,567	0	0	0	3,920	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2022	Paydown		82,783	85,005	82,651	79,989	0	2,794	0	2,794	0	82,783	0	0	0	2,271	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2022	Paydown		1,677	1,677	1,597	1,656	0	21	0	21	0	1,677	0	0	0	91	09/25/2035
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		01/01/2022	Paydown		1,888,715	1,888,715	1,913,451	1,887,278	0	1,437	0	1,437	0	1,888,715	0	0	0	7,227	08/10/2043
36253P-AE-2	GSMS 2017-GS6 XA 1.012% 05/10/50		12/01/2022	Paydown		0	0	66,223	54,969	0	(54,969)	0	(54,969)	0	0	0	0	0	9,047	05/10/2050
36256D-AC-0	GLS Auto Receiva20191A st 2019-1A C 3.870% 12/16/24		12/15/2022	Paydown		1,453,220	1,453,220	1,476,948	0	0	(23,728)	0	(23,728)	0	1,453,220	0	0	0	28,892	12/16/2024
36258A-AB-6	GCAR 2019-3A B 2.720% 06/17/24		09/19/2022	Paydown		13,251,206	13,251,206	13,294,169	13,257,366	0	(6,160)	0	(6,160)	0	13,251,206	0	0	0	140,973	06/17/2024
36258X-AA-8	GCAR 2020-1A A 2.170% 02/15/24		03/15/2022	Paydown		15,087	15,087	15,086	15,087	0	0	0	0	0	15,087	0	0	0	49	02/15/2024
36258X-AB-6	GCAR 2020-1A B 2.430% 11/15/24		12/15/2022	Paydown		13,838,853	13,838,853	13,838,615	13,838,798	0	56	0	56	0	13,838,853	0	0	0	203,865	11/15/2024
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		12/01/2022	Paydown		860,602	860,602	792,695	0	0	67,907	0	67,907	0	860,602	0	0	0	6,947	10/25/2051
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		12/01/2022	Paydown		1,438,214	1,438,214	1,433,068	1,063,789	0	5,561	0	5,561	0	1,438,214	0	0	0	13,313	01/25/2052
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		12/01/2022	Paydown		2,058,569	2,058,569	2,083,014	2,082,637	0	(24,068)	0	(24,068)	0	2,058,569	0	0	0	21,822	11/25/2051
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		12/01/2022	Paydown		1,456,460	1,456,460	1,490,368	1,489,301	0	(32,841)	0	(32,841)	0	1,456,460	0	0	0	16,268	01/25/2052
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		12/01/2022	Paydown		721,982	721,982	664,900	0	0	57,082	0	57,082	0	721,982	0	0	0	5,290	02/26/2052
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		12/01/2022	Paydown		649,415	649,415	637,948	0	0	11,466	0	11,466	0	649,415	0	0	0	7,795	05/28/2052
369550-BD-9	GENERAL DYNAMICS CORP 3.375% 05/15/23		09/07/2022	US BANCORP		4,986,700	5,000,000	4,980,800	4,994,277	0	2,740	0	2,740	0	4,997,018	0	(10,318)	(10,318)	137,813	05/15/2023
369550-BG-2	GENERAL DYNAMICS CORP 3.500% 05/15/25		09/09/2022	KEY BANC-MCDONALD		4,946,250	5,000,000	4,938,700	4,968,405	0	6,182	0	6,182	0	4,974,587	0	(28,337)	(28,337)	144,861	05/15/2025
36962G-XZ-2	GEN ELEC CAP CORP 6.750% 03/15/32		12/02/2022	Call 113.2530		356,747	315,000	311,255	312,808	0	139	0	139	0	312,946	0	2,054	2,054	67,557	03/15/2032
370334-CE-2	GENERAL MILLS 3.700% 10/17/23		05/26/2022	Call 101.4880		3,044,640	3,000,000	2,993,490	2,997,604	0	534	0	534	0	2,998,138	0	1,862	1,862	112,165	10/17/2023
370334-CF-9	GENERAL MILLS 4.000% 04/17/25		08/17/2022	GOLDMAN SACHS		3,009,450	3,000,000	2,997,090	2,998,385	0	282	0	282	0	2,998,667	0	10,783	10,783	100,667	04/17/2025
37045X-BY-1	GENERAL MOTORS FINL CO 3.150% 06/30/22		05/31/2022	Call 100.0000		7,000,000	7,000,000	7,120,330	7,079,390	0	(79,390)	0	(79,390)	0	7,000,000	0	0	0	91,875	06/30/2022
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		09/13/2022	MORGAN STANLEY FIXED INC		2,351,174	2,360,000	2,359,984	2,360,197	0	(163)	0	(163)	0	2,360,034	0	(8,860)	(8,860)	102,809	07/15/2023
38046U-AA-7	GOJO INDUSTRIES PP 3.485% 08/15/41		12/15/2022	Paydown		342,140	342,140	345,561	345,504	0	(3,364)	0	(3,364)	0	342,140	0	0	0	6,686	08/15/2041
38141E-C2-3	GOLDMAN SACHS GROUP 3.850% 07/08/24		09/19/2022	Various		3,946,240	4,000,000	3,994,720	3,998,446	0	273	0	273	0	3,998,719	0	(52,479)	(52,479)	185,228	07/08/2024
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		01/12/2022	Various		2,931,074	3,059,000	2,971,066	2,991,956	0	313	0	313	0	2,992,269	0	(61,195)	(61,195)	89,903	07/01/2027
40434C-AD-7	HSBC USA INC 3.500% 06/23/24		09/20/2022	Various		5,883,360	6,000,000	5,974,440	5,992,766	0	1,849	0	1,849	0	5,994,615	0	(111,255)	(111,255)	156,917	06/23/2024
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		12/20/2022	Paydown		244,175	244,175	243,735	217,694	0	564	0	564	0	244,175	0	0	0	7,237	06/20/2048

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
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		12/20/2022	Paydown		211,000	211,000	211,000	211,000	0	0	0	0	0	211,000	0	0	0	5,250	12/20/2050
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		12/25/2022	Paydown		391,993	391,993	391,967	391,976	0	17	0	17	0	391,993	0	0	0	5,753	02/25/2039
437076-BM-3	HOME DEPOT 3.000% 04/01/26		10/26/2022	BANK of AMERICA SEC		2,820,300	3,000,000	2,980,680	2,991,135	0	1,658	0	1,658	0	2,992,794	0	(172,494)	(172,494)	96,750	04/01/2026
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2022	Paydown		228,477	228,477	37,059	1,704	0	226,774	0	226,774	0	228,477	0	0	0	5,490	05/25/2036
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		12/01/2022	Paydown		495,537	495,537	489,936	0	0	5,600	0	5,600	0	495,537	0	0	0	8,144	04/17/2039
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		12/01/2022	Paydown		343,145	343,145	343,130	343,127	0	19	0	19	0	343,145	0	0	0	4,106	01/17/2041
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		12/01/2022	Paydown		196,083	196,083	196,077	196,075	0	8	0	8	0	196,083	0	0	0	2,479	01/17/2041
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26		12/01/2022	Paydown		28,365	28,365	24,696	0	0	3,670	0	3,670	0	28,365	0	0	0	82	12/17/2026
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		05/19/2022	MARKET AXESS		141,177	167,000	164,959	165,095	0	63	0	63	0	165,159	0	(23,982)	(23,982)	5,926	02/01/2031
44421L-AA-0	HY 2016-10HY A 2.835% 08/10/38		09/01/2022	Various		9,195,274	10,000,000	9,335,547	9,574,431	0	57,273	0	57,273	0	9,631,705	0	(436,431)	(436,431)	216,563	08/10/2038
446150-AM-6	HUNTINGTON BANCSHARES INC 4.000% 05/15/25		09/14/2022	KEY BANC-MCDONALD		2,952,240	3,000,000	2,990,580	2,995,017	0	950	0	950	0	2,995,968	0	(43,728)	(43,728)	100,333	05/15/2025
44644A-AH-0	HUNTINGTON NATIONAL BANK 3.125% 04/01/22		03/01/2022	Call 100.0000		4,500,000	4,500,000	4,495,905	4,499,389	0	345	0	345	0	4,499,734	0	266	266	58,594	04/01/2022
44891A-BC-0	HYUNDAI CAPITAL AMERICA 2.850% 11/01/22		11/01/2022	Maturity		5,000,000	5,000,000	4,999,450	4,999,731	0	269	0	269	0	5,000,000	0	0	0	142,500	11/01/2022
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57		12/01/2022	Paydown		365,547	365,547	318,818	0	0	46,729	0	46,729	0	365,547	0	0	0	1,898	01/25/2057
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		05/01/2022	Paydown		12,439	9,414	7,741	5,272	0	7,167	0	7,167	0	12,439	0	0	0	195	02/25/2036
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		12/01/2022	Paydown		189,096	185,993	176,431	177,213	0	11,883	0	11,883	0	189,096	0	0	0	5,087	02/25/2036
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		12/01/2022	Paydown		199,119	195,851	198,544	195,644	0	3,474	0	3,474	0	199,119	0	0	0	5,357	02/25/2036
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		12/01/2022	Paydown		73,837	66,095	42,321	34,952	0	38,885	0	38,885	0	73,837	0	0	0	1,373	02/25/2036
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		11/01/2022	Paydown		206,088	200,637	151,942	124,648	0	81,440	0	81,440	0	206,088	0	0	0	4,850	12/25/2035
458140-AR-1	INTEL CORPORATION 3.100% 07/29/22		07/29/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	155,000	07/29/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE 4.000% 10/15/23		06/12/2022	Various		4,719,172	4,645,000	4,707,990	4,658,168	0	(3,239)	0	(3,239)	0	4,654,929	0	(9,929)	(9,929)	196,490	10/15/2023
46185H-AA-0	IHSFR 2018-SFR2 A 5.239% 06/17/37		06/17/2022	Paydown		20,128,319	20,128,319	20,122,787	20,108,320	0	19,999	0	19,999	0	20,128,319	0	0	0	94,856	06/17/2037
46185H-AC-6	IHSFR 2018-SFR2 B 5.419% 06/17/37		06/17/2022	Paydown		5,999,058	5,999,058	5,999,058	5,999,058	0	0	0	0	0	5,999,058	0	0	0	32,620	06/17/2037
46185H-AE-2	IHSFR 2018-SFR2 C 5.633% 06/17/37		06/17/2022	Paydown		5,174,187	5,174,187	5,182,272	5,179,007	0	(4,819)	0	(4,819)	0	5,174,187	0	0	0	32,263	06/17/2037
46187V-AE-9	INVITATION HOMES2018SFR3 2018-SFR3 C 5.653% 07/17/37		04/17/2022	Paydown		1,250,941	1,250,941	1,252,895	1,253,685	0	(2,744)	0	(2,744)	0	1,250,941	0	0	0	6,310	07/17/2037
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		12/01/2022	Paydown		1,767	1,767	1,766	1,764	0	3	0	3	0	1,767	0	0	0	38	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		12/01/2022	Paydown		46,200	46,200	45,121	7,902	0	38,298	0	38,298	0	46,200	0	0	0	1,550	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		12/01/2022	Paydown		928,722	928,722	659,378	632,664	0	296,058	0	296,058	0	928,722	0	0	0	27,035	08/25/2037
46590M-AT-7	JPMCC 2016-JP2 XA 1.767% 08/15/49		12/01/2022	Paydown		0	0	55,262	25,588	0	(25,588)	0	(25,588)	0	0	0	0	0	3,003	08/15/2049
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		12/01/2022	Paydown		643,664	643,664	658,851	650,700	0	(7,036)	0	(7,036)	0	643,664	0	0	0	6,909	07/25/2050
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.205% 08/25/50		12/01/2022	Paydown		193,992	193,992	193,022	0	0	970	0	970	0	193,992	0	0	0	2,886	08/25/2050
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51		12/01/2022	Paydown		115,959	115,959	98,493	0	0	17,466	0	17,466	0	115,959	0	0	0	186	08/25/2051
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		12/01/2022	Paydown		1,864,612	1,864,612	1,895,786	1,895,311	0	(30,700)	0	(30,700)	0	1,864,612	0	0	0	21,307	11/25/2051
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		12/01/2022	Paydown		859,257	859,257	791,054	0	0	68,204	0	68,204	0	859,257	0	0	0	6,863	04/25/2052
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		12/01/2022	Paydown		746,607	746,607	697,377	0	0	49,229	0	49,229	0	746,607	0	0	0	4,991	04/25/2052
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		12/15/2022	Paydown		245,676	245,676	263,545	263,380	0	(17,704)	0	(17,704)	0	245,676	0	0	0	4,286	09/15/2065
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		12/15/2022	Paydown		206,775	206,775	221,992	220,912	0	(14,137)	0	(14,137)	0	206,775	0	0	0	3,420	04/15/2067
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2022	Paydown		54,324	54,324	54,294	54,300	0	25	0	25	0	54,324	0	0	0	1,264	03/15/2063

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
46625H-KC-3	JP MORGAN CHASE & CO 3.125% 01/23/25		11/22/2022	BARCLAYS		4,830,300	5,000,000	4,988,900	4,996,161	0	1,004	0	1,004	0	4,997,165	0	(166,865)	(166,865)	209,201	01/23/2025
46628S-AH-6	JPMAC 2006-WF1 A5 4.584% 07/25/36		12/01/2022	Paydown		199,318	199,318	111,199	71,835	0	127,483	0	127,483	0	199,318	0	0	0	2,000	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		12/01/2022	Paydown		223,857	223,857	128,758	82,886	0	140,971	0	140,971	0	223,857	0	0	0	2,247	07/25/2036
466313-AH-6	JABIL CIRCUIT INC 3.950% 01/12/28		06/14/2022	CREDIT SUISSE FIRST BOSTON		2,811,390	3,000,000	2,991,420	2,994,377	0	341	0	341	0	2,994,718	0	(183,328)	(183,328)	109,942	01/12/2028
466365-AA-1	JACK 2019-1A A2I 3.982% 08/25/49		02/11/2022	Paydown		36,722,500	36,722,500	36,722,500	36,722,500	0	0	0	0	0	36,722,500	0	0	0	360,027	08/25/2049
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		11/25/2022	Paydown		681,120	681,120	668,598	0	0	12,522	0	12,522	0	681,120	0	0	0	11,890	02/26/2052
46637W-AD-5	JPMCC 2012-CBX A4 3.483% 06/15/45		04/01/2022	Paydown		66,544	66,544	67,576	66,721	0	(177)	0	(177)	0	66,544	0	0	0	667	06/15/2045
4639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		12/01/2022	Paydown		3,027,973	3,027,973	2,905,315	3,015,178	0	12,795	0	12,795	0	3,027,973	0	0	0	48,647	12/15/2047
4640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		12/01/2022	Paydown		867,716	867,716	876,391	867,685	0	31	0	31	0	867,716	0	0	0	18,110	01/15/2046
46640M-AT-7	JPMMT 2013-3 B3 3.349% 07/25/43		12/01/2022	Paydown		833,904	833,904	844,589	835,630	0	(1,726)	0	(1,726)	0	833,904	0	0	0	9,779	07/25/2043
46640N-AG-3	JPMBB 2013-C15 XA 0.993% 11/15/45		12/01/2022	Paydown		0	0	164,757	88,727	0	(88,727)	0	(88,727)	0	0	0	0	0	28,241	11/15/2045
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		09/01/2022	Paydown		2,088,940	2,088,940	2,109,819	2,092,743	0	(3,803)	0	(3,803)	0	2,088,940	0	0	0	61,535	01/15/2047
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		12/01/2022	Paydown		685,547	685,547	695,830	690,837	0	(5,290)	0	(5,290)	0	685,547	0	0	0	13,944	08/26/2036
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		12/01/2022	Paydown		3,136,020	3,136,020	3,230,082	3,144,395	0	(8,376)	0	(8,376)	0	3,136,020	0	0	0	71,957	12/15/2046
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		12/01/2022	Paydown		1,081,938	1,081,938	1,114,393	1,086,634	0	(4,696)	0	(4,696)	0	1,081,938	0	0	0	22,601	08/15/2047
46642E-BA-3	JPMBB 2014-C21 XA 0.941% 08/15/47		12/01/2022	Paydown		0	0	330,708	223,282	0	(223,282)	0	(223,282)	0	0	0	0	0	65,044	08/15/2047
46644U-AY-4	JPMBB 2015-C30 A3 3.322% 07/15/48		02/01/2022	Paydown		14,020	14,020	14,030	14,011	0	9	0	9	0	14,020	0	0	0	78	07/15/2048
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		12/01/2022	Paydown		153,094	179,247	180,549	179,265	0	(26,171)	0	(26,171)	0	153,094	0	0	0	5,618	05/25/2047
46648H-AY-9	JPMMT 2017-2 B1 3.654% 05/25/47		12/01/2022	Paydown		304,902	304,902	305,521	304,422	0	479	0	479	0	304,902	0	0	0	6,723	05/25/2047
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		12/01/2022	Paydown		379,622	379,622	380,868	378,975	0	647	0	647	0	379,622	0	0	0	4,655	06/25/2048
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		12/01/2022	Paydown		3,568,447	3,568,447	3,532,156	3,556,211	0	12,236	0	12,236	0	3,568,447	0	0	0	43,754	06/25/2048
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		12/01/2022	Paydown		332,924	332,924	334,204	332,669	0	256	0	256	0	332,924	0	0	0	6,360	12/25/2048
46649H-AY-8	JPMMT 2017-6 B1 3.782% 12/25/48		12/01/2022	Paydown		146,060	146,060	153,557	149,889	0	(3,829)	0	(3,829)	0	146,060	0	0	0	2,991	12/25/2048
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		12/15/2022	Paydown		697,990	697,990	697,496	697,072	0	918	0	918	0	697,990	0	0	0	13,398	08/17/2071
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		12/15/2022	Paydown		1,058,843	1,058,843	1,058,843	1,058,843	0	0	0	0	0	1,058,843	0	0	0	20,152	04/15/2072
46651R-AB-1	HENDR 2018-C2 A 3.700% 06/15/86		12/15/2022	Paydown		1,396,854	1,396,854	1,396,854	1,396,854	0	0	0	0	0	1,396,854	0	0	0	30,110	06/15/2086
46651T-AB-7	HENDR 2018-1A B 4.700% 10/15/74		12/15/2022	Paydown		71,169	71,169	71,144	70,583	0	586	0	586	0	71,169	0	0	0	2,165	10/15/2074
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		12/01/2022	Paydown		835,429	835,429	847,178	839,764	0	(4,334)	0	(4,334)	0	835,429	0	0	0	9,850	05/25/2050
46652H-AC-0	JPMMM 2020-ATR1 A3 3.000% 02/25/50		12/01/2022	Paydown		597,481	597,481	616,713	610,793	0	(13,312)	0	(13,312)	0	597,481	0	0	0	5,259	02/25/2050
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		12/01/2022	Paydown		1,954,764	1,954,764	1,999,968	1,978,856	0	(24,092)	0	(24,092)	0	1,954,764	0	0	0	17,738	11/25/2050
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		12/01/2022	Paydown		2,679,018	2,679,018	2,744,319	2,740,697	0	(61,679)	0	(61,679)	0	2,679,018	0	0	0	28,171	12/25/2051
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		12/01/2022	Paydown		1,145,504	1,145,504	1,053,505	0	0	91,998	0	91,998	0	1,145,504	0	0	0	9,054	01/25/2052
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52		12/01/2022	Paydown		234,620	234,620	195,907	0	0	38,712	0	38,712	0	234,620	0	0	0	159	08/25/2052
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		12/01/2022	Paydown		618,702	618,702	577,326	0	0	41,376	0	41,376	0	618,702	0	0	0	4,579	07/25/2052
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		12/15/2022	Paydown		1,661,131	1,661,131	1,661,131	0	0	0	0	0	0	1,661,131	0	0	0	29,797	02/15/2079
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		12/01/2022	Paydown		1,055,208	1,055,208	986,290	0	0	68,918	0	68,918	0	1,055,208	0	0	0	10,263	08/25/2052
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		08/15/2022	Paydown		283,500	283,500	283,500	283,500	0	0	0	0	0	283,500	0	0	0	6,284	02/15/2050
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2022	Paydown		9,124,375	9,124,375	9,450,845	9,373,751	0	(297,533)	0	(297,533)	0	9,124,375	0	0	0	115,463	07/30/2047
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52		10/30/2022	Paydown		90,000	90,000	90,000	0	0	0	0	0	0	90,000	0	0	0	1,824	04/30/2052
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		10/30/2022	Paydown		50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	1,082	04/30/2052
48247U-AA-3	KSBA 2013-1 A 2.151% 08/25/36		12/25/2022	Paydown		0	0	61,707	138,178	0	(138,178)	0	(138,178)	0	0	0	0	0	29,178	08/25/2036
48249K-AA-3	KSBA 2014-3 A 1.550% 05/25/39		12/25/2022	Paydown		0	0	123,123	112,193	0	(112,193)	0	(112,193)	0	0	0	0	0	46,394	05/25/2039
48249Y-AA-3	KSBA 2016-1 A 2.071% 03/25/42		12/25/2022	Paydown		0	0	185,918	160,964	0	(160,964)	0	(160,964)	0	0	0	0	0	39,949	03/25/2042
491674-BK-2	KU ENERGY CORP 3.300% 10/01/25		11/02/2022	KEY BANC-MCDONALD		5,006,108	5,270,000	5,161,543	5,206,255	0	13,530	0	13,530	0	5,219,784	0	(213,676)	(213,676)	189,027	10/01/2025
49446R-AK-5	KIMCO REALTY CORP 3.125% 06/01/23		09/09/2022	Call 100.0000		6,144,000	6,144,000	6,134,108	6,141,790	0	931	0	931	0	6,142,720	0	1,280	1,280	148,267	06/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
494550-BQ-8	KINDER MORGAN PARTNERS 3.500% 09/01/23		10/20/2022	BARCLAYS		5,799,182	5,886,000	5,613,243	5,827,282	0	28,079	0	28,079	0	5,855,361	0	(56,179)	(56,179)	236,339	09/01/2023
50075N-AC-8	KRAFT FOODS INC 6.500% 11/01/31		03/16/2022	Call 125.4540		1,254,540	1,000,000	1,017,720	1,010,296	0	(143)	0	(143)	0	1,010,152	0	(10,152)	(10,152)	279,276	11/01/2031
501044-DE-8	KROGER CO 2.650% 10/15/26		04/28/2022	BARCLAYS		2,323,588	2,441,000	2,279,211	2,330,979	0	7,152	0	7,152	0	2,338,131	0	(14,543)	(14,543)	35,398	10/15/2026
501683-AD-8	LAD Auto Receiva20211A st 2021-1A D 3.990% 11/15/29		02/01/2022	Paydown		(404,672)	(404,672)	(404,636)	(404,672)	0	0	0	0	0	(404,672)	0	0	0	(942)	11/15/2029
512807-AN-8	LAM RESEARCH CORP 3.800% 03/15/25		10/04/2022	WELLS FARGO		5,715,232	5,821,000	6,034,922	5,918,084	0	(24,101)	0	(24,101)	0	5,893,983	0	(178,751)	(178,751)	234,101	03/15/2025
512807-AS-7	LAM RESEARCH CORP 3.750% 03/15/26		08/11/2022	KEY BANC-MCDONALD		2,028,880	2,000,000	1,997,780	1,998,532	0	227	0	227	0	1,998,759	0	30,121	30,121	68,750	03/15/2026
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2022	Paydown		257,327	242,213	206,338	182,849	0	74,478	0	74,478	0	257,327	0	0	0	10,736	11/25/2036
525221-DF-1	LXS 2005-6 A2		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,593	11/25/2035
525221-DL-8	LXS 2005-6 A4		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,927	11/25/2035
525221-EC-7	LXS 2005-8 2A2		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	507	12/25/2035
52522H-AN-2	LXS 2006-8 3A5 2.812% 06/25/36		12/01/2022	Paydown		113,660	113,109	106,536	106,535	0	7,125	0	7,125	0	113,660	0	0	0	2,304	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		12/01/2022	Paydown		6,909	166,165	130,624	156,201	0	(149,292)	0	(149,292)	0	6,909	0	0	0	5,361	12/25/2042
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37		11/01/2022	Paydown		0	68,734	44,693	56,340	0	(56,340)	0	(56,340)	0	0	0	0	0	3,037	04/25/2037
52524P-AL-6	LXS 2007-6 3A5 4.416% 05/25/37		12/01/2022	Paydown		241,873	241,873	191,988	215,294	0	26,579	0	26,579	0	241,873	0	0	0	4,700	05/25/2037
53218C-AC-4	LIFE 2021-BMR B 5.198% 03/15/38		02/15/2022	Paydown		596,045	596,045	596,045	596,045	0	0	0	0	0	596,045	0	0	0	1,014	03/15/2038
548661-DD-6	LOWES COMPANIES 3.125% 09/15/24		07/14/2022	STIFEL NICHOLAS		11,156,577	11,285,000	11,043,725	11,176,093	0	21,177	0	21,177	0	11,197,270	0	(40,693)	(40,693)	296,819	09/15/2024
548661-DP-9	LOWES COMPANIES 3.100% 05/03/27		11/18/2022	Various		5,594,160	6,000,000	5,995,220	5,997,028	0	527	0	527	0	5,997,555	0	(403,395)	(403,395)	195,817	05/03/2027
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62		10/30/2022	Paydown		474,451	474,451	474,357	0	0	94	0	94	0	474,451	0	0	0	7,799	07/31/2062
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61		12/01/2022	Paydown		894,922	894,922	842,030	0	0	52,893	0	52,893	0	894,922	0	0	0	3,844	08/25/2061
55354G-AH-3	MSCI INC 4.000% 11/15/29		10/27/2022	Various		340,630	392,000	410,415	408,799	0	(2,512)	0	(2,512)	0	406,288	0	(65,658)	(65,658)	15,056	11/15/2029
55354J-AA-2	MSDB 2017-712F A 3.427% 07/11/39		08/18/2022	BANK of AMERICA SEC		9,084,375	10,000,000	9,962,500	9,968,691	0	2,242	0	2,242	0	9,970,933	0	(886,558)	(886,558)	243,818	07/11/2039
55358P-AA-4	MSCG Trust 2018SELF 2018-SELF A 5.218% 10/15/37		11/15/2022	Paydown		226,690	226,690	222,209	0	0	4,481	0	4,481	0	226,690	0	0	0	1,965	10/15/2037
55378M-AJ-8	MTRO Commercial 2019TECH Trust 2019-TECH E 6.368% 12/15/33		04/15/2022	Paydown		2,430,000	2,430,000	2,354,063	2,355,764	0	74,236	0	74,236	0	2,430,000	0	0	0	18,385	12/15/2033
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37		12/20/2022	Paydown		1,149,268	1,149,268	1,149,132	1,149,182	0	87	0	87	0	1,149,268	0	0	0	9,450	10/20/2037
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		07/05/2022	Redemption 100.0000		731,286	731,286	731,286	731,286	0	0	0	0	0	731,286	0	0	0	24,379	09/30/2025
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		10/17/2022	Maturity		20,000,000	20,000,000	19,348,050	19,929,930	0	70,070	0	70,070	0	20,000,000	0	0	0	500,000	10/17/2022
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.376% 01/07/22		01/07/2022	Maturity		11,200,000	11,200,000	11,200,000	11,200,000	0	0	0	0	0	11,200,000	0	0	0	7,842	01/07/2022
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		12/01/2022	Paydown		84,204	84,204	84,198	73,853	0	10,352	0	10,352	0	84,204	0	0	0	1,179	11/25/2035
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		02/02/2022	BANK of AMERICA SEC		499,658	477,000	501,744	494,686	0	(469)	0	(469)	0	494,217	0	5,440	5,440	82,095	01/15/2027
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		02/11/2022	Call 104.6880		8,354,102	7,980,000	8,162,600	8,106,344	0	(4,438)	0	(4,438)	0	8,101,905	0	(121,905)	(121,905)	593,717	01/15/2027
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		02/09/2022	SUMRIDGE PARTNERS		680,719	685,000	714,540	712,541	0	(372)	0	(372)	0	712,169	0	(31,451)	(31,451)	8,553	04/15/2029
59001K-AH-3	MERITOR INC 4.500% 12/15/28		09/30/2022	Call 101.6840		396,568	390,000	401,223	397,990	0	(3,007)	0	(3,007)	0	394,983	0	(4,983)	(4,983)	20,412	12/15/2028
59217G-AQ-2	MET LIFE GLOB 3.875% 04/11/22		04/11/2022	Various		16,745,000	16,745,000	17,170,588	16,759,687	0	(14,687)	0	(14,687)	0	16,745,000	0	0	0	324,434	04/11/2022
59217G-AX-7	MET LIFE GLOB 3.000% 01/10/23		06/16/2022	BARCLAYS		6,250,371	6,255,000	5,999,133	6,222,575	0	14,736	0	14,736	0	6,237,311	0	13,060	13,060	177,746	01/10/2023
59523U-AM-9	MID-AMERICA APARTMENTS L 4.000% 11/15/25		12/12/2022	JANE STREET EXECUTION SERVICES		1,948,440	2,000,000	1,979,800	1,991,128	0	2,059	0	2,059	0	1,993,188	0	(44,748)	(44,748)	86,444	11/15/2025
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2022	Redemption 100.0000		488,000	488,000	488,000	488,000	0	0	0	0	0	488,000	0	0	0	20,813	08/01/2025
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		10/14/2022	MARKET AXESS		51,188	62,000	63,120	63,050	0	(166)	0	(166)	0	62,884	0	(11,696)	(11,696)	4,049	08/15/2029
599808-BE-1	MCMLT 2015-2 M2 3.665% 09/25/57		12/01/2022	Paydown		8,238,314	8,238,314	8,228,016	8,220,093	0	18,221	0	18,221	0	8,238,314	0	0	0	155,363	09/25/2057
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		12/01/2022	Paydown		1,819,569	1,819,569	1,820,138	1,818,086	0	1,484	0	1,484	0	1,819,569	0	0	0	21,071	01/25/2061
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		12/01/2022	Paydown		48,035	48,035	48,683	48,266	0	(231)	0	(231)	0	48,035	0	0	0	942	01/25/2061
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		12/01/2022	Paydown		38,980	38,980	42,221	41,551	0	(2,571)	0	(2,571)	0	38,980	0	0	0	765	01/25/2061
59980T-AB-2	MCMLT 2016-1 M1 3.150% 04/25/57		12/01/2022	Paydown		8,873,967	8,873,967	8,902,803	8,859,704	0	14,263	0	14,263	0	8,873,967	0	0	0	142,729	04/25/2057
59981H-AA-9	COMM 2017-1 A1 2.750% 11/25/58		08/01/2022	Paydown		49,147	49,147	49,976	49,352	0	(206)	0	(206)	0	49,147	0	0	0	422	11/25/2058

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
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		12/01/2022	Paydown		1,197,038	1,197,038	1,162,534	1,188,926	0	8,112	0	8,112	0	1,197,038	0	0	0	34,127	11/25/2058
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		12/01/2022	Paydown		2,132,078	2,132,078	2,195,923	2,139,343	0	(7,264)	0	(7,264)	0	2,132,078	0	0	0	43,248	02/15/2047
61690G-AE-1	MSBAM 2014-C14 A4 3.787% 02/15/47		04/01/2022	Paydown		2,107,889	2,107,889	2,128,863	2,111,248	0	(3,359)	0	(3,359)	0	2,107,889	0	0	0	86,980	02/15/2047
61691A-BM-4	MSC 2015-UBS8 XA 0.865% 12/15/48		12/01/2022	Paydown		0	0	57,764	47,334	0	(47,334)	0	(47,334)	0	0	0	0	0	6,037	12/15/2048
61691L-AG-4	MSC 2017-CLS B 5.168% 11/15/34		10/17/2022	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,895	11/15/2034
61692B-BU-3	MSC 2020-HR8 XA 1.839% 07/15/53		12/01/2022	Paydown		0	0	21,108	18,403	0	(18,403)	0	(18,403)	0	0	0	0	0	1,648	07/15/2053
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 10/25/36		12/01/2022	Paydown		404,155	404,155	223,579	163,514	0	240,642	0	240,642	0	404,155	0	0	0	2,311	10/25/2036
61749W-AK-3	MSM 2006-11 1A4 1.205% 08/25/36		12/01/2022	Paydown		81,815	81,815	26,277	23,889	0	58,104	178	57,926	0	81,815	0	0	0	428	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W 4.195% 10/25/46		09/01/2022	Paydown		27,089	27,089	17,212	10,004	0	17,085	0	17,085	0	27,089	0	0	0	408	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2022	Paydown		89,197	89,197	47,720	33,109	0	56,088	0	56,088	0	89,197	0	0	0	702	01/25/2047
61761A-AJ-7	MSBAM 2012-C5 E 4.637% 08/15/45		10/18/2022	Various		4,739,640	5,080,000	5,281,963	5,118,536	0	(38,536)	0	(38,536)	0	5,080,000	0	(340,360)	(340,360)	212,254	08/15/2045
61762M-AW-1	MSBAM 2013-C10 A3FL 5.339% 07/15/46		11/15/2022	Paydown		77,017	77,017	75,357	76,227	0	790	0	790	0	77,017	0	0	0	1,273	07/15/2046
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		12/01/2022	Paydown		3,100,835	3,100,835	3,219,266	3,110,388	0	(9,552)	0	(9,552)	0	3,100,835	0	0	0	72,891	10/15/2046
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2022	Paydown		2,752,718	2,752,718	2,835,238	2,762,872	0	(10,153)	0	(10,153)	0	2,752,718	0	0	0	58,338	04/15/2047
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		12/01/2022	Paydown		1,543,687	1,543,687	1,589,939	1,550,810	0	(7,122)	0	(7,122)	0	1,543,687	0	0	0	32,715	10/15/2047
61765T-AG-8	MSBAM 2015-C25 XA 1.044% 10/15/48		12/01/2022	Paydown		0	0	268,461	197,735	0	(197,735)	0	(197,735)	0	0	0	0	0	43,745	10/15/2048
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		12/01/2022	Paydown		2,975,264	2,975,264	3,064,456	2,997,975	0	(22,711)	0	(22,711)	0	2,975,264	0	0	0	53,742	03/15/2049
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.274% 11/15/49		12/01/2022	Paydown		0	0	2,790	0	0	(2,790)	0	(2,790)	0	0	0	0	0	79	11/15/2049
61768F-AA-8	MSC 2018-BOP A 5.168% 08/15/33		10/17/2022	Paydown		66,451	66,451	66,451	66,451	0	0	0	0	0	66,451	0	0	0	605	08/15/2033
61768F-AN-0	MSC 2018-BOP E 6.268% 06/15/35		10/15/2022	Paydown		1,515,517	1,515,517	1,487,101	1,489,921	0	25,596	0	25,596	0	1,515,517	0	0	0	4,659	06/15/2035
61977K-AE-6	Motel 6 Trust 2021MTL6 2021-MTL6 B 5.539% 09/15/38		06/15/2022	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	49,463	09/15/2038
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51		04/30/2022	Paydown		7,875	7,875	7,550	0	0	325	0	325	0	7,875	0	0	0	59	07/30/2051
62919T-AA-4	NMEF 2021-A A1 0.341% 03/15/22		01/15/2022	Paydown		6,949	6,949	6,949	6,949	0	0	0	0	0	6,949	0	0	0	4	03/15/2022
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2022	Paydown		130,146	130,146	126,893	128,877	0	1,269	0	1,269	0	130,146	0	0	0	1,385	07/25/2043
62954H-AA-6	NXPI 3.875% 06/18/26		05/19/2022	Tax Free Exchange		19,995,065	20,000,000	19,992,800	19,994,939	0	126	0	126	0	19,995,065	0	0	0	325,069	06/18/2026
63307C-AG-6	NATIONAL BANK OF CANADA 2.150% 10/07/22		02/18/2022	TD SECURITIES		10,064,800	10,000,000	9,999,400	9,999,698	0	67	0	67	0	9,999,764	0	65,036	65,036	81,222	10/07/2022
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		11/25/2022	Call 100.0000		585,000	585,000	583,438	584,765	0	134	0	134	0	584,899	0	101	101	23,473	03/01/2023
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		10/30/2022	Paydown		411,670	411,670	408,901	386,746	0	2,791	0	2,791	0	411,670	0	0	0	8,997	04/30/2051
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		10/30/2022	Paydown		165,000	165,000	165,000	0	0	0	0	0	0	165,000	0	0	0	3,235	01/30/2052
64352V-MA-6	NCHET 2005-A A6 4.703% 08/25/35		12/01/2022	Paydown		18,037	18,037	16,842	17,271	0	766	0	766	0	18,037	0	0	0	385	08/25/2035
651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		02/14/2022	BARCLAYS		624,753	577,000	643,940	633,951	0	(1,829)	0	(1,829)	0	632,122	0	(7,369)	(7,369)	19,384	01/01/2026
65246P-AA-9	NewRez Warehouse20211 izatio 2021-1 A 5.137% 05/25/55		03/14/2022	BANK of AMERICA SEC		19,853,125	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(146,875)	(146,875)	38,388	05/25/2055
65339K-BT-6	NEXTERA ENERGY CAPITAL 4.935% 02/22/23		12/28/2022	Call 100.0000		11,415,000	11,415,000	11,415,000	11,415,000	0	0	0	0	0	11,415,000	0	0	0	179,943	02/22/2023
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2022	Paydown		126,862	126,862	105,497	100,774	0	26,088	0	26,088	0	126,862	0	0	0	2,338	03/25/2047
655844-BL-1	NORFOLK SOUTHERN CORP 2.903% 02/15/23		06/14/2022	AMHERST SECURITIES GROUP		5,448,420	5,450,000	5,393,538	5,427,359	0	9,076	0	9,076	0	5,436,435	0	11,984	11,984	132,284	02/15/2023
655844-BS-6	NORFOLK SOUTHERN CORP 2.900% 06/15/26		08/11/2022	DAIWA SECURITIES AMERICA		4,618,071	4,747,000	4,550,332	4,635,169	0	14,515	0	14,515	0	4,649,685	0	(31,613)	(31,613)	91,775	06/15/2026
66981E-AC-7	A10 2020-C B 2.617% 08/15/40		12/15/2022	Paydown		5,427,197	5,427,197	5,427,107	5,427,159	0	38	0	38	0	5,427,197	0	0	0	138,331	08/15/2040
670001-AE-6	NOVELIS CORP		01/01/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(49,526)	01/30/2030
67066G-AE-4	NVIDIA CORP 3.200% 09/16/26		10/03/2022	Various		11,883,693	12,294,000	11,551,330	11,815,863	0	69,307	0	69,307	0	11,885,170	0	(1,477)	(1,477)	403,292	09/16/2026
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50		12/20/2022	Paydown		66,123	66,123	57,277	0	0	8,846	0	8,846	0	66,123	0	0	0	153	11/20/2050
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		12/20/2022	Paydown		254,807	254,807	254,772	254,782	0	25	0	25	0	254,807	0	0	0	2,664	01/20/2051
674599-DC-6	OCCIDENTAL PETROLEUM CORP 5.550% 03/15/26		08/18/2022	Various		5,212,500	5,000,000	5,478,318	5,315,846	0	(47,911)	0	(47,911)	0	5,267,935	0	(55,435)	(55,435)	259,771	03/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2022	Redemption 100.0000		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	12,938	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2022	Redemption 100.0000		41,664	41,664	41,664	41,664	0	0	0	0	0	41,664	0	0	0	2,365	12/01/2028
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		10/26/2022	CITIGROUP GLOBAL MKTS		277,326	315,000	332,685	329,944	0	(2,746)	0	(2,746)	0	327,198	0	(49,872)	(49,872)	19,556	02/01/2030
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		05/03/2022	JP MORGAN SEC		987,640	1,000,000	999,070	999,526	0	56	0	56	0	999,582	0	(11,942)	(11,942)	20,000	04/15/2026
68233D-AR-8	ONCOR ELECTRIC DELIVERY 7.000% 09/01/22		09/01/2022	Maturity		10,000,000	10,000,000	9,965,787	9,996,606	0	3,394	0	3,394	0	10,000,000	0	0	0	700,000	09/01/2022
68235P-AK-4	ONE GAS INC 5.345% 03/11/23		09/26/2022	Call 100.0000		9,152,000	9,152,000	9,152,000	9,152,000	0	0	0	0	0	9,152,000	0	0	0	121,312	03/11/2023
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		12/11/2022	Paydown		1,971,946	1,971,946	2,309,642	2,040,208	0	(68,262)	0	(68,262)	0	1,971,946	0	0	0	61,301	10/13/2037
68268N-AJ-2	ONEOK PARTNERS LP 3.375% 10/01/22		07/12/2022	Call 100.0000		10,000,000	10,000,000	9,225,500	9,912,463	0	60,655	0	60,655	0	9,973,118	0	26,882	26,882	263,438	10/01/2022
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		12/09/2022	Paydown		841,363	841,363	841,250	842,127	0	(765)	0	(765)	0	841,363	0	0	0	14,502	04/09/2038
693456-AP-0	PMTLT 2013-J1 B2 3.540% 09/25/43		12/01/2022	Paydown		549,850	549,850	563,747	550,815	0	(964)	0	(964)	0	549,850	0	0	0	7,017	09/25/2043
693456-AQ-8	PMTLT 2013-J1 B3 3.540% 09/25/43		12/01/2022	Paydown		314,168	314,168	315,346	314,127	0	41	0	41	0	314,168	0	0	0	4,009	09/25/2043
69349A-AA-0	PNC CAPITAL TRUST C 5.331% 06/01/28		04/28/2022	SEAPORT GROUP LLC		79,680	83,000	76,775	78,508	0	198	0	198	0	78,706	0	974	974	310	06/01/2028
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		06/02/2022	TD SECURITIES		2,021,460	2,000,000	1,994,400	1,998,935	0	246	0	246	0	1,999,180	0	22,280	22,280	65,656	07/25/2023
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		12/01/2022	Paydown		359,341	359,341	354,793	358,255	0	1,086	0	1,086	0	359,341	0	0	0	6,156	02/25/2048
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		12/01/2022	Paydown		2,156,040	2,156,040	2,078,783	2,147,466	0	8,574	0	8,574	0	2,156,040	0	0	0	36,935	02/25/2048
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		12/01/2022	Paydown		564,489	564,489	521,800	0	0	42,690	0	42,690	0	564,489	0	0	0	4,237	08/25/2051
69403W-AB-3	PACIFIC BEACON LLC 4.437% 07/15/26		07/15/2022	Various		1,029,975	1,029,975	875,479	979,449	0	50,526	0	50,526	0	1,029,975	0	0	0	3,977	07/15/2026
69410A-AA-4	PACEWell 5 Trust20221 2022-1 A 6.635% 10/11/60		12/10/2022	Paydown		3,829	3,829	3,829	0	0	0	0	0	0	3,829	0	0	0	13	10/11/2060
713448-CX-4	PEPSICO INC 3.100% 07/17/22		05/17/2022	Call 100.0000		10,000,000	10,000,000	9,998,100	9,999,740	0	(322)	0	(322)	0	9,999,418	0	582	582	258,333	07/17/2022
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		04/01/2022	Various		2,676,000	2,676,000	2,675,620	2,675,693	0	307	0	307	0	2,676,000	0	0	0	57,534	04/01/2022
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		08/16/2022	Various		478,643	524,000	497,800	503,615	0	1,331	0	1,331	0	504,946	0	(26,304)	(26,304)	32,650	10/01/2026
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		02/23/2022	CITIGROUP GLOBAL MKTS		319,007	343,000	346,238	346,114	0	(37)	0	(37)	0	346,077	0	(27,070)	(27,070)	5,520	03/01/2032
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		12/23/2022	Redemption 100.0000		1,068,417	1,068,417	1,068,417	1,023,496	0	0	0	0	0	1,068,417	0	0	0	26,315	12/31/2031
723787-AM-9	PIONEER NATURAL 4.450% 01/15/26		02/24/2022	Call 108.3445		7,584,118	7,000,000	6,992,230	6,996,546	0	(56)	0	(56)	0	6,996,490	0	3,510	3,510	773,613	01/15/2026
72703P-AA-1	PLNT 2018-1A A2I 4.262% 09/05/48		02/10/2022	Paydown		12,577,500	12,577,500	12,577,500	12,577,500	0	0	0	0	0	12,577,500	0	0	0	96,787	09/05/2048
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		12/05/2022	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,374	09/05/2048
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		12/05/2022	Paydown		86,250	86,250	86,250	0	0	0	0	0	0	86,250	0	0	0	1,597	12/05/2051
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2022	Various		200,968	200,968	200,968	200,968	0	0	0	0	0	200,968	0	0	0	4,522	09/13/2027
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/10/2022	Various		105,515	105,515	106,515	19,409	0	(2,217)	0	(2,217)	0	105,515	0	0	0	3,768	05/10/2037
73179P-AK-2	POLYONE CORP 5.250% 03/15/23		11/02/2022	Various		5,977,180	5,918,000	5,918,000	5,918,000	0	0	0	0	0	5,918,000	0	0	0	410,438	03/15/2023
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		06/13/2022	GOLDMAN SACHS		1,441,029	1,458,000	1,436,669	1,447,050	0	1,464	0	1,464	0	1,448,514	0	(7,486)	(7,486)	39,913	03/15/2025
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		10/30/2022	Paydown		50,000	50,000	47,563	0	0	2,438	0	2,438	0	50,000	0	0	0	839	07/30/2049
74166Y-AC-4	PROSE 2022-1 A2 5.709% 04/30/52		10/30/2022	Paydown		50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	1,174	04/30/2052
74333B-AE-8	PROG 2019-SFR1 C 3.820% 08/17/35		02/01/2022	Paydown		5,000,000	5,000,000	4,999,779	4,995,067	0	4,933	0	4,933	0	5,000,000	0	0	0	31,833	08/17/2035
74333B-AG-3	PROG 2019-SFR1 D 4.168% 08/17/35		02/01/2022	Paydown		2,089,000	2,089,000	2,088,910	2,086,763	0	2,237	0	2,237	0	2,089,000	0	0	0	14,512	08/17/2035
74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A 1.524% 07/17/38		06/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/17/2038
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/01/2022	Paydown		335,703	335,703	337,644	336,272	0	(569)	0	(569)	0	335,703	0	0	0	3,903	12/25/2049
747525-AE-3	QUALCOMM 3.000% 05/20/22		05/20/2022	Various		13,000,000	13,000,000	12,995,060	12,999,190	0	810	0	810	0	13,000,000	0	0	0	195,000	05/20/2022
747525-AF-0	QUALCOMM 3.450% 05/20/25		09/16/2022	US BANCORP		9,877,200	10,000,000	9,964,000	9,986,129	0	2,502	0	2,502	0	9,988,631	0	(111,431)	(111,431)	272,646	05/20/2025
747525-AT-0	QUALCOMM 2.900% 05/20/24		06/08/2022	US BANCORP		4,992,900	5,000,000	4,985,600	4,994,646	0	987	0	987	0	4,995,633	0	(2,733)	(2,733)	80,556	05/20/2024
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2022	Paydown		99,983	115,659	96,761	99,841	0	142	0	142	0	99,983	0	0	0	3,492	06/25/2036
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		12/01/2022	Paydown		63,157	73,261	59,884	62,898	0	259	0	259	0	63,157	0	0	0	1,781	06/25/2036
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		12/25/2022	Paydown		1,837,571	1,837,571	1,823,454	1,837,538	0	33	0	33	0	1,837,571	0	0	0	19,760	10/25/2063
75574X-AA-3	RCMT 2019-FL3 A 5.389% 03/25/34		02/25/2022	Paydown		5,231	5,231	5,231	5,231	0	0	0	0	0	5,231	0	0	0	5	03/25/2034

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
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		12/01/2022	Paydown		32,023	32,023	23,357	15,729	0	16,294	0	16,294	0	32,023	0	0	0	755	05/25/2036
760759-AT-7	REPUBLIC SERVICES INC 3.950% 05/15/28		05/13/2022	BARCLAYS		4,990,500	5,000,000	4,930,100	4,952,057	0	2,678	0	2,678	0	4,954,735	0	35,765	35,765	99,847	05/15/2028
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		12/01/2022	Paydown		29,548	29,548	25,343	24,991	0	4,556	0	4,556	0	29,548	0	0	0	816	01/25/2032
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2022	Paydown		130,199	131,698	119,221	121,413	0	8,786	0	8,786	0	130,199	0	0	0	3,713	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2022	Paydown		166,293	176,856	145,738	160,284	0	6,009	0	6,009	0	166,293	0	0	0	5,215	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2022	Paydown		3,876	4,252	3,832	3,765	0	110	0	110	0	3,876	0	0	0	72	11/25/2035
76112B-4N-7	RAMP 2006-NC3 A3 4.656% 03/25/36		05/25/2022	Paydown		54,248	54,248	54,155	54,243	0	5	0	5	0	54,248	0	0	0	87	03/25/2036
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2022	Paydown		562,756	503,039	328,050	285,194	0	277,562	0	277,562	0	562,756	0	0	0	14,175	04/25/2036
771196-BJ-0	ROCHE HLDGS INC 3.000% 11/10/25 SEG HLD LLC/SEG FIN CORP 5.625% 10/15/28		10/04/2022	JANE STREET EXECUTION SERVICES		719,160	750,000	721,673	734,511	0	2,902	0	2,902	0	737,413	0	(18,253)	(18,253)	20,375	11/10/2025
78397K-AA-0			02/15/2022	Various		465,945	448,000	460,320	457,584	0	(292)	0	(292)	0	457,292	0	8,653	8,653	8,540	10/15/2028
80284Y-AH-7	SDART 2017-3 E 4.970% 01/15/25		01/15/2022	Paydown		200,000	200,000	208,531	200,173	0	(173)	0	(173)	0	200,000	0	0	0	828	01/15/2025
80286H-AG-4	Santander Drive 20193 eivabl 2.680% 10/15/25		12/15/2022	Paydown		8,304,501	8,304,501	8,403,116	0	0	(98,616)	0	(98,616)	0	8,304,501	0	0	0	156,312	10/15/2025
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		12/01/2022	Paydown		165,186	165,186	168,748	166,125	0	(939)	0	(939)	0	165,186	0	0	0	2,526	05/25/2045
81744Y-AG-1	SEMT 2013-4 B2 3.442% 04/25/43		12/01/2022	Paydown		372,478	372,478	358,088	369,564	0	2,915	0	2,915	0	372,478	0	0	0	5,092	04/25/2043
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2022	Paydown		187,747	187,747	184,491	186,514	0	1,233	0	1,233	0	187,747	0	0	0	2,785	07/25/2043
81745Q-CC-4	SEMT 2015-1 B3 3.913% 01/25/45		12/01/2022	Paydown		392,194	392,194	404,450	396,639	0	(4,445)	0	(4,445)	0	392,194	0	0	0	5,868	01/25/2045
81745R-AG-5	SEMT 2013-3 B1 3.538% 03/25/43		12/01/2022	Paydown		463,364	463,364	467,744	463,332	0	32	0	32	0	463,364	0	0	0	6,436	03/25/2043
81745R-AH-3	SEMT 2013-3 B2 3.538% 03/25/43		12/01/2022	Paydown		177,073	177,073	181,728	177,729	0	(656)	0	(656)	0	177,073	0	0	0	2,460	03/25/2043
81745X-CB-1	SEMT 2017-4 B1 3.917% 07/25/47		12/01/2022	Paydown		309,355	309,355	327,312	317,309	0	(7,955)	0	(7,955)	0	309,355	0	0	0	7,607	07/25/2047
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		12/01/2022	Paydown		269,258	269,258	280,197	274,479	0	(5,221)	0	(5,221)	0	269,258	0	0	0	6,748	08/25/2047
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		12/01/2022	Paydown		248,020	248,020	249,434	247,754	0	267	0	267	0	248,020	0	0	0	2,143	08/25/2047
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		12/01/2022	Paydown		646,780	646,780	651,327	646,973	0	(194)	0	(194)	0	646,780	0	0	0	8,313	02/25/2048
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		12/01/2022	Paydown		276,923	276,923	276,793	276,451	0	472	0	472	0	276,923	0	0	0	4,081	02/25/2047
81746W-CE-6	SEMT 2018-CH3 B1B 4.756% 08/25/48		12/01/2022	Paydown		118,973	118,973	128,268	124,533	0	(5,559)	0	(5,559)	0	118,973	0	0	0	3,103	08/25/2048
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		12/01/2022	Paydown		552,233	552,233	561,206	553,113	0	(881)	0	(881)	0	552,233	0	0	0	7,589	03/25/2048
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52		12/01/2022	Paydown		1,411,712	1,411,712	1,415,242	1,415,207	0	(3,494)	0	(3,494)	0	1,411,712	0	0	0	18,363	01/25/2052
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		12/01/2022	Paydown		738,347	738,347	756,575	747,925	0	(9,577)	0	(9,577)	0	738,347	0	0	0	8,431	03/25/2050
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.855% 02/25/50		12/01/2022	Paydown		49,651	49,651	48,596	0	0	1,055	0	1,055	0	49,651	0	0	0	722	02/25/2050
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		12/01/2022	Paydown		1,202,458	1,202,458	1,236,277	1,237,730	0	(35,272)	0	(35,272)	0	1,202,458	0	0	0	11,406	11/25/2050
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		12/01/2022	Paydown		993,616	993,616	987,717	0	0	5,900	0	5,900	0	993,616	0	0	0	10,085	02/25/2052
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51		10/09/2022	Paydown		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	3,374	01/30/2051
81761T-AC-9	SERV 2020-1 A2II 3.337% 01/30/51		10/30/2022	Paydown		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	3,659	01/30/2051
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51		10/30/2022	Paydown		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	6,031	07/30/2051
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		10/25/2022	Paydown		292,000	292,000	292,687	292,247	0	(247)	0	(247)	0	292,000	0	0	0	7,085	10/25/2049
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2022	Paydown		438,465	438,465	428,858	435,479	0	2,986	0	2,986	0	438,465	0	0	0	5,575	07/25/2043
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		12/20/2022	Paydown		2,071,363	2,071,363	2,070,977	2,072,088	0	(724)	0	(724)	0	2,071,363	0	0	0	28,980	08/20/2036
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		12/20/2022	Paydown		92,917	92,917	92,975	0	0	(58)	0	(58)	0	92,917	0	0	0	1,667	01/20/2050
842400-HE-6	SOUTHERN CAL EDISON 1.100% 06/13/22		06/13/2022	Maturity		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	17,118	06/13/2022
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		04/04/2022	Various		326,028	297,000	329,252	322,968	0	(1,998)	0	(1,998)	0	320,970	0	5,058	5,058	13,888	09/15/2028
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		10/26/2022	STIFEL NICHOLAS		486,995	563,000	546,110	548,516	0	1,818	0	1,818	0	550,335	0	(63,340)	(63,340)	27,218	11/01/2027
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		12/25/2022	Paydown		1,955,998	1,955,998	1,955,901	1,955,932	0	67	0	67	0	1,955,998	0	0	0	19,008	09/25/2037
855244-AQ-2	STARBUCKS CORP 3.800% 08/15/25		08/03/2022	TD SECURITIES		5,019,600	5,000,000	4,995,400	4,997,320	0	508	0	508	0	4,997,828	0	21,772	21,772	184,722	08/15/2025
857477-AM-5	STATE STREET CORP 3.700% 11/20/23		07/05/2022	Various		12,080,880	12,000,000	12,054,850	12,012,085	0	(3,361)	0	(3,361)	0	12,008,724	0	72,156	72,156	279,967	11/20/2023
86359A-K3-6	SASC 2003-25XS A5 3.931% 08/25/33		12/01/2022	Paydown		317,891	317,891	317,692	311,563	0	6,328	0	6,328	0	317,891	0	0	0	6,818	08/25/2033

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
86765B-AJ-8	SUNOCO LOGISTICS PARTNER 4.650% 02/15/22		02/15/2022	Maturity		2,000,000	2,000,000	1,998,960	1,999,786	0	214	0	214	0	2,000,000	0	0	0	46,500	02/15/2022
86787X-AA-3	SUNTRUST CAPITAL I 5.320% 05/15/27		04/28/2022	SEAPORT GROUP LLC		57,600	60,000	58,500	58,584	0	83	0	83	0	58,667	0	(1,067)	(1,067)	275	05/15/2027
872225-AF-4	TBW 2006-5 A5A		01/01/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,166	11/25/2036
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		12/01/2022	Paydown		271,715	271,715	270,652	281,536	0	(9,822)	0	(9,822)	0	271,715	0	0	0	8,182	11/25/2036
87241F-AC-6	TCW Direct Lending Subordinated Note		01/01/2022	PRIVATE PLACEMENT		7,440,667	7,440,667	7,440,667	7,440,667	0	0	0	0	0	7,440,667	0	0	0	0	06/18/2029
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		12/20/2022	Paydown		1,937,500	1,937,500	1,937,259	1,937,401	0	99	0	99	0	1,937,500	0	0	0	17,317	02/20/2046
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		08/31/2022	DEUTSCHE BANK		603,408	650,000	666,821	665,778	0	(1,171)	0	(1,171)	0	664,608	0	(61,200)	(61,200)	22,179	04/15/2030
87303*-AA-9	THL Credit 5.000% 12/03/24		11/10/2022	PRIVATE PLACEMENT		4,540,666	4,540,666	4,540,666	4,139,076	0	0	0	0	0	4,540,666	0	0	0	78,857	12/03/2024
87303T-AA-5	TTAN 2021MHC 2021-MHC A 5.168% 03/15/38		11/15/2022	Paydown		133,439	133,439	133,439	133,439	0	0	0	0	0	133,439	0	0	0	1,850	03/15/2038
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		11/25/2022	Paydown		35,980	35,980	29,875	0	0	6,105	0	6,105	0	35,980	0	0	0	310	08/25/2051
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		12/20/2022	Paydown		4,145,470	4,145,470	4,086,101	3,412,073	0	58,435	0	58,435	0	4,145,470	0	0	0	43,528	09/20/2045
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		04/01/2022	Various		6,996,365	7,458,000	7,664,420	7,592,035	0	(14,000)	0	(14,000)	0	7,578,035	0	(581,670)	(581,670)	210,274	05/15/2027
87422V-AG-3	TALEN ENERGY SUPPLY LLC 6.625% 01/15/28		04/01/2022	Various		473,978	511,000	526,330	522,673	0	(969)	0	(969)	0	521,705	0	(47,727)	(47,727)	24,450	01/15/2028
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		03/16/2022	CREDIT SUISSE FIRST BOSTON		393,595	446,000	461,083	457,357	0	(669)	0	(669)	0	456,688	0	(63,093)	(63,093)	10,108	06/01/2028
87612B-BJ-0	TARGA RESOURCES PARTNERS 5.875% 04/15/26		04/06/2022	Call 103.0880		3,608,080	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	205,752	04/15/2026
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2022	Redemption 100.0000		385,026	385,026	385,026	385,026	0	0	0	0	0	385,026	0	0	0	27,433	02/01/2030
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		12/20/2022	Paydown		1,564,936	1,564,936	1,564,470	1,564,825	0	110	0	110	0	1,564,936	0	0	0	18,042	09/20/2045
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		12/20/2022	Paydown		1,971,667	1,971,667	1,957,482	1,819,828	0	13,627	0	13,627	0	1,971,667	0	0	0	22,001	09/20/2045
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46		12/20/2022	Paydown		576,533	576,533	509,219	0	0	67,315	0	67,315	0	576,533	0	0	0	3,632	02/20/2046
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		12/20/2022	Paydown		1,692,400	1,692,400	1,692,097	1,692,237	0	163	0	163	0	1,692,400	0	0	0	20,443	04/20/2046
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		12/20/2022	Paydown		3,240,320	3,240,320	3,136,836	2,399,706	0	103,365	0	103,365	0	3,240,320	0	0	0	31,333	08/20/2046
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		09/28/2022	CREDIT SUISSE FIRST BOSTON		1,272,799	1,795,000	1,657,377	1,670,853	0	1,921	0	1,921	0	1,672,775	0	(399,976)	(399,976)	105,194	07/15/2045
89169E-AA-7	TPMT 2017-5 A1 4.989% 02/25/57		12/27/2022	Paydown		51,173	51,173	51,301	51,280	0	(107)	0	(107)	0	51,173	0	0	0	335	02/25/2057
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62		12/01/2022	Paydown		951,237	951,237	910,999	0	0	40,237	0	40,237	0	951,237	0	0	0	8,073	07/25/2062
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		12/01/2022	Paydown		56,202	56,202	57,397	56,879	0	(676)	0	(676)	0	56,202	0	0	0	700	10/25/2056
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 5.389% 10/25/48		12/25/2022	Paydown		23,459	23,459	23,432	23,166	0	293	0	293	0	23,459	0	0	0	196	10/25/2048
89180D-AA-4	TPMT 2021-HE1 A1 0.918% 02/25/63		12/01/2022	Paydown		46,143	46,143	46,142	46,134	0	8	0	8	0	46,143	0	0	0	192	02/25/2063
89236T-EW-1	TOYOTA 3.400% 04/14/25		08/18/2022	WELLS FARGO		14,905,500	15,000,000	14,963,850	14,981,434	0	3,449	0	3,449	0	14,984,883	0	(79,383)	(79,383)	436,333	04/14/2025
89236T-FS-9	TOYOTA 3.350% 01/08/24		11/01/2022	CITIGROUP GLOBAL MKTS		9,820,200	10,000,000	9,997,300	9,998,803	0	197	0	197	0	9,999,000	0	(178,800)	(178,800)	442,014	01/08/2024
89236T-HE-8	TOYOTA 0.545% 02/14/22		02/14/2022	Maturity		25,400,000	25,400,000	25,400,000	25,400,000	0	0	0	0	0	25,400,000	0	0	0	19,647	02/14/2022
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		07/26/2022	Call 100.2480		5,231,943	5,219,000	5,216,774	5,218,100	0	111	0	111	0	5,218,212	0	788	788	156,161	11/01/2024
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52		12/17/2022	Paydown		444,318	444,318	444,228	0	0	89	0	89	0	444,318	0	0	0	7,701	05/17/2052
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		12/20/2022	Paydown		1,445,000	1,445,000	1,444,730	1,444,930	0	70	0	70	0	1,445,000	0	0	0	16,515	09/20/2045
90270R-BC-7	UBSBB 2012-C4 A3 2012-C4 A3 2.533% 12/10/45		06/01/2022	Paydown		147,820	147,820	148,092	147,820	0	0	0	0	0	147,820	0	0	0	1,586	12/10/2045
90270R-BF-0	UBSBB 2012-C4 A3 2012-C4 AAB 2.459% 12/10/45		05/01/2022	Paydown		48,592	48,592	49,010	48,669	0	(77)	0	(77)	0	48,592	0	0	0	298	12/10/2045
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		11/01/2022	Paydown		1,214,713	1,214,713	1,251,150	1,216,946	0	(2,232)	0	(2,232)	0	1,214,713	0	0	0	15,209	03/10/2046
90276E-AC-1	UBSCM 2017-C1 ASB 3.256% 06/15/50		12/01/2022	Paydown		1,677,318	1,677,318	1,727,617	1,695,146	0	(17,828)	0	(17,828)	0	1,677,318	0	0	0	38,806	06/15/2050
90276Y-AF-0	UBSCM 2019-C16 XA 1.532% 04/15/52		12/01/2022	Paydown		0	0	2,170	0	0	(2,170)	0	(2,170)	0	0	0	0	0	42	04/15/2052
90278L-AZ-2	UBSCM 2018-C15 XA 0.897% 12/15/51		04/05/2022	BREAN CAPITAL LLC		844,424	0	1,119,284	814,935	0	89,431	0	89,431	0	904,365	0	(59,941)	(59,941)	84,944	12/15/2051
90278L-AZ-2	UBSCM 2018-C15 XA 0.897% 12/15/51		03/01/2022	Paydown		0	0	228,043	166,035	0	(166,035)	0	(166,035)	0	0	0	0	0	12,826	12/15/2051
904764-BG-1	UNILEVER CAPITAL CORP 3.250% 03/07/24		09/21/2022	GOLDMAN SACHS		4,930,300	5,000,000	4,963,900	4,984,706	0	5,026	0	5,026	0	4,989,732	0	(59,432)	(59,432)	169,722	03/07/2024
907818-DK-1	UNION PACIFIC CORP 4.163% 07/15/22		04/15/2022	Call 100.0000		4,000,000	4,000,000	4,218,880	4,008,710	0	(8,710)	0	(8,710)	0	4,000,000	0	0	0	124,890	07/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
907818-DV-7	UNION PACIFIC CORP 3.750% 03/15/24		10/05/2022	Various		2,960,610	3,000,000	2,977,410	2,994,273	0	1,965	0	1,965	0	2,996,238	0	(35,628)	(35,628)	119,375	03/15/2024
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		08/25/2022	Redemption 100.0000		231,247	231,247	231,247	231,247	0	0	0	0	0	231,247	0	0	0	7,198	08/25/2031
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2022	Various		369,360	369,360	369,360	369,360	0	0	0	0	0	369,360	0	0	0	8,588	07/07/2028
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		10/07/2022	Redemption 100.0000		964,467	964,467	910,939	928,310	0	36,158	0	36,158	0	964,467	0	0	0	20,796	10/07/2028
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		11/01/2022	Redemption 100.0000		153,162	153,162	153,162	153,162	0	0	0	0	0	153,162	0	0	0	3,102	05/01/2032
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		12/01/2022	Various		254,966	254,966	242,414	247,443	0	7,524	0	7,524	0	254,966	0	0	0	6,597	12/01/2027
90932L-AB-3	UNITED AIR 2015-1 A PTT 3.700% 12/01/22		12/01/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	185,000	12/01/2022
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2022	Redemption 100.0000		164,802	164,802	164,802	164,802	0	0	0	0	0	164,802	0	0	0	4,633	09/03/2026
911312-BK-1	UNITED PARCEL SERVICE 2.500% 04/01/23		06/14/2022	BANK of AMERICA SEC		9,539,951	9,585,000	9,209,661	9,470,311	0	41,393	0	41,393	0	9,511,703	0	28,247	28,247	169,734	04/01/2023
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		05/23/2022	Call 102.7500		3,462,675	3,370,000	2,961,325	3,042,696	0	19,648	0	19,648	0	3,062,345	0	307,655	307,655	234,777	05/15/2027
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		03/03/2022	GOLDMAN SACHS		304,491	318,000	319,333	319,273	0	(30)	0	(30)	0	319,242	0	(14,751)	(14,751)	6,758	01/15/2032
91159H-HK-9	US BANCORP 3.600% 09/11/24		09/20/2022	Various		9,927,950	10,000,000	9,979,200	9,993,257	0	1,797	0	1,797	0	9,995,054	0	(67,104)	(67,104)	354,500	09/11/2024
913017-DD-8	UNITED TECHNOLOGIES 3.950% 08/16/25		06/28/2022	CITIGROUP GLOBAL MKTS		1,997,420	2,000,000	1,996,600	1,998,050	0	241	0	241	0	1,998,290	0	(870)	(870)	68,906	08/16/2025
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		03/15/2022	Maturity		21,862,000	21,862,000	20,866,474	21,832,852	0	29,148	0	29,148	0	21,862,000	0	0	0	314,266	03/15/2022
91324P-CN-0	UNITEDHEALTH GROUP INC 3.350% 07/15/22		07/15/2022	Maturity		2,000,000	2,000,000	1,997,540	1,999,768	0	232	0	232	0	2,000,000	0	0	0	67,000	07/15/2022
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		12/24/2022	Paydown		4,889,020	4,889,020	4,888,792	0	0	228	0	228	0	4,889,020	0	0	0	42,888	03/24/2028
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67		12/01/2022	Paydown		950,727	950,727	930,373	0	0	20,354	0	20,354	0	950,727	0	0	0	8,604	04/25/2067
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67		12/01/2022	Paydown		2,556,712	2,556,712	2,549,996	0	0	6,716	0	6,716	0	2,556,712	0	0	0	32,298	02/25/2067
927804-FS-8	VIRGINIA ELECTRIC & POWER 3.100% 05/15/25		05/23/2022	KEY BANC-MCDONALD		3,458,945	3,500,000	3,294,235	3,359,898	0	15,635	0	15,635	0	3,375,533	0	83,412	83,412	57,264	05/15/2025
92826C-AD-4	VISA INC 3.150% 12/14/25		09/13/2022	Various		9,986,420	10,159,000	9,983,965	10,063,412	0	12,567	0	12,567	0	10,075,979	0	(89,560)	(89,560)	192,770	12/14/2025
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2022	Paydown		424,582	424,582	437,299	426,310	0	(1,728)	0	(1,728)	0	424,582	0	0	0	9,086	05/15/2047
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2022	Paydown		96,749	96,749	80,786	86,898	0	9,851	0	9,851	0	96,749	0	0	0	1,762	06/25/2033
92937E-AE-4	WFRBS 2013-C11 ASB 2.630% 03/15/45		11/01/2022	Paydown		77,119	77,119	78,740	77,554	0	(435)	0	(435)	0	77,119	0	0	0	990	03/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		11/01/2022	Paydown		2,251,929	2,251,929	2,229,931	2,247,533	0	4,396	0	4,396	0	2,251,929	0	0	0	39,549	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		12/01/2022	Paydown		2,709,784	2,709,784	2,790,950	2,717,495	0	(7,711)	0	(7,711)	0	2,709,784	0	0	0	55,050	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		12/01/2022	Paydown		1,201,170	1,201,170	1,237,138	1,204,402	0	(3,232)	0	(3,232)	0	1,201,170	0	0	0	24,322	03/15/2046
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		12/01/2022	Paydown		4,336,096	4,336,096	4,465,923	4,350,909	0	(14,813)	0	(14,813)	0	4,336,096	0	0	0	95,839	03/15/2047
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		12/01/2022	Paydown		41,076	41,076	42,475	41,666	0	(590)	0	(590)	0	41,076	0	0	0	880	08/15/2047
939344-AR-8	WMALT 2006-4 3A6 4.609% 05/25/36		12/01/2022	Paydown		174,068	186,466	140,631	169,541	0	4,528	0	4,528	0	174,068	0	0	0	3,597	05/25/2036
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2022	Paydown		62,229	69,413	64,096	64,414	0	(2,184)	0	(2,184)	0	62,229	0	0	0	1,157	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		12/01/2022	Paydown		167,289	167,289	59,421	51,048	0	116,240	0	116,240	0	167,289	0	0	0	1,136	07/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.283% 10/25/36		12/01/2022	Paydown		268,822	268,822	141,158	97,035	0	171,787	0	171,787	0	268,822	0	0	0	1,969	10/25/2036
948741-AH-6	WEINGARTEN REALTY INVST 3.375% 10/15/22		09/07/2022	Call 100.0000		5,000,000	5,000,000	4,921,000	4,989,936	0	8,784	0	8,784	0	4,998,720	0	1,280	1,280	165,000	10/15/2022
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		12/15/2022	Paydown		2,218,596	2,218,596	2,217,951	2,217,775	0	822	0	822	0	2,218,596	0	0	0	32,935	06/15/2038
94974B-FN-5	WELLS FARGO CO 4.125% 08/15/23		12/14/2022	JANE STREET EXECUTION SERVICES		995,130	1,000,000	991,240	998,222	0	1,005	0	1,005	0	999,227	0	(4,097)	(4,097)	55,115	08/15/2023
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50		12/01/2022	Paydown		569,126	569,126	582,821	579,350	0	(10,224)	0	(10,224)	0	569,126	0	0	0	6,443	05/25/2050
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		12/01/2022	Paydown		2,185,105	2,185,105	2,236,319	2,233,785	0	(48,679)	0	(48,679)	0	2,185,105	0	0	0	27,037	06/25/2051
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34		12/01/2022	Paydown		1,160,479	1,160,479	1,153,226	0	0	7,253	0	7,253	0	1,160,479	0	0	0	16,421	10/25/2034

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
94988D-AW-0	Wells Fargo Rere2013FRR1t 2013-FRR1 BK26 0.000% 01/27/45		06/01/2022	AMHERST SECURITIES GROUP		6,628,475	6,860,000	6,662,775	6,668,088	0	50,771	0	50,771	0	6,718,858	0	(90,383)	(90,383)	0	01/27/2045
94988D-AW-0	Wells Fargo Rere2013FRR1t 2013-FRR1 BK26 0.000% 01/27/45		12/01/2022	Paydown		3,000,000	3,000,000	2,913,750	2,916,073	0	83,927	0	83,927	0	3,000,000	0	0	0	0	01/27/2045
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		05/01/2022	Paydown		525,910	525,910	520,815	525,245	0	665	0	665	0	525,910	0	0	0	2,865	10/15/2045
94988Q-BC-4	WFCM 2013-LC12 XA 0.136% 07/15/46		12/01/2022	Paydown		0	0	186,717	19,517	0	(19,517)	0	(19,517)	0	0	0	0	0	11,461	07/15/2046
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		12/01/2022	Paydown		3,145,066	3,145,066	3,239,374	3,163,543	0	(18,477)	0	(18,477)	0	3,145,066	0	0	0	59,921	07/15/2058
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 0.881% 09/15/58		12/01/2022	Paydown		0	0	32,680	0	0	(32,680)	0	(32,680)	0	0	0	0	0	4,188	09/15/2058
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47		12/01/2022	Paydown		869,970	869,970	847,153	861,336	0	8,635	0	8,635	0	869,970	0	0	0	10,489	07/25/2047
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		07/01/2022	Paydown		314,599	314,599	309,720	311,079	0	3,520	0	3,520	0	314,599	0	0	0	4,263	01/15/2059
94989Y-AZ-6	WFCM 2016-C32 A4 3.560% 01/15/59		09/14/2022	WELLS FARGO		3,524,060	3,670,000	3,689,497	3,682,423	0	(2,965)	0	(2,965)	0	3,679,458	0	(155,398)	(155,398)	103,433	01/15/2059
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 0.969% 07/15/50		12/01/2022	Paydown		0	0	373,163	369,964	0	(369,964)	0	(369,964)	0	0	0	0	0	42,696	07/15/2050
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		12/01/2022	Paydown		78,287	78,287	78,890	78,271	0	16	0	16	0	78,287	0	0	0	1,683	11/25/2048
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49		12/01/2022	Paydown		1,145,839	1,145,839	1,166,249	1,154,167	0	(8,327)	0	(8,327)	0	1,145,839	0	0	0	15,118	09/25/2049
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50		12/01/2022	Paydown		763,124	763,124	786,375	786,149	0	(23,026)	0	(23,026)	0	763,124	0	0	0	8,054	09/25/2050
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		12/01/2022	Paydown		926,837	926,837	909,169	0	0	17,668	0	17,668	0	926,837	0	0	0	10,404	08/25/2051
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.396% 04/15/55		12/01/2022	Paydown		0	0	10,478	0	0	(10,478)	0	(10,478)	0	0	0	0	0	659	04/15/2055
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		12/01/2022	Paydown		363,028	363,028	330,469	0	0	32,559	0	32,559	0	363,028	0	0	0	3,201	03/25/2052
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		12/15/2022	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,855	03/15/2048
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		12/15/2022	Paydown		227,500	227,500	231,875	231,049	0	(3,549)	0	(3,549)	0	227,500	0	0	0	5,801	06/15/2049
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51		12/15/2022	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	5,203	06/15/2051
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52		12/15/2022	Paydown		75,000	75,000	75,000	0	0	0	0	0	0	75,000	0	0	0	1,844	03/15/2052
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		12/15/2022	Paydown		90,000	90,000	90,000	0	0	0	0	0	0	90,000	0	0	0	2,370	03/15/2052
960413-AT-9	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		04/28/2022	GOLDMAN SACHS		3,959,560	4,000,000	3,981,035	3,989,753	0	642	0	642	0	3,990,394	0	(30,834)	(30,834)	102,800	08/15/2026
96042F-AF-1	WLAKE 2018-2A D 4.000% 01/16/24		01/15/2022	Paydown		13,212	13,212	13,542	13,224	0	(11)	0	(11)	0	13,212	0	0	0	44	01/16/2024
96042G-AL-6	WLAKE 2018-3A D 4.000% 10/16/23		06/15/2022	Paydown		109,361	109,361	112,835	109,992	0	(630)	0	(630)	0	109,361	0	0	0	1,196	10/16/2023
96042J-AJ-5	WLAKE 2019-1A C 3.450% 03/15/24		01/15/2022	Paydown		12,557	12,557	12,872	12,565	0	(8)	0	(8)	0	12,557	0	0	0	36	03/15/2024
96145D-AD-7	WESTROCK CO 3.375% 09/15/27		05/11/2022	US BANCORP		962,770	1,000,000	903,775	931,699	0	3,862	0	3,862	0	935,562	0	27,208	27,208	22,313	09/15/2027
96221T-AH-0	WFRBS 2014-LC14 XA 1.239% 03/15/47		12/01/2022	Paydown		0	0	239,004	72,641	0	(74,617)	0	(74,617)	0	0	0	0	0	29,628	03/15/2047
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		10/17/2022	Various		2,050,000	2,050,000	2,015,460	2,041,588	0	6,204	0	6,204	0	2,047,792	0	2,208	2,208	94,813	01/15/2023
96950F-AJ-3	WILLIAMS PARTNERS 3.350% 08/15/22		05/16/2022	Call 100.0000		2,252,000	2,252,000	2,138,026	2,241,275	0	6,245	0	6,245	0	2,247,520	0	4,480	4,480	56,582	08/15/2022
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		12/05/2022	Paydown		57,500	57,500	57,500	57,500	0	0	0	0	0	57,500	0	0	0	1,429	12/05/2050
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.935% 02/20/45		12/01/2022	Paydown		147,886	147,886	144,744	0	0	3,143	0	3,143	0	147,886	0	0	0	1,750	02/20/2045
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		02/09/2022	BARCLAYS		378,885	377,000	388,781	387,932	0	(137)	0	(137)	0	387,794	0	(8,909)	(8,909)	10,137	08/15/2028
98849B-AR-2	YUM! BRANDS INC 5.375% 04/01/32		03/24/2022	Various		5,006,368	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	6,368	6,368	0	04/01/2032
98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27		04/27/2022	MORGAN STANLEY HI-YLD		1,670,235	1,893,000	1,893,000	1,893,000	0	0	0	0	0	1,893,000	0	(222,765)	(222,765)	49,962	03/01/2027
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		10/30/2022	Paydown		419,620	419,620	408,259	335,000	0	11,361	0	11,361	0	419,620	0	0	0	7,807	07/30/2051
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32		11/07/2022	PRIVATE PLACEMENT		503,640	503,640	503,640	0	0	0	0	0	0	503,640	0	0	0	0	01/01/2032
PPE0E0-WD-3	HENDR 2021-A09 PRIVATE PLACEMENT 3.160% 12/31/77		02/28/2022	VFN-US BANK		2,018,175	2,018,175	2,018,175	2,018,175	0	0	0	0	0	2,018,175	0	0	0	10,627	12/31/2077
PPE0E0-WD-3	HENDR 2021-A09 PRIVATE PLACEMENT 3.160% 12/31/77		02/15/2022	Redemption 100.0000		2,713	2,713	2,713	2,713	0	0	0	0	0	2,713	0	0	0	8	12/31/2077
PPE130-RI-0	HENDR 2021-A10 PRIVATE PLACEMENT 3.110% 12/31/77		02/28/2022	VFN-US BANK		1,818,599	1,818,599	1,818,599	1,818,599	0	0	0	0	0	1,818,599	0	0	0	9,424	12/31/2077

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
PPE130-RI-0	HENDR 2021-A10 PRIVATE PLACEMENT 3.110% 12/31/77		02/15/2022	Redemption 100.0000		2,444	2,444	2,444	2,444	0	0	0	0	0	2,444	0	0	0	7	12/31/2077
PPE139-5M-6	HENDR 2021-A13 PRIVATE PLACEMENT 3.070% 12/31/77		02/28/2022	VFN-US BANK		1,897,093	1,897,093	1,897,093	1,897,093	0	0	0	0	0	1,897,093	0	0	0	9,705	12/31/2077
PPE139-5M-6	HENDR 2021-A13 PRIVATE PLACEMENT 3.070% 12/31/77		02/15/2022	Redemption 100.0000		2,550	2,550	2,550	2,550	0	0	0	0	0	2,550	0	0	0	8	12/31/2077
PPE13G-ZI-6	HENDR 2021-A15 PRIVATE PLACEMENT 3.070% 12/31/77		02/28/2022	VFN-US BANK		1,453,056	1,453,056	1,453,056	1,453,056	0	0	0	0	0	1,453,056	0	0	0	7,433	12/31/2077
PPE13G-ZI-6	HENDR 2021-A15 PRIVATE PLACEMENT 3.070% 12/31/77		02/15/2022	Redemption 100.0000		1,953	1,953	1,953	1,953	0	0	0	0	0	1,953	0	0	0	6	12/31/2077
PPE142-3R-1	HENDR 2021-A23 PRIVATE PLACEMENT 3.130% 12/31/77		02/28/2022	VFN-US BANK		2,100,615	2,100,615	2,100,615	2,100,615	0	0	0	0	0	2,100,615	0	0	0	10,958	12/31/2077
PPE142-3R-1	HENDR 2021-A23 PRIVATE PLACEMENT 3.130% 12/31/77		02/15/2022	Redemption 100.0000		(2,242)	(2,242)	(2,242)	(2,242)	0	0	0	0	0	(2,242)	0	0	0	6	12/31/2077
PPE240-BJ-2	HENDR 2021-A18 PRIVATE PLACEMENT 2.960% 12/31/77		02/28/2022	VFN-US BANK		3,330,751	3,330,751	3,330,751	3,330,751	0	0	0	0	0	3,330,751	0	0	0	16,428	12/31/2077
PPE240-BJ-2	HENDR 2021-A18 PRIVATE PLACEMENT 2.960% 12/31/77		02/15/2022	Redemption 100.0000		4,477	4,477	4,477	4,477	0	0	0	0	0	4,477	0	0	0	14	12/31/2077
PPE24S-5J-8	HENDR 2021-A21 PRIVATE PLACEMENT 3.160% 12/31/77		02/28/2022	VFN-US BANK		2,784,854	2,784,854	2,784,854	2,784,854	0	0	0	0	0	2,784,854	0	0	0	14,667	12/31/2077
PPE24S-5J-8	HENDR 2021-A21 PRIVATE PLACEMENT 3.160% 12/31/77		02/15/2022	Redemption 100.0000		(2,973)	(2,973)	(2,973)	(2,973)	0	0	0	0	0	(2,973)	0	0	0	8	12/31/2077
PPE2I1-MV-6	HENDR 2021-A26 PRIVATE PLACEMENT 3.190% 12/31/77		02/28/2022	VFN-US BANK		2,129,166	2,129,166	2,129,166	2,129,166	0	0	0	0	0	2,129,166	0	0	0	11,320	12/31/2077
PPE2I1-MV-6	HENDR 2021-A26 PRIVATE PLACEMENT 3.190% 12/31/77		02/15/2022	Redemption 100.0000		1,886	1,886	1,886	1,886	0	0	0	0	0	1,886	0	0	0	7	12/31/2077
PPE2LM-T7-2	HENDR 2021-A29 PRIVATE PLACEMENT 3.290% 12/31/77		02/28/2022	VFN-US BANK		2,032,426	2,032,426	2,032,426	2,032,426	0	0	0	0	0	2,032,426	0	0	0	11,144	12/31/2077
PPE2LM-T7-2	HENDR 2021-A29 PRIVATE PLACEMENT 3.290% 12/31/77		02/15/2022	Redemption 100.0000		1,800	1,800	1,800	1,800	0	0	0	0	0	1,800	0	0	0	6	12/31/2077
PPE32L-2L-1	HENDR 2021-A07 PP 3.210% 12/31/77		02/28/2022	VFN-US BANK		2,819,205	2,819,205	2,819,205	2,819,205	0	0	0	0	0	2,819,205	0	0	0	15,079	12/31/2077
PPE32L-2L-1	HENDR 2021-A07 PP 3.210% 12/31/77		02/15/2022	Redemption 100.0000		3,789	3,789	3,789	3,789	0	0	0	0	0	3,789	0	0	0	12	12/31/2077
PPE33V-5C-5	HENDR 2021-A24 PRIVATE PLACEMENT 3.300% 12/31/77		02/28/2022	VFN-US BANK		2,073,649	2,073,649	2,073,649	2,073,649	0	0	0	0	0	2,073,649	0	0	0	11,405	12/31/2077
PPE33V-5C-5	HENDR 2021-A24 PRIVATE PLACEMENT 3.300% 12/31/77		02/15/2022	Redemption 100.0000		(2,214)	(2,214)	(2,214)	(2,214)	0	0	0	0	0	(2,214)	0	0	0	7	12/31/2077
PPE42B-0K-9	HENDR 2021-A05 PP 3.320% 12/31/77		02/28/2022	VFN-US BANK		2,437,652	2,437,652	2,437,652	2,437,652	0	0	0	0	0	2,437,652	0	0	0	13,485	12/31/2077
PPE42B-0K-9	HENDR 2021-A05 PP 3.320% 12/31/77		02/15/2022	Redemption 100.0000		3,277	3,277	3,277	3,277	0	0	0	0	0	3,277	0	0	0	11	12/31/2077
PPE42F-H8-5	HENDR 2021-A06 PP 3.410% 12/31/77		02/28/2022	VFN-US BANK		2,848,446	2,848,446	2,848,446	2,848,446	0	0	0	0	0	2,848,446	0	0	0	16,185	12/31/2077
PPE42F-H8-5	HENDR 2021-A06 PP 3.410% 12/31/77		02/15/2022	Redemption 100.0000		3,829	3,829	3,829	3,829	0	0	0	0	0	3,829	0	0	0	13	12/31/2077
PPE43H-84-9	HENDR 2021-A20 PRIVATE PLACEMENT 3.120% 12/31/77		02/28/2022	VFN-US BANK		3,774,460	3,774,460	3,774,460	3,774,460	0	0	0	0	0	3,774,460	0	0	0	19,623	12/31/2077
PPE43H-84-9	HENDR 2021-A20 PRIVATE PLACEMENT 3.120% 12/31/77		02/15/2022	Redemption 100.0000		5,073	5,073	5,073	5,073	0	0	0	0	0	5,073	0	0	0	15	12/31/2077
PPE5K0-ZT-7	HENDR 2021-A28 PRIVATE PLACEMENT 3.310% 12/31/77		02/28/2022	VFN-US BANK		2,336,501	2,336,501	2,336,501	2,336,501	0	0	0	0	0	2,336,501	0	0	0	12,890	12/31/2077
PPE5K0-ZT-7	HENDR 2021-A28 PRIVATE PLACEMENT 3.310% 12/31/77		02/15/2022	Redemption 100.0000		2,070	2,070	2,070	2,070	0	0	0	0	0	2,070	0	0	0	9	12/31/2077
PPE73G-7L-7	HENDR 2021-A14 PRIVATE PLACEMENT 2.950% 12/31/77		02/28/2022	VFN-US BANK		1,568,620	1,568,620	1,568,620	1,568,620	0	0	0	0	0	1,568,620	0	0	0	7,711	12/31/2077
PPE73G-7L-7	HENDR 2021-A14 PRIVATE PLACEMENT 2.950% 12/31/77		02/15/2022	Redemption 100.0000		2,108	2,108	2,108	2,108	0	0	0	0	0	2,108	0	0	0	4	12/31/2077
PPE7FH-SR-6	HENDR 2021-A25 PP 3.250% 12/31/77		02/28/2022	VFN-US BANK		1,454,754	1,454,754	1,454,754	1,454,754	0	0	0	0	0	1,454,754	0	0	0	7,880	12/31/2077

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										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
PPE7FH-SR-6	HENDR 2021-A25 PP 3.250% 12/31/77		02/15/2022	Redemption 100.0000		(1,553)	(1,553)	(1,553)	(1,553)	0	0	0	0	0	(1,553)	0	0	0	5	12/31/2077
PPE829-AM-6	HENDR 2021-A03 PP 3.560% 12/31/77		02/28/2022	VFN-US BANK		1,995,788	1,995,788	1,995,788	1,995,788	0	0	0	0	0	1,995,788	0	0	0	11,839	12/31/2077
PPE829-AM-6	HENDR 2021-A03 PP 3.560% 12/31/77		02/15/2022	Redemption 100.0000		2,683	2,683	2,683	2,683	0	0	0	0	0	2,683	0	0	0	10	12/31/2077
PPE82W-6T-5	HENDR 2021-A11 PRIVATE PLACEMENT 3.220% 12/31/77		02/28/2022	VFN-US BANK		2,577,406	2,577,406	2,577,406	2,577,406	0	0	0	0	0	2,577,406	0	0	0	13,829	12/31/2077
PPE82W-6T-5	HENDR 2021-A11 PRIVATE PLACEMENT 3.220% 12/31/77		02/15/2022	Redemption 100.0000		3,464	3,464	3,464	3,464	0	0	0	0	0	3,464	0	0	0	11	12/31/2077
PPE83I-4M-2	HENDR 2021-A19 PRIVATE PLACEMENT 3.120% 12/31/77		02/28/2022	VFN-US BANK		2,553,791	2,553,791	2,553,791	2,553,791	0	0	0	0	0	2,553,791	0	0	0	13,277	12/31/2077
PPE83I-4M-2	HENDR 2021-A19 PRIVATE PLACEMENT 3.120% 12/31/77		02/15/2022	Redemption 100.0000		3,433	3,433	3,433	3,433	0	0	0	0	0	3,433	0	0	0	11	12/31/2077
PPE8CB-VB-1	HENDR 2021-A31 PRIVATE PLACEMENT 3.270% 12/31/77		02/28/2022	VFN-US BANK		2,256,174	2,256,174	2,256,174	2,256,174	0	0	0	0	0	2,256,174	0	0	0	10,452	12/31/2077
PPE8CB-VB-1	HENDR 2021-A31 PRIVATE PLACEMENT 3.270% 12/31/77		02/15/2022	Redemption 100.0000		1,999	1,999	1,999	1,999	0	0	0	0	0	1,999	0	0	0	5	12/31/2077
PPE95Z-HE-4	HENDR 2021-A27 PRIVATE PLACEMENT 3.210% 12/31/77		02/28/2022	VFN-US BANK		2,059,238	2,059,238	2,059,238	2,059,238	0	0	0	0	0	2,059,238	0	0	0	11,017	12/31/2077
PPE95Z-HE-4	HENDR 2021-A27 PRIVATE PLACEMENT 3.210% 12/31/77		02/15/2022	Redemption 100.0000		1,824	1,824	1,824	1,824	0	0	0	0	0	1,824	0	0	0	6	12/31/2077
PPEA2L-89-6	HENDR 2021-A08 PP 3.140% 12/31/77		02/28/2022	VFN-US BANK		2,200,869	2,200,869	2,200,869	2,200,869	0	0	0	0	0	2,200,869	0	0	0	11,515	12/31/2077
PPEA2L-89-6	HENDR 2021-A08 PP 3.140% 12/31/77		02/15/2022	Redemption 100.0000		2,958	2,958	2,958	2,958	0	0	0	0	0	2,958	0	0	0	10	12/31/2077
PPEA3K-RV-7	HENDR 2021-A22 PRIVATE PLACEMENT 3.200% 12/31/77		02/28/2022	VFN-US BANK		1,912,566	1,912,566	1,912,566	1,912,566	0	0	0	0	0	1,912,566	0	0	0	10,200	12/31/2077
PPEA3K-RV-7	HENDR 2021-A22 PRIVATE PLACEMENT 3.200% 12/31/77		02/15/2022	Redemption 100.0000		(2,042)	(2,042)	(2,042)	(2,042)	0	0	0	0	0	(2,042)	0	0	0	6	12/31/2077
PPEB2L-2V-1	HENDR 2021-A04 PP 3.400% 12/31/77		02/28/2022	VFN-US BANK		1,555,071	1,555,071	1,555,071	1,555,071	0	0	0	0	0	1,555,071	0	0	0	8,810	12/31/2077
PPEB2L-2V-1	HENDR 2021-A04 PP 3.400% 12/31/77		02/15/2022	Redemption 100.0000		2,090	2,090	2,090	2,090	0	0	0	0	0	2,090	0	0	0	7	12/31/2077
PPEB3P-YY-0	HENDR 2021-A17 PRIVATE PLACEMENT 2.950% 12/31/77		02/28/2022	VFN-US BANK		2,019,364	2,019,364	2,019,364	2,019,364	0	0	0	0	0	2,019,364	0	0	0	9,926	12/31/2077
PPEB3P-YY-0	HENDR 2021-A17 PRIVATE PLACEMENT 2.950% 12/31/77		02/15/2022	Redemption 100.0000		2,714	2,714	2,714	2,714	0	0	0	0	0	2,714	0	0	0	8	12/31/2077
PPED2H-7S-8	HENDR 2021-A02 PP 3.000% 12/31/77		02/28/2022	VFN-US BANK		1,713,264	1,713,264	1,713,264	1,713,264	0	0	0	0	0	1,713,264	0	0	0	8,564	12/31/2077
PPED2H-7S-8	HENDR 2021-A02 PP 3.000% 12/31/77		02/15/2022	Redemption 100.0000		2,303	2,303	2,303	2,303	0	0	0	0	0	2,303	0	0	0	7	12/31/2077
PPED38-PQ-1	HENDR 2021-A12 PRIVATE PLACEMENT 2.950% 12/31/77		02/28/2022	VFN-US BANK		2,050,045	2,050,045	2,050,045	2,050,045	0	0	0	0	0	2,050,045	0	0	0	10,077	12/31/2077
PPED38-PQ-1	HENDR 2021-A12 PRIVATE PLACEMENT 2.950% 12/31/77		02/15/2022	Redemption 100.0000		2,756	2,756	2,756	2,756	0	0	0	0	0	2,756	0	0	0	8	12/31/2077
PPEG3I-KQ-7	HENDR 2021-A16 PRIVATE PLACEMENT 3.020% 12/31/77		02/28/2022	VFN-US BANK		1,778,804	1,778,804	1,778,804	1,778,804	0	0	0	0	0	1,778,804	0	0	0	8,951	12/31/2077
PPEG3I-KQ-7	HENDR 2021-A16 PRIVATE PLACEMENT 3.020% 12/31/77		02/15/2022	Redemption 100.0000		2,391	2,391	2,391	2,391	0	0	0	0	0	2,391	0	0	0	7	12/31/2077
PPEJ8M-PF-6	HENDR 2021-A32 PRIVATE PLACEMENT 3.260% 12/31/77		02/28/2022	VFN-US BANK		3,053,429	3,053,429	3,053,429	3,053,429	0	0	0	0	0	3,053,429	0	0	0	12,166	12/31/2077
PPEJ8M-PF-6	HENDR 2021-A32 PRIVATE PLACEMENT 3.260% 12/31/77		02/15/2022	Redemption 100.0000		2,705	2,705	2,705	2,705	0	0	0	0	0	2,705	0	0	0	6	12/31/2077
PPEQF9-AB-6	HENDR 2021-A33 PRIVATE PLACEMENT 3.150% 12/31/77		02/28/2022	VFN-US BANK		1,086,664	1,086,664	1,086,664	1,086,664	0	0	0	0	0	1,086,664	0	0	0	3,708	12/31/2077
PPEQF9-AB-6	HENDR 2021-A33 PRIVATE PLACEMENT 3.150% 12/31/77		02/15/2022	Redemption 100.0000		963	963	963	963	0	0	0	0	0	963	0	0	0	2	12/31/2077
PPEU2I-PX-7	HENDR 2021-A30 PRIVATE PLACEMENT 3.190% 12/31/77		02/28/2022	VFN-US BANK		1,716,430	1,716,430	1,716,430	1,716,430	0	0	0	0	0	1,716,430	0	0	0	9,126	12/31/2077

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
PPEU2I-PX-7	HENDR 2021-A30 PRIVATE PLACEMENT 3.190% 12/31/77		02/15/2022	Redemption 100.0000		1,520	1,520	1,520	1,520	0	0	0	0	0	1,520	0	0	0	5	12/31/2077
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2022	Redemption 100.0000		204,800	204,800	204,800	204,800	0	0	0	0	0	204,800	0	0	0	5,069	01/15/2030
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	09/15/2022	Paydown		189,257	189,257	176,482	0	0	12,775	0	12,775	0	189,257	0	0	0	3,407	03/15/2027
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27	A	09/09/2022	RBC/DAIN		1,863,750	2,625,000	2,407,781	2,449,821	0	18,249	0	18,249	0	2,468,070	0	(604,320)	(604,320)	162,677	08/15/2027
071734-AH-0	BAUSCH HEALTH COS INC 5.000% 01/30/28	A	09/08/2022	SEAPORT GROUP LLC		285,250	815,000	457,625	815,000	0	0	357,375	(357,375)	0	457,625	0	(172,375)	(172,375)	45,504	01/30/2028
12201P-AN-6	BURLINGTON RESOURCES FINANCE 7.400% 12/01/31		03/11/2022	Taxable Exchange		5,503,680	4,000,000	3,994,186	3,996,567	0	(252)	0	(252)	0	3,996,316	0	1,507,364	1,507,364	82,222	12/01/2031
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A	02/07/2022	Various		9,680,429	9,479,000	9,489,119	9,471,289	0	(2,584)	0	(2,584)	0	9,468,705	0	10,295	10,295	315,572	12/15/2022
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A	12/15/2022	RBC/DAIN		310,365	342,000	364,522	362,460	0	(2,310)	0	(2,310)	0	360,151	0	(49,786)	(49,786)	55,290	04/01/2029
448055-AP-8	HUSKY ENERGY INC 4.400% 04/15/29	A	09/14/2022	Call 97.5670		9,756,700	10,000,000	9,993,900	9,995,097	0	601	0	601	0	9,995,698	0	0	0	161,891	04/15/2029
65334H-AE-2	NEXEN INC 5.875% 03/10/35	A	11/01/2022	Various		5,271,310	5,500,000	5,337,210	5,392,736	0	4,635	0	4,635	0	5,397,371	0	(126,061)	(126,061)	370,696	03/10/2035
65334H-AG-7	NEXEN INC 6.400% 05/15/37	A	11/01/2022	JPM FUNDS RECAP		5,017,200	5,000,000	5,125,890	5,081,575	0	(3,124)	0	(3,124)	0	5,078,451	0	(61,251)	(61,251)	309,333	05/15/2037
71644E-AG-7	PETRO-CANADA 5.950% 05/15/35	A	10/11/2022	Various		2,022,680	2,000,000	1,818,880	1,873,880	0	4,730	0	4,730	0	1,878,610	0	121,390	121,390	129,119	05/15/2035
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23 ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	02/24/2022	IMPERIAL CAPITAL LLC		620,140	623,000	621,443	622,226	0	224	0	224	0	622,450	0	(2,309)	(2,309)	17,929	03/31/2023
77381W-AA-4		A	09/30/2022	Call 100.0000		2,293,000	2,293,000	2,252,873	2,276,187	0	10,217	0	10,217	0	2,286,404	0	6,596	6,596	160,510	03/31/2023
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	08/09/2022	Redemption 100.0000		207,000	207,000	203,378	205,482	0	1,518	0	1,518	0	207,000	0	0	0	12,236	03/31/2023
89352H-AK-5	TRANS-CANADA PIPELINES 3.750% 10/16/23	A	10/20/2022	Various		9,490,775	9,650,000	9,648,840	9,649,426	0	411	0	411	0	9,649,837	0	(159,062)	(159,062)	369,917	10/16/2023
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	05/16/2022	Various		1,142,548	1,131,000	1,186,136	1,141,782	0	(3,047)	0	(3,047)	0	1,138,735	0	(7,735)	(7,735)	52,150	04/15/2025
91911K-AN-2	VALEANT PHARMA 5.500% 11/01/25	A	09/08/2022	RBC/DAIN		2,160,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	(540,000)	(540,000)	128,288	11/01/2025
00913R-AC-0	AIR LIQUIDE FINANCE 2.250% 09/27/23	D	05/17/2022	JEFFERIES & CO		4,958,750	5,000,000	4,987,450	4,996,613	0	732	0	732	0	4,997,345	0	(38,595)	(38,595)	72,500	09/27/2023
00913R-AD-8	AIR LIQUIDE FINANCE 2.500% 09/27/26	D	10/28/2022	Various		8,302,984	9,135,000	8,672,892	8,858,679	0	45,657	0	45,657	0	8,904,336	0	(601,351)	(601,351)	249,944	09/27/2026
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D	02/16/2022	BARCLAYS		367,946	364,000	362,893	363,305	0	25	0	25	0	363,329	0	4,616	4,616	6,431	01/15/2025
017154-AA-3	ALLPK 2019-1A A 5.573% 01/20/33	D	02/15/2022	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	121,974	01/20/2033
04681E-AE-7	A10 Securitizati2021D 2021-D AS 3.099% 10/01/38	D	04/18/2022	Paydown		28,451	28,451	28,451	0	0	0	0	0	0	28,451	0	0	0	206	10/01/2038
04681E-AG-2	A10 Securitizati2021D 2021-D B 3.405% 10/01/38	D	04/15/2022	Paydown		91,325	91,325	91,324	0	0	1	0	1	0	91,325	0	0	0	726	10/01/2038
054920-AA-4	BDS 2020-FL5 A 5.586% 02/16/37	D	10/16/2022	Paydown		4,979,581	4,979,581	4,967,522	0	0	12,060	0	12,060	0	4,979,581	0	0	0	31,008	02/16/2037
05565E-AM-7	BMW US Capital LLC 2.250% 09/15/23	C	09/13/2022	JEFFERIES & CO		4,166,275	4,250,000	4,236,868	4,246,538	0	1,455	0	1,455	0	4,247,993	0	(81,718)	(81,718)	95,625	09/15/2023
05565Q-CB-2	BP CAPITAL MARKETS 2.500% 11/06/22	D	11/06/2022	Various		10,000,000	10,000,000	9,885,600	9,889,982	0	110,018	0	110,018	0	10,000,000	0	0	0	250,000	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS 3.994% 09/26/23	D	06/30/2022	Call 100.9561		1,009,561	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,960	09/26/2023
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D	09/12/2022	Various		810,236	810,000	918,678	912,743	0	(9,773)	0	(9,773)	0	902,970	0	(92,734)	(92,734)	30,689	03/13/2027
05586A-AA-6	BSPRT 2018-FL4 A 5.389% 09/15/35	D	03/15/2022	Paydown		36,112	36,112	36,112	36,112	0	0	0	0	0	36,112	0	0	0	69	09/15/2035
05586A-AJ-7	BSPRT 2018-FL4 D 7.068% 09/15/35	D	03/23/2022	Various		10,960,625	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	(39,375)	(39,375)	60,406	09/15/2035
05586A-AJ-7	BSPRT 2018-FL4 D 7.068% 09/15/35	D	05/16/2022	Paydown		1,200,000	1,200,000	1,204,875	1,195,222	0	4,778	0	4,778	0	1,200,000	0	0	0	15,299	09/15/2035
05600L-AA-4	BMW FINANCE NV 2.250% 08/12/22	D	02/17/2022	Various		10,069,020	10,000,000	9,992,500	9,998,307	0	408	0	408	0	9,998,715	0	70,305	70,305	118,750	08/12/2022
06738E-AS-4	BARCLAYS PLC 3.684% 01/10/23	D	01/10/2022	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	92,100	01/10/2023
08182R-AC-7	BSP 2019-19A B 6.194% 01/15/33	D	04/12/2022	JP MORGAN SEC		10,225,400	10,250,000	10,250,000	10,250,000	0	0	0	0	0	10,250,000	0	(24,600)	(24,600)	112,325	01/15/2033
09952A-AC-0	BORAL FINANCE PTY LTD 3.750% 05/01/28	D	07/11/2022	Call 96.6470		3,578,838	3,703,000	3,685,818	3,691,691	0	822	0	822	0	3,692,513	0	0	0	(17,242)	05/01/2028
10373Q-AY-6	BP CAPITAL MARKETS 3.224% 04/14/24	C	01/01/2022	Call 105.0640		0	0	0	0	0	0	0	0	0	0	0	0	0	(7)	04/14/2024
10554T-AB-1	BRASKEM NETHERLANDS 4.500% 01/10/28	D	07/19/2022	GOLDMAN SACHS		4,487,500	5,000,000	4,780,000	4,841,232	0	12,682	0	12,682	0	4,853,914	0	(366,414)	(366,414)	231,875	01/10/2028
111021-AL-5	BRITISH TELECOM PLC 5.125% 12/04/28	D	12/09/2022	Various		375,488	383,000	449,860	447,591	0	(8,415)	0	(8,415)	0	439,176	0	(63,688)	(63,688)	19,775	12/04/2028
12615T-AB-4	CNOOC FINANCE 5.500% 05/21/33	D	11/01/2022	CITIGROUP GLOBAL MKTS		3,315,060	3,500,000	3,674,930	3,603,005	0	(5,632)	0	(5,632)	0	3,597,373	0	(282,313)	(282,313)	182,875	05/21/2033
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	12/25/2022	Paydown		850,000	850,000	849,808	849,954	0	46	0	46	0	850,000	0	0	0	10,221	09/25/2045
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D	01/06/2022	UBS WARBURG		540,953	474,000	549,094	533,678	0	(435)	0	(435)	0	533,243	0	7,710	7,710	20,673	08/01/2027
151290-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D	08/18/2022	MIZUHO SECURITIES USA INC		517,000	600,000	597,300	597,471	0	128	0	128	0	597,598	0	(80,598)	(80,598)	25,790	07/11/2031
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750% 01/22/30	D	07/28/2022	HONG KONG SHANGHAI BK		4,181,010	4,600,000	4,552,712	4,560,825	0	2,528	0	2,528	0	4,563,353	0	(382,343)	(382,343)	128,288	01/22/2030
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	D	06/15/2022	Various		3,000,000	3,000,000	3,113,610	3,006,201	0	(6,201)	0	(6,201)	0	3,000,000	0	0	0	65,625	06/15/2022
22535W-AA-5	CREDIT AGRICOLE LONDON 3.375% 01/10/22	D	01/10/2022	Maturity		2,750,000	2,750,000	2,769,828	2,752,176	0	(2,176)	0	(2,176)	0	2,750,000	0	0	0	46,406	01/10/2022
225401-AE-8	CREDIT SUISSE GROUP 5.953% 12/14/23	D	12/14/2022	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	274,389	12/14/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22550U-AA-9	CREDIT SUISSE NEW YORK 0.500% 02/04/22	D	02/04/2022	Maturity		11,650,000	11,650,000	11,650,000	11,650,000	0	0	0	0	0	11,650,000	0	0	0	14,870	02/04/2022
26252J-AS-7	DRSLF 2019-75A AR2 5.234% 04/15/34	D	01/21/2022	WELLS FARGO		21,435,713	21,425,000	21,425,000	21,425,000	0	0	0	0	0	21,425,000	0	10,713	10,713	71,134	04/15/2034
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	12/02/2022	Call 93.5810		1,016,290	1,086,000	1,114,067	1,108,258	0	(1,086)	0	(1,086)	0	1,107,172	0	0	0	(40,637)	11/15/2035
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D	06/13/2022	Various		331,933	340,025	331,619	332,342	0	50	0	50	0	332,392	0	(460)	(460)	23,335	09/02/2027
377372-AM-9	GLAXOSMITHKLINE CAPITAL 3.625% 05/15/25	C	09/30/2022	BNP SECURITIES		9,727,700	10,000,000	9,943,450	9,970,618	0	6,248	0	6,248	0	9,976,866	0	(249,166)	(249,166)	321,215	05/15/2025
40049J-BA-4	GRUPO TELEVISA SAB 5.000% 05/13/45	D	08/12/2022	Call 95.6330		9,563,300	10,000,000	10,931,650	10,913,329	0	(14,726)	0	(14,726)	0	10,898,603	0	0	0	(961,692)	05/13/2045
404280-BA-6	HSBC HOLDINGS PLC-SPONS 3.600% 05/25/23	D	12/16/2022	JEFFERIES & CO		9,932,700	10,000,000	9,996,300	9,998,927	0	435	0	435	0	9,999,362	0	(66,662)	(66,662)	385,000	05/25/2023
41754W-AS-0	HARVEST OPERATIONS CORP 4.200% 06/01/23	D	06/16/2022	CITIGROUP GLOBAL MKTS		4,018,400	4,000,000	3,996,760	3,998,956	0	337	0	337	0	3,999,292	0	19,108	19,108	93,333	06/01/2023
43133J-AA-6	HITR 2019-2A A1 6.459% 05/22/39	D	05/22/2022	Paydown		910,828	910,828	907,412	909,014	0	1,814	0	1,814	0	910,828	0	0	0	8,587	05/22/2039
43133Y-AA-3	Hildene CLO 4A 4A A1A 6.510% 07/23/42	D	10/23/2022	Paydown		497,238	497,238	497,238	0	0	0	0	0	0	497,238	0	0	0	7,712	07/23/2042
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	D	01/13/2022	Various		24,999,000	24,999,000	27,114,944	25,009,442	0	(10,442)	0	(10,442)	0	24,999,000	0	0	0	578,102	01/13/2022
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	D	07/27/2022	Call 100.0500		7,918,958	7,915,000	7,935,244	7,915,627	0	(2,298)	0	(2,298)	0	7,913,328	0	1,672	1,672	270,209	02/11/2023
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C	09/26/2022	Call 104.6847		9,911,550	9,468,000	9,782,170	9,717,066	0	(13,235)	0	(13,235)	0	9,703,831	0	(235,831)	(235,831)	891,461	04/15/2029
465920-AB-5	JBS FINANCE LUXEMBOURG 2.500% 01/15/27	D	08/19/2022	Tax Free Exchange		642,712	648,000	641,502	641,616	0	772	0	772	0	642,388	0	324	324	11,970	01/15/2027
472141-AA-8	JBSSBZ 6.750% 02/15/28	D	06/21/2022	Call 105.3750		4,636,500	4,400,000	4,661,000	4,617,288	0	(14,276)	0	(14,276)	0	4,603,012	0	(203,012)	(203,012)	488,950	02/15/2028
48667Q-AP-0	KAZMUNAYGAS NATIONAL 5.750% 04/19/47	D	04/05/2022	BARCLAYS LONDON		263,175	290,000	347,217	346,934	0	(313)	0	(313)	0	346,621	0	(83,446)	(83,446)	7,782	04/19/2047
53944V-AS-8	LLOYDS BANK PLC 2.250% 08/14/22	D	08/14/2022	Various		10,000,000	10,000,000	9,967,700	9,993,023	0	6,977	0	6,977	0	10,000,000	0	0	0	225,000	08/14/2022
60475D-AB-7	MISC CAPITAL TWO LABUAN 3.750% 04/06/27	D	03/31/2022	CITIGROUP GLOBAL MKTS		5,969,460	6,000,000	5,982,960	0	0	0	0	0	0	5,982,960	0	(13,500)	(13,500)	0	04/06/2027
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D	02/22/2022	Maturity		2,500,000	2,500,000	2,544,975	2,509,889	0	(9,889)	0	(9,889)	0	2,500,000	0	0	0	37,475	02/22/2022
606822-BG-8	MITSUBISHI UFJ FINL-SPON ADR 3.218% 03/07/22	D	03/07/2022	Maturity		21,643,000	21,643,000	22,089,928	21,762,451	0	(119,451)	0	(119,451)	0	21,643,000	0	0	0	348,236	03/07/2022
62947Q-AV-0	NXP BV 4.625% 06/01/23	D	05/27/2022	Call 101.8519		7,129,630	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	287,908	06/01/2023
67052N-AA-3	NUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D	02/19/2022	Various		7,304,125	7,100,000	6,707,269	6,830,799	0	7,109	0	7,109	0	6,837,908	0	262,092	262,092	327,734	04/30/2026
67091T-AE-5	OFFICE CHERIFIEN DES PHO 5.125% 06/23/51	D	12/21/2022	BANK of AMERICA SEC		383,500	500,000	512,500	512,478	0	(189)	0	(189)	0	512,290	0	(128,790)	(128,790)	25,625	06/23/2051
67591E-AW-3	OCT28 2016-1A C1R 6.575% 10/24/30	D	08/03/2022	DEUTSCHE BANK		4,011,000	4,200,000	4,159,313	4,132,678	0	205,853	0	205,853	0	4,338,531	0	(327,531)	(327,531)	94,755	10/24/2030
693675-AA-8	OGMS 2020-3 A1 3.000% 11/25/50	C	12/01/2022	Paydown		2,232,627	2,232,627	2,290,187	2,275,764	0	(43,137)	0	(43,137)	0	2,232,627	0	0	0	21,839	11/25/2050
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D	05/05/2022	NOMURA SECURITIES INTERNATIONA		480,000	500,000	500,000	0	0	0	0	0	0	500,000	0	(20,000)	(20,000)	1,845	04/14/2032
69689L-AA-4	Palmer Square Lo20193A ng Ltd 2019-3A A1 5.525% 08/20/27	D	09/20/2022	Paydown		83,480	83,480	83,354	83,419	0	60	0	60	0	83,480	0	0	0	895	08/20/2027
69700V-AA-7	Palmer Square Lo20191A ng Ltd 2019-1A A1 5.328% 04/20/27	D	04/20/2022	Paydown		52,971	52,971	52,971	52,971	0	0	0	0	0	52,971	0	0	0	282	04/20/2027
714264-AH-1	PERNOD RICARD SA UNSPON ADR 4.250% 07/15/22	D	07/15/2022	Maturity		10,205,000	10,205,000	10,489,489	10,413,492	0	(208,492)	0	(208,492)	0	10,205,000	0	0	0	433,713	07/15/2022
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR 3.875% 07/17/29	D	07/08/2022	Various		7,187,500	8,000,000	7,950,800	7,961,039	0	2,424	0	2,424	0	7,963,463	0	(775,963)	(775,963)	304,403	07/17/2029
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D	04/11/2022	MORGAN STANLEY FIXED INC		508,125	500,000	498,000	498,223	0	55	0	55	0	498,278	0	9,847	9,847	11,203	05/15/2030
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	09/30/2022	Redemption 100.0000		514,500	514,500	514,500	514,500	0	0	0	0	0	514,500	0	0	0	22,885	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY 3.625% 09/21/23	D	10/17/2022	CITIGROUP GLOBAL MKTS		985,100	1,000,000	987,450	997,447	0	1,166	0	1,166	0	998,613	0	(13,513)	(13,513)	39,069	09/21/2023
75735G-AA-6	REDE D'OR FINANCE SARL 4.500% 01/22/30	D	02/02/2022	JEFFERIES & CO		379,500	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(20,500)	(20,500)	9,600	01/22/2030
780153-AU-6	ROYAL CARIBBEAN CRUISES 5.250% 11/15/22	D	09/25/2022	Call 100.2449		651,592	650,000	656,500	650,939	0	(865)	0	(865)	0	650,074	0	(74)	(74)	30,977	11/15/2022
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/23	D	09/28/2022	Various		7,070,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	395,135	10/15/2023
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	D	03/24/2022	Call 101.0010		3,028,010	2,998,000	2,997,610	2,997,820	0	88	0	88	0	2,997,908	0	92	92	73,346	09/23/2023
82620K-AL-7	SIEMENS 2.350% 10/15/26	D	12/12/2022	JANE STREET EXECUTION SERVICES		4,576,250	5,000,000	4,674,200	4,810,624	0	35,403	0	35,403	0	4,846,026	0	(269,776)	(269,776)	136,757	10/15/2026
82937J-AB-0	SINOPEC GRP OVERSEA 2012 3.900% 05/17/22	D	05/17/2022	Maturity		28,250,000	28,250,000	28,638,145	28,269,469	0	(19,469)	0	(19,469)	0	28,250,000	0	0	0	550,875	05/17/2022
82937T-AA-0	SINOPEC 3.125% 04/24/23	D	03/10/2022	HONG KONG SHANGHAI BK		6,552,455	6,500,000	5,956,310	6,413,790	0	13,020	0	13,020	0	6,426,810	0	125,645	125,645	78,993	04/24/2023
83614D-AC-9	SNDPT 2019-4A A1A 5.479% 01/15/33	D	03/02/2022	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	119,629	01/15/2033
83614D-AG-0	SNDPT 2019-4A B1A 6.229% 01/15/33	D	03/02/2022	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	48,710	01/15/2033

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
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	D	05/19/2022	Various		9,030,420	9,000,000	8,792,540	8,962,784	0	10,509	0	10,509	0	8,973,293	0	57,127	57,127	141,406	05/22/2023
857006-AL-4	STATE GRID OVERSEAS INV 3.750% 05/02/23	D	05/19/2022	MIZUHO SECURITIES USA INC		7,065,380	7,000,000	6,985,440	6,995,566	0	1,352	0	1,352	0	6,996,918	0	68,462	68,462	146,563	05/02/2023
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	D	08/01/2022	Redemption 100.0000		67,900	67,900	67,900	0	0	0	0	0	0	67,900	0	0	0	1,292	01/31/2049
871590-BV-9	Symphony CLO Ltd201414A 2014-14A AR 5.144% 07/14/39	D	10/14/2022	Paydown		75,355	75,355	75,355	75,355	0	0	0	0	0	75,355	0	0	0	548	07/14/2039
872750-AG-2	TRTX 2018-FL2 C 6.570% 11/15/37	D	02/16/2022	Paydown		2,000,000	2,000,000	2,001,875	2,000,165	0	(165)	0	(165)	0	2,000,000	0	0	0	8,289	11/15/2037
872750-AJ-6	TRTX 2018-FL2 D 7.018% 11/15/37	D	02/15/2022	Paydown		18,562,999	18,562,999	18,568,812	18,566,908	0	(3,909)	0	(3,909)	0	18,562,999	0	0	0	89,725	11/15/2037
88165F-AG-7	TEVA PHARMACEUT FIN BV 2.950% 12/18/22	D	12/18/2022	Maturity		23,558,000	23,558,000	22,595,268	23,433,432	0	124,568	0	124,568	0	23,558,000	0	0	0	694,961	12/18/2022
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	02/09/2022	Various		448,625	485,000	440,934	448,750	0	760	0	760	0	449,510	0	(885)	(885)	5,517	10/01/2026
89378T-AC-7	TRANSNET SOC LTD 4.000% 07/26/22	D	07/26/2022	Maturity		2,700,000	2,700,000	2,592,000	2,690,863	0	9,137	0	9,137	0	2,700,000	0	0	0	108,000	07/26/2022
948760-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	02/15/2022	JP MORGAN SEC		308,093	321,000	324,525	324,334	0	(96)	0	(96)	0	324,238	0	(16,145)	(16,145)	1,844	05/13/2026
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D	06/23/2022	JPM FUNDS RECAP		215,625	300,000	246,750	257,956	0	4,641	0	4,641	0	262,597	0	(46,972)	(46,972)	23,304	07/28/2025
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	D	07/10/2022	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	89,448	07/10/2022
G18468-AR-8	CAPITA HOLDINGS LTD PP 3.330% 01/22/22	C	01/22/2022	Various		9,657,321	9,657,321	9,657,321	9,657,321	0	0	0	0	0	9,657,321	0	0	0	162,581	01/22/2022
K21628-AA-4	DANISH CROWN PP 4.940% 06/13/22	D	06/13/2022	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	74,100	06/13/2022
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	D	03/28/2022	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	88,400	03/28/2022
Q3300*-AC-7	DULUXGROUP PP 4.230% 09/18/26	D	11/18/2022	Various		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	295,395	09/18/2026
Q3946*-AE-3	FOXTEL PTY LTD PP 4.270% 07/25/22	C	07/25/2022	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	128,100	07/25/2022
Q3974*-AA-6	GIP CAPRICORN PP 3.110% 12/31/34	D	04/28/2022	Redemption 100.0000		44,507	44,507	44,507	44,507	0	0	0	0	0	44,507	0	0	0	454	12/31/2034
Q7450#-AA-8	PERTH AIRPORT PP 4.470% 07/26/22	D	07/26/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	44,700	07/26/2022
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,432,317,654	2,451,089,013	2,449,304,434	2,347,492,843	0	629,619	360,620	268,999	0	2,449,157,364	0	(19,303,119)	(19,303,119)	57,293,887	XXX
302570-AW-6	NEXTERA ENERGY 5.810% 10/01/66		02/09/2022	SUMRIDGE PARTNERS		922,500	1,000,000	1,021,750	1,019,416	0	(34)	0	(34)	0	1,019,383	0	(96,883)	(96,883)	11,300	10/01/2066
842587-CY-1	SOUTHERN CO 8.399% 03/15/57		04/11/2022	BANK of AMERICA SEC		549,725	550,000	556,188	553,842	0	(3,842)	0	(3,842)	0	550,000	0	(275)	(275)	17,099	03/15/2057
976657-AH-9	WISCONSIN ENERGY CORP 6.762% 05/15/67		08/03/2022	SUMRIDGE PARTNERS		24,143	29,000	24,251	24,363	0	25	0	25	0	24,388	0	(245)	(245)	588	05/15/2067
1309999999. Subtotal - Bonds - Hybrid Securities						1,496,368	1,579,000	1,602,189	1,597,621	0	(3,851)	0	(3,851)	0	1,593,771	0	(97,403)	(97,403)	28,987	XXX
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		04/14/2022	Various	0.000	42,847,988	0	43,266,600	48,711,437	(5,444,837)	0	0	(5,444,837)	0	43,266,600	0	(418,611)	(418,611)	276,549	
1619999999. Subtotal - Bonds - SVO Identified Funds						42,847,988	0	43,266,600	48,711,437	(5,444,837)	0	0	(5,444,837)	0	43,266,600	0	(418,611)	(418,611)	276,549	XXX
LX1963-12-0	MKS INSTRUMENTS INC TL B 1L 10/22/28		04/01/2022	JPM FUNDS RECAP		598,500	600,000	598,500	598,500	0	0	0	0	0	598,500	0	0	0	0	10/22/2028
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		09/30/2022	Redemption 100.0000		5,003	5,003	4,977	4,978	0	24	0	24	0	5,003	0	0	0	110	08/24/2028
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		01/01/2022	Various		1,787,215	1,779,167	1,787,215	1,787,215	0	0	0	0	0	1,787,215	0	0	0	0	07/31/2028
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		09/30/2022	Redemption 100.0000		5,156	5,156	5,015	138	0	141	0	141	0	5,156	0	0	0	90	07/31/2028
00132U-AH-7	CULLIGAN WATER TECHNOLOGIES TL DD 1L 06/18/28		01/01/2022	Morgan Stanley		5,528	5,556	5,528	5,528	0	0	0	0	0	5,528	0	0	0	0	06/18/2028
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		09/30/2022	Redemption 100.0000		15,548	15,548	15,548	15,548	0	0	0	0	0	15,548	0	0	0	395	10/02/2025
00186X-AJ-2	API GROUP DE INC TL B 1L 01/09/29		01/01/2022	CITIBANK		662,670	666,000	662,670	662,670	0	0	0	0	0	662,670	0	0	0	728	01/09/2029
00213N-AM-4	APX GROUP INC 07/10/28		09/30/2022	Redemption 100.0000		15,000	15,000	14,861	14,820	0	180	0	180	0	15,000	0	0	0	322	07/10/2028
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		09/30/2022	Redemption 100.0000		3,750	3,750	3,741	3,741	0	9	0	9	0	3,750	0	0	0	76	04/10/2028
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		09/30/2022	Redemption 100.0000		3,778	3,778	3,774	3,773	0	24	0	24	0	3,797	0	(18)	(18)	15	01/04/2026
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		07/01/2022	Redemption 100.0000		340,357	340,357	336,960	337,655	0	2,702	0	2,702	0	340,357	0	0	0	4,179	01/04/2026
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		09/30/2022	Redemption 100.0000		14,244	14,244	14,185	14,163	0	81	0	81	0	14,244	0	0	0	258	08/23/2028

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
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		09/30/2022	Redemption 100.0000		9,375	9,375	9,305	9,293	0	82	0	82	0	9,375	0	0	0	204	10/08/2027
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		09/30/2022	Redemption 100.0000		22,500	22,500	22,362	22,360	0	140	0	140	0	22,500	0	0	0	525	05/12/2028
02003D-AX-2	ALLTECH TL B 1L 10/13/28		10/18/2022	DEUTSCHE BANK		853,634	893,250	888,784	888,853	0	511	0	511	0	889,364	0	(35,730)	(35,730)	41,160	10/13/2028
02003D-AX-2	ALLTECH TL B 1L 10/13/28		09/30/2022	Redemption 100.0000		6,750	6,750	6,716	6,717	0	33	0	33	0	6,750	0	0	0	181	10/13/2028
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		04/01/2022	BARCLAYS		398,000	400,000	398,000	398,000	0	0	0	0	0	398,000	0	0	0	0	02/01/2029
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		09/30/2022	Redemption 100.0000		1,000	1,000	987	0	0	13	0	13	0	1,000	0	0	0	4	02/01/2029
03755P-AB-1	APERGY CORP TL B 1L 05/09/25		06/07/2022	Redemption 100.0000		168,675	168,675	168,573	168,605	0	70	0	70	0	168,675	0	0	0	2,146	05/09/2025
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		09/30/2022	Redemption 100.0000		22,231	22,231	22,231	22,231	0	0	0	0	0	22,231	0	0	0	500	11/16/2026
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		05/31/2022	Redemption 100.0000		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	115	12/06/2027
03970J-AD-0	CHILL MERGER SUB INC TL 1L 03/20/24		03/25/2022	CREDIT SUISSE FIRST BOSTON		1,377,522	1,490,690	1,493,075	1,491,517	0	128	0	128	0	1,491,645	0	(114,122)	(114,122)	19,196	03/20/2024
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		09/30/2022	Redemption 100.0000		8,257	8,257	8,123	8,103	0	155	0	155	0	8,257	0	0	0	149	07/31/2027
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29		09/30/2022	Redemption 100.0000		987	987	982	0	0	5	0	5	0	987	0	0	0	27	02/15/2029
04686R-AC-7	ATHENAHEALTH INC TL DD 1L		01/01/2022	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	1,031	01/27/2029
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 11/08/27		12/30/2022	Redemption 100.0000		277,550	277,550	277,203	277,204	0	345	0	345	0	277,550	0	0	0	6,090	11/08/2027
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27		09/30/2022	Redemption 100.0000		7,673	7,673	7,537	0	0	135	0	135	0	7,673	0	0	0	77	08/06/2027
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/31/24		02/17/2022	Various		1,318,228	1,318,228	1,266,838	1,286,289	0	31,939	0	31,939	0	1,318,228	0	0	0	19,607	10/31/2024
05549P-AC-5	BCP RENAISSANCE PARENT TL B3 1L 05/19/28		09/30/2022	Redemption 100.0000		10,218	10,218	10,218	0	0	0	0	0	0	10,218	0	0	0	126	05/19/2028
05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		09/30/2022	Redemption 100.0000		4,328	4,328	4,296	4,297	0	31	0	31	0	4,328	0	0	0	98	10/02/2025
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		09/30/2022	Redemption 100.0000		7,500	7,500	7,543	7,523	0	(23)	0	(23)	0	7,500	0	0	0	139	06/16/2025
09353T-AG-5	BLERIOT US Bidco TL B 1L 10/30/26		09/30/2022	Redemption 100.0000		1,890	1,890	1,890	0	0	0	0	0	0	1,890	0	0	0	36	10/30/2026
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		12/30/2022	Redemption 100.0000		235	235	229	0	0	6	0	6	0	235	0	0	0	5	07/03/2029
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		09/30/2022	Redemption 100.0000		7,444	7,444	7,444	7,444	0	0	0	0	0	7,444	0	0	0	103	11/02/2026
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28		09/30/2022	Redemption 100.0000		15,000	15,000	15,027	15,025	0	(25)	0	(25)	0	15,000	0	0	0	335	09/29/2028
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28		09/30/2022	Redemption 100.0000		2,500	2,500	2,488	2,487	0	13	0	13	0	2,500	0	0	0	66	12/08/2028
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		09/30/2022	Redemption 100.0000		11,250	11,250	11,219	11,214	0	36	0	36	0	11,250	0	0	0	315	11/08/2027
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 07/21/25		09/30/2022	Redemption 100.0000		1,067,361	1,067,361	1,035,340	1,043,603	0	23,758	0	23,758	0	1,067,361	0	0	0	23,423	07/21/2025
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		09/30/2022	Redemption 100.0000		8,352	8,352	8,352	8,352	0	0	0	0	0	8,352	0	0	0	113	08/12/2026
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		09/30/2022	Redemption 100.0000		3,941	3,941	3,921	3,920	0	21	0	21	0	3,941	0	0	0	103	12/21/2026
14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		04/22/2022	Various		270,237	270,237	266,923	268,321	0	1,916	0	1,916	0	270,237	0	0	0	3,568	09/02/2024

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/13/24		09/06/2022	Various		1,176,167	1,176,167	1,156,114	1,161,839	0	14,327	0	14,327	0	1,176,167	0	0	0	19,183	04/13/2024
15669G-AH-7	CENTURYLINK INC TL B 1L 03/15/27		11/16/2022	Redemption 95.2864		1,867,613	1,960,000	1,957,550	1,958,042	0	213	0	213	0	1,958,255	0	(90,642)	(90,642)	62,629	03/15/2027
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		09/30/2022	Redemption 100.0000		10,038	10,038	9,774	6,220	0	260	0	260	0	10,038	0	0	0	184	10/20/2027
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/05/28		09/30/2022	Redemption 100.0000		5,025	5,025	4,771	0	0	254	0	254	0	5,025	0	0	0	64	04/05/2028
18538Y-AD-0	CLEARWATER PAPER CORP TL B 1L 07/24/26		05/20/2022	Redemption 100.0000		150,000	150,000	149,250	149,464	0	536	0	536	0	150,000	0	0	0	1,905	07/24/2026
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		09/30/2022	Redemption 100.0000		11,297	11,297	11,183	11,221	0	77	0	77	0	11,297	0	0	0	225	04/03/2026
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28		09/30/2022	Redemption 100.0000		5,051	5,051	4,861	0	0	190	0	190	0	5,051	0	0	0	40	02/03/2028
21871Q-AF-1	CORECIVIC INC TL B 1L 12/18/24		05/19/2022	Redemption 100.0000		984,634	984,634	961,590	956,857	0	27,777	0	27,777	0	984,634	0	0	0	20,343	12/18/2024
22207E-BG-8	COTY INC TI B 1L 04/07/25		12/29/2022	Various		158,321	158,321	152,244	128,906	0	4,630	0	4,630	0	158,321	0	0	0	3,633	04/07/2025
22282G-AC-1	COVANTA HOLDING CORP TL B 1L 11/30/28		01/01/2022	BARCLAYS		(349)	0	0	0	0	0	0	0	0	0	0	(349)	(349)	23	11/30/2028
22282G-AD-9	COVANTA HOLDING CORP TL C 1L 11/17/28		01/01/2022	BARCLAYS		(26)	0	0	0	0	0	0	0	0	0	0	(26)	(26)	2	11/17/2028
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		01/01/2022	Redemption 100.0000		(13,353)	(13,353)	(13,219)	(13,353)	0	0	0	0	0	(13,353)	0	0	0	(64)	04/27/2027
23292D-AB-6	KRATON POLYMERS US LLC TL B 1L 03/15/29		03/01/2022	GOLDMAN SACHS		(500)	0	0	0	0	0	0	0	0	0	0	(500)	(500)	55	03/15/2029
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		09/30/2022	Redemption 100.0000		7,500	7,500	7,406	7,416	0	84	0	84	0	7,500	0	0	0	225	12/23/2027
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		09/30/2022	Redemption 100.0000		15,000	15,000	14,894	14,912	0	88	0	88	0	15,000	0	0	0	346	12/31/2025
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29		09/30/2022	Redemption 100.0000		2,106	2,106	2,070	0	0	36	0	36	0	2,106	0	0	0	48	04/02/2029
25277B-AB-4	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		03/01/2022	Redemption 46.9675		919,365	1,957,450	899,879	897,761	0	21,659	0	21,659	0	919,420	0	(55)	(55)	10,779	08/24/2026
25277B-AE-8	DIAMOND SPORTS GROUP LLC TL 1L 05/26/26		09/30/2022	Redemption 100.0000		990	990	961	0	0	30	0	30	0	990	0	0	0	28	05/26/2026
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		09/30/2022	Redemption 100.0000		14,681	14,681	4,388	0	0	10,549	2,763	7,786	0	14,681	0	0	0	165	08/24/2026
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		09/30/2022	Redemption 100.0000		135,000	135,000	134,238	134,261	0	739	0	739	0	135,000	0	0	0	4,101	08/02/2027
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		09/30/2022	Redemption 100.0000		7,500	7,500	7,477	7,488	0	12	0	12	0	7,500	0	0	0	102	10/02/2024
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		09/30/2022	Redemption 100.0000		3,731	3,731	3,731	3,731	0	0	0	0	0	3,731	0	0	0	68	05/01/2026
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		01/01/2022	Various		(4,129)	(1,250)	(1,259)	(1,254)	0	387	0	387	0	(867)	0	(3,262)	(3,262)	1,401	10/01/2025
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L 10/01/25		01/01/2022	Redemption 100.0000		1,250	1,250	1,259	1,254	0	(4)	0	(4)	0	1,250	0	0	0	0	10/01/2025
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		09/30/2022	Redemption 100.0000		7,506	7,506	7,495	7,494	0	13	0	13	0	7,506	0	0	0	165	07/24/2026
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27		02/23/2022	JPM FUNDS RECAP		489,431	495,000	492,525	492,839	0	37	0	37	0	492,876	0	(3,445)	(3,445)	2,829	12/22/2027
29267Y-AS-1	ENERGIZER HOLDINGS INC TL 1L 12/22/27		01/04/2022	Redemption 100.0000		1,250	1,250	1,244	1,245	0	5	0	5	0	1,250	0	0	0	2	12/22/2027
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		09/30/2022	Redemption 100.0000		5,668	5,668	5,668	5,668	0	0	0	0	0	5,668	0	0	0	163	02/04/2027
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		09/30/2022	Redemption 100.0000		3,750	3,750	3,741	3,741	0	9	0	9	0	3,750	0	0	0	45	08/03/2028

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		09/30/2022	Redemption 100.0000		9,375	9,375	9,375	9,375	0	0	0	0	0	9,375	0	0	0	230	05/01/2028
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L 12/01/28		09/30/2022	Redemption 100.0000		7,347	7,347	7,149	7,150	0	197	0	197	0	7,347	0	0	0	218	12/01/2028
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		06/30/2022	Redemption 100.0000		5,128	5,128	4,590	4,831	0	297	0	297	0	5,128	0	0	0	54	03/22/2024
37252K-AP-7	GEO GROUP INC/THE TI B 1L 03/22/24		08/19/2022	Tax Free Exchange		929,881	971,795	869,756	915,492	0	14,389	0	14,389	0	929,881	0	0	0	19,567	03/22/2024
37252K-AR-3	GEO GROUP INC/THE TL 1B 1L 03/23/27		12/30/2022	Redemption 100.0000		12,777	12,777	11,644	0	0	1,133	0	1,133	0	12,777	0	0	0	477	03/23/2027
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		09/30/2022	Redemption 100.0000		7,347	7,347	7,347	7,347	0	0	0	0	0	7,347	0	0	0	149	08/04/2027
38740T-AE-1	GRANITE US HOLDINGS CORP TL B 1L 09/30/26		09/30/2022	Redemption 100.0000		3,587	3,587	3,565	3,557	0	30	0	30	0	3,587	0	0	0	92	09/30/2026
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		09/30/2022	Redemption 100.0000		15,000	15,000	14,946	14,945	0	55	0	55	0	15,000	0	0	0	298	12/01/2028
39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		09/30/2022	Redemption 100.0000		152,000	152,000	151,620	0	0	380	0	380	0	152,000	0	0	0	2,048	01/24/2029
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		10/28/2022	Redemption 100.0000		20,000	20,000	19,925	19,926	0	74	0	74	0	20,000	0	0	0	304	07/27/2028
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		09/30/2022	Various		11,345	11,345	10,943	10,935	0	410	0	410	0	11,345	0	0	0	183	08/18/2025
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		05/27/2022	Various		704,269	803,758	799,428	800,924	0	466	0	466	0	801,390	0	(97,121)	(97,121)	19,235	03/20/2025
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		09/30/2022	Various		9,246	9,246	9,139	9,154	0	92	0	92	0	9,246	0	0	0	203	03/20/2025
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		10/31/2022	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	215	10/19/2027
42236W-AH-0	Heartland Dental TL 1L 04/30/25		09/30/2022	Redemption 100.0000		7,608	7,608	7,601	7,602	0	6	0	6	0	7,608	0	0	0	161	04/30/2025
42727C-AC-1	HERITAGE POWER LLC TL 1 B 07/30/26		06/30/2022	Redemption 100.0000		58,977	58,977	54,383	54,278	0	4,699	0	4,699	0	58,977	0	0	0	1,496	07/30/2026
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		09/30/2022	Redemption 100.0000		9,990	9,990	9,965	9,967	0	23	0	23	0	9,990	0	0	0	138	03/15/2028
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		12/23/2022	Redemption 100.0000		189,747	189,747	189,747	189,747	0	0	0	0	0	189,747	0	0	0	8,214	08/04/2025
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L 04/25/25		09/30/2022	Redemption 100.0000		3,023	3,023	3,015	3,012	0	10	0	10	0	3,023	0	0	0	58	04/25/2025
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		09/30/2022	Redemption 100.0000		26,467	26,467	26,402	26,384	0	84	0	84	0	26,467	0	0	0	584	05/26/2028
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		09/30/2022	Redemption 100.0000		9,998	9,998	9,854	9,860	0	138	0	138	0	9,998	0	0	0	225	06/30/2028
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		09/30/2022	Redemption 100.0000		84,375	84,375	83,839	83,694	0	681	0	681	0	84,375	0	0	0	2,435	04/12/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		09/30/2022	Redemption 100.0000		2,000	2,000	1,995	1,995	0	5	0	5	0	2,000	0	0	0	47	10/30/2028
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		09/30/2022	Various		15,000	15,000	14,771	14,819	0	181	0	181	0	15,000	0	0	0	186	01/02/2026
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		09/30/2022	Various		16,870	16,870	16,862	16,847	0	23	0	23	0	16,870	0	0	0	293	06/27/2025
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		10/28/2022	MORGAN STANLEY HI-YLD		561,784	754,321	754,321	754,321	0	0	0	0	0	754,321	0	(192,537)	(192,537)	30,349	12/10/2027
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		09/30/2022	Redemption 100.0000		7,463	7,463	7,463	7,463	0	0	0	0	0	7,463	0	0	0	244	12/10/2027
46589U-AB-1	ZEST DENTAL TL 1L 03/14/25		09/30/2022	Redemption 100.0000		4,762	4,762	4,685	4,720	0	42	0	42	0	4,762	0	0	0	134	03/14/2025

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		09/30/2022	Redemption 100.0000		11,711	11,711	11,697	11,695	0	16	0	16	0	11,711	0	0	0	195	01/26/2028
47214D-AK-0	JAZZ ACQUISITION INC TL 1L 06/19/26		09/30/2022	Redemption 100.0000		5,128	5,128	4,954	0	0	175	0	175	0	5,128	0	0	0	60	06/19/2026
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		12/30/2022	Redemption 100.0000		18,750	18,750	18,703	18,704	0	46	0	46	0	18,750	0	0	0	396	07/28/2028
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		09/30/2022	Redemption 100.0000		3,450	3,450	3,438	3,438	0	12	0	12	0	3,450	0	0	0	67	09/22/2028
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		09/30/2022	Redemption 100.0000		22,500	22,500	21,967	22,186	0	314	0	314	0	22,500	0	0	0	631	05/26/2025
50203P-AB-0	LIMBE-MC HOLDCO II LLC TL B 1L 12/03/25		10/04/2022	Redemption 100.0000		260,807	260,807	256,431	257,263	0	3,544	0	3,544	0	260,807	0	0	0	6,444	12/03/2025
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		09/30/2022	Redemption 100.0000		11,250	11,250	11,076	11,053	0	197	0	197	0	11,250	0	0	0	334	08/31/2027
55314N-AS-3	MKS INSTRUMENTS INC TL B 1L 08/17/29		12/30/2022	Redemption 100.0000		1,250	1,250	1,207	0	0	43	0	43	0	1,250	0	0	0	27	08/17/2029
57665V-AF-4	MATCH GROUP INC TL B 1L		01/01/2022	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	1,431	02/07/2027
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		09/30/2022	Redemption 100.0000		1,875	1,875	1,866	0	0	9	0	9	0	1,875	0	0	0	52	02/15/2029
57906P-AG-4	MCAFEE LLC TL B 1L 09/30/24		03/01/2022	Redemption 100.0000		1,468,726	1,468,726	1,472,104	1,470,562	0	(1,836)	0	(1,836)	0	1,468,726	0	0	0	9,838	09/30/2024
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		12/30/2022	Redemption 100.0000		4,400	4,400	4,372	4,168	0	27	0	27	0	4,400	0	0	0	128	11/01/2028
58503U-AC-7	Mozart Borrower LP TL B 1L 10/23/28		09/30/2022	Redemption 100.0000		5,000	5,000	4,975	4,975	0	25	0	25	0	5,000	0	0	0	133	10/23/2028
591611-AH-1	METRO-GOLDWYN-MAYER INC TL B 2L 06/29/26		03/17/2022	Redemption 100.0000		2,000,000	2,000,000	1,998,800	1,998,905	0	1,095	0	1,095	0	2,000,000	0	0	0	23,222	06/29/2026
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		09/30/2022	Redemption 100.0000		7,500	7,500	7,425	7,436	0	64	0	64	0	7,500	0	0	0	192	10/01/2027
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		10/03/2022	Redemption 100.0000		3,330	3,330	3,307	3,308	0	22	0	22	0	3,330	0	0	0	48	06/02/2028
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		11/28/2022	BANK of AMERICA SEC		955,381	967,500	962,529	964,775	0	853	0	853	0	965,628	0	(10,247)	(10,247)	43,280	05/15/2024
60877J-AB-8	MOMENTIVE PERFORMANCE TL B 1L 05/15/24		09/30/2022	Redemption 100.0000		7,500	7,500	7,461	7,479	0	21	0	21	0	7,500	0	0	0	149	05/15/2024
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28		09/30/2022	Redemption 100.0000		2,513	2,513	2,383	0	0	129	0	129	0	2,513	0	0	0	8	08/28/2028
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/17/25		10/17/2022	Redemption 100.0000		10,000	10,000	9,953	9,973	0	27	0	27	0	10,000	0	0	0	138	07/17/2025
64072U-AE-2	CSC HOLDINGS INC TL 1L 07/17/25		12/29/2022	Tax Free Exchange		943,062	945,000	940,559	942,436	0	626	0	626	0	943,062	0	0	0	35,950	07/17/2025
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		10/17/2022	Redemption 100.0000		4,987	4,987	4,987	4,987	0	0	0	0	0	4,987	0	0	0	74	04/15/2027
64900Y-AB-8	Careismatic TL 1L 01/22/28		12/30/2022	Redemption 100.0000		10,536	10,536	10,546	10,544	0	(8)	0	(8)	0	10,536	0	0	0	191	01/22/2028
68404Y-AB-0	OPTION CARE HEALTH INC TL B 1L 10/27/28		11/02/2022	WELLS FARGO BK		195,523	198,500	197,829	197,833	0	72	0	72	0	197,905	0	(2,382)	(2,382)	7,183	10/27/2028
68404Y-AB-0	OPTION CARE HEALTH INC TL B 1L 10/27/28		09/30/2022	Redemption 100.0000		1,500	1,500	1,495	1,495	0	5	0	5	0	1,500	0	0	0	27	10/27/2028
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		06/06/2022	Redemption 100.0000		41,212	41,212	40,963	40,949	0	264	0	264	0	41,212	0	0	0	802	06/02/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28		12/14/2022	Redemption 100.0000		10,174	10,174	10,093	10,094	0	80	0	80	0	10,174	0	0	0	406	10/05/2028
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		01/01/2022	BANK of AMERICA SEC		399,000	400,000	399,000	399,000	0	0	0	0	0	399,000	0	0	0	0	12/15/2028

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		09/30/2022	Redemption 100.0000		3,000	3,000	2,988	0	0	12	0	12	0	3,000	0	0	0	68	12/15/2028
69866U-AB-7	PANTHER PURCHASER LP TL 1L 01/11/28		09/30/2022	Redemption 100.0000		7,718	7,718	7,660	7,653	0	66	0	66	0	7,718	0	0	0	275	01/11/2028
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		01/01/2022	JPM FUNDS RECAP		591,000	600,000	591,000	591,000	0	0	0	0	0	591,000	0	0	0	0	06/28/2028
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		09/30/2022	Redemption 100.0000		9,549	9,549	9,280	0	0	269	0	269	0	9,549	0	0	0	129	06/28/2028
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		01/01/2022	BANK of AMERICA SEC		994,000	1,000,000	994,000	994,000	0	0	0	0	0	994,000	0	0	0	0	12/29/2028
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		09/30/2022	Redemption 100.0000		7,500	7,500	7,450	0	0	50	0	50	0	7,500	0	0	0	179	12/29/2028
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		09/30/2022	Redemption 100.0000		11,666	11,666	11,666	11,666	0	0	0	0	0	11,666	0	0	0	399	05/28/2028
70583G-AW-2	PELICAN PRODUCTS INC TL B 1L 05/01/25		01/01/2022	Various		1,213,542	1,213,542	1,205,964	1,208,773	0	4,769	0	4,769	0	1,213,542	0	0	0	1,669	05/01/2025
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		09/30/2022	Redemption 100.0000		27,907	27,907	27,732	27,741	0	167	0	167	0	27,907	0	0	0	388	02/24/2028
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		12/07/2022	Redemption 100.0000		25,000	25,000	24,875	24,879	0	121	0	121	0	25,000	0	0	0	331	08/04/2028
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		09/30/2022	Redemption 100.0000		4,065	4,065	4,024	4,027	0	38	0	38	0	4,065	0	0	0	96	03/12/2028
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		09/30/2022	Redemption 100.0000		36,912	36,912	36,718	36,717	0	195	0	195	0	36,912	0	0	0	506	12/01/2028
76133M-AB-7	RH TL B 1L 10/20/28		01/01/2022	WELLS FARGO BK		(3,623)	(1,500)	(1,493)	(1,493)	0	(285)	0	(285)	0	(1,778)	0	(1,845)	(1,845)	2,095	10/20/2028
76133M-AB-7	RH TL B 1L 10/20/28		01/01/2022	Redemption 100.0000		1,500	1,500	1,493	1,493	0	7	0	7	0	1,500	0	0	0	1	10/20/2028
76168J-AS-5	REXNORD-ZURN HOLDING TL B 1L 10/04/28		01/01/2022	BMO CAPITAL MARKETS CORP		(2,064)	0	0	0	0	(78)	0	(78)	0	(78)	0	(1,987)	(1,987)	122	10/04/2028
76173F-AW-7	REYNOLDS GROUP HOLDINGS TL 1L 02/05/26		09/30/2022	Redemption 100.0000		7,500	7,500	7,481	7,485	0	15	0	15	0	7,500	0	0	0	149	02/05/2026
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L 09/25/28		09/30/2022	Redemption 100.0000		9,375	9,375	9,328	9,329	0	46	0	46	0	9,375	0	0	0	207	09/25/2028
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		09/30/2022	Redemption 100.0000		15,000	15,000	10,529	15,077	0	4,487	4,564	(77)	0	15,000	0	0	0	383	06/16/2025
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		09/30/2022	Redemption 100.0000		10,376	10,376	10,376	10,376	0	0	0	0	0	10,376	0	0	0	154	01/23/2025
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		12/30/2022	Redemption 100.0000		85,461	85,461	83,325	0	0	2,137	0	2,137	0	85,461	0	0	0	994	03/24/2029
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		10/31/2022	Redemption 100.0000		62,418	62,418	60,858	0	0	1,560	0	1,560	0	62,418	0	0	0	519	03/24/2029
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/10/28		10/31/2022	Redemption 100.0000		2,505	2,505	2,492	0	0	13	0	13	0	2,505	0	0	0	55	06/10/2028
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		09/30/2022	Redemption 100.0000		7,500	7,500	7,425	7,426	0	74	0	74	0	7,500	0	0	0	246	10/06/2028
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		12/23/2022	Redemption 100.0000		97,611	97,611	96,635	96,830	0	781	0	781	0	97,611	0	0	0	4,725	12/10/2026
80875A-AT-8	SCIENTIFIC GAMES CORP TL 1L 04/16/29		09/30/2022	Redemption 100.0000		1,730	1,730	1,717	0	0	13	0	13	0	1,730	0	0	0	36	04/16/2029
81527C-AM-9	SEDGWICK CMS INC TL B 1L 09/03/26		09/30/2022	Redemption 100.0000		2,577	2,577	2,468	0	0	110	0	110	0	2,577	0	0	0	22	09/03/2026
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		01/01/2022	BARCLAYS		177,464	178,356	177,464	177,464	0	0	0	0	0	177,464	0	0	0	0	10/01/2026
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		01/01/2022	Redemption 100.0000		7,383	7,383	7,246	5,865	0	134	0	134	0	7,383	0	0	0	0	10/01/2026
82621Y-AD-4	LYONS MAGNUS INC TL 1L 11/11/24		01/20/2022	Various		2,169,760	2,176,575	2,166,248	2,170,537	0	118	0	118	0	2,170,656	0	(896)	(896)	13,603	11/11/2024

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		09/30/2022	Redemption 100.0000		5,250	5,250	5,224	5,231	0	19	0	19	0	5,250	0	0	0	85	09/30/2026
83583K-AH-9	SORENSON COMMUNICATIONS LLC TL B 1L 03/17/26		09/30/2022	Redemption 100.0000		114,888	114,888	113,739	113,267	0	1,621	0	1,621	0	114,888	0	0	0	6,225	03/17/2026
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 03/03/28		09/30/2022	Redemption 100.0000		5,003	5,003	4,990	4,991	0	12	0	12	0	5,003	0	0	0	66	03/03/2028
84857H-AX-8	SPIRIT AEROSYSTEMS INC TL B 1L 01/15/25		01/01/2022	BANK of AMERICA SEC		(1,513)	(500)	(499)	(499)	0	(115)	0	(115)	0	(614)	0	(899)	(899)	268	01/15/2025
84857H-AX-8	SPIRIT AEROSYSTEMS INC TL B 1L 01/15/25		01/01/2022	Redemption 100.0000		500	500	499	499	0	1	0	1	0	500	0	0	0	0	01/15/2025
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		12/22/2022	Redemption 100.0000		11,996	11,996	11,806	9,125	0	189	0	189	0	11,996	0	0	0	243	09/22/2028
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L 03/22/24		03/03/2022	JPM FUNDS RECAP		895,903	898,148	884,676	891,956	0	699	0	699	0	892,655	0	3,247	3,247	7,197	03/22/2024
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29		01/01/2022	BANK of AMERICA SEC		552,778	555,556	552,778	552,778	0	0	0	0	0	552,778	0	0	0	0	07/23/2029
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29		12/23/2022	Redemption 100.0000		1,389	1,389	1,362	0	0	27	0	27	0	1,389	0	0	0	30	07/23/2029
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		09/30/2022	Redemption 100.0000		10,611	10,611	10,599	10,600	0	11	0	11	0	10,611	0	0	0	130	05/29/2026
88037H-AG-9	TENNECO INC TL B 1L 10/01/25		11/17/2022	Redemption 100.0000		979,798	979,798	955,303	962,866	0	16,932	0	16,932	0	979,798	0	0	0	38,242	10/01/2025
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		09/30/2022	Redemption 100.0000		10,898	10,898	10,898	10,898	0	0	0	0	0	10,898	0	0	0	162	12/09/2025
89705D-AG-7	TRONOX FINANCE LLC TL B 1L 03/10/28		09/30/2022	WELLS FARGO		100,375	106,010	106,010	106,010	0	0	0	0	0	106,010	0	(5,635)	(5,635)	2,827	03/10/2028
89705D-AG-7	TRONOX FINANCE LLC TL B 1L 03/10/28		01/01/2022	Redemption 100.0000		28,155	28,155	28,155	28,155	0	0	0	0	0	28,155	0	0	0	(7)	03/10/2028
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		12/30/2022	Redemption 100.0000		5,995	5,995	5,935	0	0	60	0	60	0	5,995	0	0	0	131	04/04/2029
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		09/30/2022	Redemption 100.0000		15,152	15,152	15,015	14,982	0	171	0	171	0	15,152	0	0	0	437	06/28/2026
90351H-AE-8	US FOODS INC TL 1L 11/22/28		09/30/2022	Redemption 100.0000		94,889	94,889	94,770	94,767	0	122	0	122	0	94,889	0	0	0	2,633	11/22/2028
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		11/08/2022	Redemption 100.0000		126,570	126,570	126,397	126,392	0	178	0	178	0	126,570	0	0	0	3,670	08/27/2025
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		09/30/2022	Redemption 100.0000		5,003	5,003	4,950	4,263	0	51	0	51	0	5,003	0	0	0	123	04/21/2028
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		09/30/2022	Redemption 100.0000		7,444	7,444	7,444	7,444	0	0	0	0	0	7,444	0	0	0	144	03/02/2027
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		09/30/2022	Redemption 100.0000		19,995	19,995	19,945	19,962	0	34	0	34	0	19,995	0	0	0	353	03/31/2025
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L 04/13/28		01/01/2022	Redemption 100.0000		63	63	62	57	0	6	0	6	0	63	0	0	0	0	04/13/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		01/01/2022	BMO CAPITAL MARKETS CORP		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	03/02/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		09/30/2022	Redemption 100.0000		7,538	7,538	7,538	0	0	0	0	0	0	7,538	0	0	0	154	03/02/2028
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		09/30/2022	Redemption 100.0000		11,250	11,250	11,219	11,218	0	32	0	32	0	11,250	0	0	0	242	10/29/2027
95075E-AC-3	WERNER FINCO LP TL !L 07/24/24		11/30/2022	JPM FUNDS RECAP		1,232,625	1,425,000	1,407,188	1,415,886	0	2,858	0	2,858	0	1,418,745	0	(186,120)	(186,120)	78,772	07/24/2024
95075E-AC-3	WERNER FINCO LP TL !L 07/24/24		09/30/2022	Redemption 100.0000		11,250	11,250	11,109	11,178	0	72	0	72	0	11,250	0	0	0	295	07/24/2024
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		09/30/2022	Redemption 100.0000		10,000	10,000	9,950	9,952	0	48	0	48	0	10,000	0	0	0	208	08/03/2028

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		10/31/2022	Redemption 100.0000		19,813	19,813	19,660	19,678	0	134	0	134	0	19,813	0	0	0	364	10/08/2027
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		09/30/2022	Redemption 100.0000		16,894	16,894	16,806	16,814	0	80	0	80	0	16,894	0	0	0	254	02/07/2028
98919X-AB-7	ZAYO GROUP LLC TL 1L 03/09/27		11/03/2022	Various		1,595,191	1,781,579	1,777,125	1,777,917	0	374	0	374	0	1,778,291	0	(183,100)	(183,100)	41,639	03/09/2027
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L 06/02/25		05/10/2022	Redemption 100.0000		618,127	618,127	621,094	619,713	0	(1,586)	0	(1,586)	0	618,127	0	0	0	7,113	06/02/2025
D9000B-AB-8	VERTICAL US NEWCO INC TL B 1L		01/01/2022	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	182	07/14/2027
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		09/30/2022	Redemption 100.0000		4,932	4,932	4,932	4,932	0	0	0	0	0	4,932	0	0	0	164	08/11/2028
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		09/30/2022	Redemption 100.0000		7,500	7,500	7,132	7,128	0	372	0	372	0	7,500	0	0	0	154	02/04/2025
G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		03/28/2022	BANK of AMERICA SEC		598,672	614,063	612,527	612,901	0	112	0	112	0	613,013	0	(14,341)	(14,341)	3,947	01/29/2027
G3679Y-AC-6	FRONERI US INC TL B 1L 01/29/27		03/31/2022	Redemption 100.0000		1,563	1,563	1,559	1,560	0	3	0	3	0	1,563	0	0	0	9	01/29/2027
G5080A-AF-9	JAZZ ACQUISITION INC TL B 1L 05/05/28		01/01/2022	BARCLAYS		(1,950)	(1,668)	(1,659)	(1,660)	0	(321)	0	(321)	0	(1,981)	0	31	31	737	05/05/2028
G5080A-AF-9	JAZZ ACQUISITION INC TL B 1L 05/05/28		01/01/2022	Redemption 100.0000		1,668	1,668	1,659	1,660	0	7	0	7	0	1,668	0	0	0	0	05/05/2028
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		09/30/2022	Redemption 100.0000		15,000	15,000	14,850	14,858	0	142	0	142	0	15,000	0	0	0	331	05/17/2028
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/31/26		09/30/2022	Redemption 100.0000		3,309	3,309	3,236	3,240	0	69	0	69	0	3,309	0	0	0	68	03/31/2026
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		09/30/2022	Redemption 100.0000		3,023	3,023	2,862	0	0	161	0	161	0	3,023	0	0	0	53	02/26/2029
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	09/30/2022	Redemption 100.0000		1,250	1,250	1,234	0	0	16	0	16	0	1,250	0	0	0	25	05/10/2027
C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		09/29/2022	Redemption 100.0000		10,065	10,065	10,065	10,065	0	0	0	0	0	10,065	0	0	0	124	11/19/2026
C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		01/01/2022	Redemption 100.0000		(5,652)	(5,652)	(5,652)	(5,652)	0	0	0	0	0	(5,652)	0	0	0	0	04/30/2026
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	08/01/2022	GOLDMAN SACHS		594,000	600,000	594,000	594,000	0	0	0	0	0	594,000	0	0	0	0	07/30/2029
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	12/30/2022	Redemption 100.0000		69,330	69,330	67,784	0	0	1,546	0	1,546	0	69,330	0	0	0	2,407	07/30/2029
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	09/30/2022	Redemption 100.0000		1,000	1,000	990	0	0	10	0	10	0	1,000	0	0	0	19	05/29/2029
11ZB48-AM-5	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	09/30/2022	Various		4,375	4,375	4,349	4,362	0	12	0	12	0	4,375	0	0	0	92	04/22/2024
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	05/01/2022	BARCLAYS		399,500	400,000	399,500	399,500	0	0	0	0	0	399,500	0	0	0	0	11/05/2028
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	09/30/2022	Redemption 100.0000		2,000	2,000	1,972	0	0	28	0	28	0	2,000	0	0	0	23	11/05/2028
46611V-AU-9	JBS USA LUX SA TL B 1L 05/01/26	C	09/06/2022	BARCLAYS		1,756,453	1,760,855	1,756,453	1,759,041	0	(1,116)	0	(1,116)	0	1,757,925	0	(1,471)	(1,471)	31,526	05/01/2026
46611V-AU-9	JBS USA LUX SA TL B 1L 05/01/26	C	07/28/2022	Redemption 100.0000		670,395	670,395	668,719	669,704	0	691	0	691	0	670,395	0	0	0	10,140	05/01/2026
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	10/31/2022	Redemption 100.0000		56,438	56,438	56,155	56,199	0	238	0	238	0	56,438	0	0	0	2,119	10/30/2026
L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C	08/17/2022	BARCLAYS		504,788	584,232	584,232	584,232	0	0	0	0	0	584,232	0	(79,444)	(79,444)	42,455	03/25/2028
L2968E-AE-2	ENDO LUXEMBOURG FINANCE TL B 1L 03/25/28	C	06/30/2022	Redemption 100.0000		2,958	2,958	2,958	2,958	0	0	0	0	0	2,958	0	0	0	64	03/25/2028
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	03/30/2022	Various		3,597	3,597	3,307	3,248	145	204	0	349	0	3,597	0	0	0	30,740	02/24/2025
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	06/16/2022	Various		1,318,420	1,381,257	1,269,837	1,247,353	55,632	15,435	0	71,067	0	1,318,420	0	0	0	50,447	02/24/2025

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25	C	09/30/2022	Redemption 100.0000		3,783	3,783	3,771	3,775	0	8	0	8	0	3,783	0	0	0	47	04/25/2025
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	09/30/2022	Redemption 100.0000		57,272	57,272	57,264	57,267	0	13	0	13	0	57,280	0	(8)	(8)	462	04/25/2025
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	09/30/2022	Redemption 100.0000		11,175	11,175	11,166	11,166	0	9	0	9	0	11,175	0	0	0	272	10/01/2026
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	09/30/2022	Redemption 100.0000		7,500	7,500	7,463	7,465	0	35	0	35	0	7,500	0	0	0	121	05/03/2028
N2611U-AF-2	DIAMOND BC BV TL B 1L 09/29/28	C	09/30/2022	Redemption 100.0000		5,625	5,625	5,597	5,597	0	28	0	28	0	5,625	0	0	0	114	09/29/2028
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	09/30/2022	Redemption 100.0000		121,920	121,920	125,764	120,257	0	(4,108)	0	(4,108)	0	121,920	0	0	0	5,524	06/30/2025
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						43,944,906	46,174,453	44,596,087	44,176,043	55,777	224,038	7,327	272,488	0	44,967,811	0	(1,022,904)	(1,022,904)	875,264	XXX
2509999997. Total - Bonds - Part 4						2,769,496,239	2,748,321,317	2,807,790,511	2,698,695,207	(5,389,060)	(8,544,166)	367,947	(14,301,173)	0	2,788,817,857	0	(22,399,274)	(22,399,274)	66,542,522	XXX
2509999998. Total - Bonds - Part 5						424,015,878	428,460,019	426,459,648	0	0	(990,784)	0	(990,784)	0	425,468,867	0	(1,495,647)	(1,495,647)	5,333,033	XXX
2509999999. Total - Bonds						3,193,512,117	3,176,781,336	3,234,250,159	2,698,695,207	(5,389,060)	(9,534,950)	367,947	(15,291,957)	0	3,214,286,724	0	(23,894,921)	(23,894,921)	71,875,555	XXX
48128B-58-0	JPMORGAN CHASE & CO PREFERRED		10/04/2022	JANNEY MONTGOMERY SCOTT NINC	20,000.000	388,991	0.00	426,400	0	0	0	0	0	0	426,400	0	(37,409)	(37,409)	11,375	
59156R-85-0	METLIFE INC PFD		07/29/2022	Various	230,407.000	5,305,361	0.00	5,760,175	6,147,259	(387,084)	0	0	(387,084)	0	5,760,175	0	(454,814)	(454,814)	136,804	
902973-73-4	U S BANCORP PREFERRED		10/24/2022	JP MORGAN SEC	2,859.000	45,360	0.00	57,206	0	0	0	0	0	0	57,206	0	(11,845)	(11,845)	1,518	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,739,712	XXX	6,243,781	6,147,259	(387,084)	0	0	(387,084)	0	6,243,781	0	(504,068)	(504,068)	149,697	XXX
4509999997. Total - Preferred Stocks - Part 4						5,739,712	XXX	6,243,781	6,147,259	(387,084)	0	0	(387,084)	0	6,243,781	0	(504,068)	(504,068)	149,697	XXX
4509999998. Total - Preferred Stocks - Part 5						3,303,875	XXX	3,722,443	0	0	0	0	0	0	3,722,443	0	(418,568)	(418,568)	103,080	XXX
4509999999. Total - Preferred Stocks						9,043,587	XXX	9,966,224	6,147,259	(387,084)	0	0	(387,084)	0	9,966,224	0	(922,636)	(922,636)	252,777	XXX
00206R-10-2	AT&T INC		04/11/2022	Spin Off	0.000	646,452		646,452	578,856	(1,385)	0	0	(1,385)	0	646,452	0	0	0	0	
00287Y-10-9	ABBVIE INC		02/01/2022	S. G. COWEN SECURITIES CORP.	2,405.000	327,604		204,020	325,637	(121,617)	0	0	(121,617)	0	204,020	0	123,584	123,584	3,391	
037833-10-0	APPLE INC		03/02/2022	Various	4,615.000	769,623		271,757	819,486	(547,729)	0	0	(547,729)	0	271,757	0	497,867	497,867	1,015	
053807-10-3	AVNET INC		12/14/2022	Various	16,640.000	743,192		542,133	686,067	(143,934)	0	0	(143,934)	0	542,133	0	201,059	201,059	10,575	
110122-10-8	BRISTOL-MYERS SQUIBB		11/09/2022	Various	39,603.000	3,006,599		2,377,019	2,349,286	(109,693)	0	0	(109,693)	0	2,377,019	0	629,580	629,580	55,546	
11135F-10-1	BROADCOM INC		03/09/2022	INSTINET	357.000	213,462		134,303	190,307	(96,822)	0	0	(96,822)	0	134,303	0	79,159	79,159	0	
166764-10-0	CHEVRON CORPORATION		06/23/2022	S. G. COWEN SECURITIES CORP.	928.000	131,567		112,454	108,901	3,553	0	0	3,553	0	112,454	0	19,113	19,113	2,636	
191216-10-0	COCA-COLA CO		05/17/2022	Various	4,921.000	321,560		276,261	236,485	(20,057)	0	0	(20,057)	0	276,261	0	45,299	45,299	1,757	
231021-10-6	CUMMINS ENGINE		11/09/2022	S. G. COWEN SECURITIES CORP.	2,576.000	612,831		395,576	561,929	(166,352)	0	0	(166,352)	0	395,576	0	217,254	217,254	11,515	
256677-10-5	DOLLAR GENERAL CORP		08/11/2022	S. G. COWEN SECURITIES CORP.	1,446.000	364,604		331,043	179,938	(15,461)	0	0	(15,461)	0	331,043	0	33,561	33,561	1,535	
25746U-10-9	DOMINION RESOURCES		08/11/2022	S. G. COWEN SECURITIES CORP.	6,524.000	534,667		526,242	512,525	13,717	0	0	13,717	0	526,242	0	8,425	8,425	8,710	
30231G-10-2	EXXON MOBIL CORP		11/09/2022	Various	10,623.000	1,016,568		756,002	572,800	60,044	0	0	60,044	0	756,002	0	260,567	260,567	16,706	
30303M-10-2	Meta Platforms, Inc		02/18/2022	Various	3,980.000	855,889		572,958	1,338,673	(765,715)	0	0	(765,715)	0	572,958	0	282,931	282,931	0	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		12/15/2022	Spin Off	0.000	160,510		160,510	0	0	0	0	0	0	160,510	0	0	0	0	
35137L-10-5	FOX CORP		08/09/2022	GOLDMAN SACHS	28,499.000	959,682		965,646	1,051,613	(85,967)	0	0	(85,967)	0	965,646	0	(5,964)	(5,964)	6,840	
363576-10-9	ARTHUR J GALLAGHER & CO		03/02/2022	Keefe Bruyette & Woods Eq	566.000	89,917		54,014	96,033	(42,020)	0	0	(42,020)	0	54,014	0	35,904	35,904	0	
38141G-10-4	GOLDMAN SACHS GROUP INC		11/18/2022	Various	3,935.000	1,223,075		616,656	1,505,334	(888,678)	0	0	(888,678)	0	616,656	0	606,419	606,419	15,913	
40412C-10-1	HCA HOLDINGS INC		03/18/2022	INSTINET	3,689.000	957,160		762,765	947,778	(185,013)	0	0	(185,013)	0	762,765	0	194,395	194,395	2,066	
437076-10-2	HOME DEPOT		03/09/2022	INSTINET	265.000	84,779		64,691	87,982	(41,653)	0	0	(41,653)	0	64,691	0	20,088	20,088	504	
443510-60-7	HUBBELL INC -CL B		12/22/2022	S. G. COWEN SECURITIES CORP.	4,255.000	995,960		601,540	886,189	(284,649)	0	0	(284,649)	0	601,540	0	394,420	394,420	18,169	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
446150-10-4	HUNTINGTON BANCSHARES INC		12/06/2022	Various	53,424.000	798,671		742,533	823,798	(81,265)	0	0	(81,265)	0	742,533	0	56,138	56,138	33,123	
459200-10-1	IBM		11/18/2022	S. G. COWEN SECURITIES CORP.	376.000	55,540		39,272	50,256	(10,984)	0	0	(10,984)	0	39,272	0	16,268	16,268	2,428	
46625H-10-0	JP MORGAN CHASE & CO		03/30/2022	Various	4,010.000	564,676		504,578	603,630	(129,063)	0	0	(129,063)	0	504,578	0	60,098	60,098	3,812	
478160-10-4	JOHNSON & JOHNSON		05/05/2022	S. G. COWEN SECURITIES CORP.	246.000	43,466		31,802	42,083	(10,281)	0	0	(10,281)	0	31,802	0	11,664	11,664	261	
494368-10-3	KIMBERLY CLARK		01/01/2022	INSTINET	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8,478	
539830-10-9	LOCKHEED MARTIN		10/31/2022	Various	3,362.000	1,466,391		1,295,645	1,139,800	90,156	0	0	90,156	0	1,295,645	0	170,746	170,746	12,158	
580135-10-1	McDONALDS		08/11/2022	S. G. COWEN SECURITIES CORP.	3,091.000	801,504		647,577	692,425	(171,998)	0	0	(171,998)	0	647,577	0	153,927	153,927	5,479	
589584-10-1	MERIDIAN BIOSCIENCE INC		11/18/2022	Various	221,434.000	7,094,699		5,091,949	4,517,254	574,695	0	0	574,695	0	5,091,949	0	2,002,750	2,002,750	0	
594918-10-4	MICROSOFT CORP		03/02/2022	Various	2,264.000	674,144		346,235	761,428	(415,193)	0	0	(415,193)	0	346,235	0	327,909	327,909	1,404	
701094-10-4	PARKER HANNIFIN		08/18/2022	Various	8,631.000	2,515,027		1,465,873	2,745,694	(1,279,820)	0	0	(1,279,820)	0	1,465,873	0	1,049,153	1,049,153	14,953	
713448-10-8	PEPSICO INC		05/17/2022	Various	3,638.000	633,732		507,125	572,722	(124,697)	0	0	(124,697)	0	507,125	0	126,606	126,606	7,089	
717081-10-3	PFIZER INC		02/18/2022	Various	14,817.000	725,319		540,072	874,944	(334,872)	0	0	(334,872)	0	540,072	0	185,247	185,247	5,927	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		05/17/2022	Various	1,843.000	192,232		165,160	134,520	(16,920)	0	0	(16,920)	0	165,160	0	27,072	27,072	4,074	
718546-10-4	PHILLIPS 66		11/25/2022	Various	12,046.000	1,231,173		1,192,340	872,853	319,487	0	0	319,487	0	1,192,340	0	38,833	38,833	33,704	
74144T-10-8	T ROWE PRICE GROUP INC		02/18/2022	INSTINET	3,941.000	561,362		482,484	774,958	(292,475)	0	0	(292,475)	0	482,484	0	78,878	78,878	0	
742718-10-9	PROCTER & GAMBLE CO		02/08/2022	VIRTU FINANCIAL	1.000	157		84	164	(80)	0	0	(80)	0	84	0	73	73	1	
75513E-10-1	RAYTHEON CO RAYTHEON		05/17/2022	Various	11,912.000	1,162,977		931,518	1,004,062	(95,422)	0	0	(95,422)	0	931,518	0	231,459	231,459	6,075	
82669G-10-4	SIGNATURE BANK		11/03/2022	VIRTU FINANCIAL	1,347.000	197,992		166,746	435,714	(268,968)	0	0	(268,968)	0	166,746	0	31,246	31,246	2,510	
860897-10-7	STITCH FIX INC-CLASS A		11/15/2022	S. G. COWEN SECURITIES CORP.	96,500.000	431,335		3,504,340	1,825,780	1,678,560	0	0	1,678,560	0	3,504,340	0	(3,073,005)	(3,073,005)	0	
882508-10-4	TEXAS INSTRUMENTS		11/18/2022	Various	865.000	150,462		104,633	143,614	(55,949)	0	0	(55,949)	0	104,633	0	45,829	45,829	2,133	
91324P-10-2	UNITEDHEALTH GROUP INC		08/11/2022	Various	3,001.000	1,473,087		861,675	1,381,889	(647,279)	0	0	(647,279)	0	861,675	0	611,412	611,412	2,419	
91913Y-10-0	VALERO ENERGY CORP		06/23/2022	S. G. COWEN SECURITIES CORP.	3,790.000	490,869		310,225	284,667	25,558	0	0	25,558	0	310,225	0	180,644	180,644	7,428	
949746-10-1	WELLS FARGO & CO		02/18/2022	Various	6,045.000	333,381		302,074	290,039	12,035	0	0	12,035	0	302,074	0	31,307	31,307	302	
963320-10-6	WHIRLPOOL CORP		12/06/2022	GOLDMAN SACHS	908.000	128,181		207,957	159,569	1,258	0	0	1,258	0	207,957	0	(79,776)	(79,776)	5,957	
988498-10-1	YUM! BRANDS INC		11/09/2022	S. G. COWEN SECURITIES CORP.	619.000	75,691		76,246	85,954	(9,708)	0	0	(9,708)	0	76,246	0	(556)	(556)	1,058	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	D	02/01/2022	Tax Free Exchange	234,479.000	8,987,266		8,987,266	10,176,389	(1,189,123)	0	0	(1,189,123)	0	8,987,266	0	0	0	0	
H84989-10-4	TE CONNECTIVITY LTD	D	02/01/2022	S. G. COWEN SECURITIES CORP.	5,264.000	746,112		430,021	849,294	(419,273)	0	0	(419,273)	0	430,021	0	316,091	316,091	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						45,551,147	XXX	39,307,472	44,279,319	(6,291,052)	0	0	(6,291,052)	0	39,307,472	0	6,243,674	6,243,674	317,651	XXX
31337#-10-5	FHLB CINCINNATI		07/26/2022	PRIVATE PLACEMENT	49,915.000	4,991,500		4,991,500	4,991,500	0	0	0	0	0	4,991,500	0	0	0	60,653	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,991,500	XXX	4,991,500	4,991,500	0	0	0	0	0	4,991,500	0	0	0	60,653	XXX
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND		06/06/2022	KNIGHT SECURITIES	321,925.000	24,062,731		19,978,414	23,043,392	(3,064,977)	0	0	(3,064,977)	0	19,978,414	0	4,084,317	4,084,317	151,141	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						24,062,731	XXX	19,978,414	23,043,392	(3,064,977)	0	0	(3,064,977)	0	19,978,414	0	4,084,317	4,084,317	151,141	XXX
78462F-10-3	SPDR TRUST SERIES 1		12/09/2022	Various	96,592.000	38,513,949		29,683,494	45,877,336	(16,193,842)	0	0	(16,193,842)	0	29,683,494	0	8,830,455	8,830,455	579,801	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						38,513,949	XXX	29,683,494	45,877,336	(16,193,842)	0	0	(16,193,842)	0	29,683,494	0	8,830,455	8,830,455	579,801	XXX
5989999997. Total - Common Stocks - Part 4						113,119,327	XXX	93,960,880	118,191,547	(25,549,871)	0	0	(25,549,871)	0	93,960,880	0	19,158,446	19,158,446	1,109,246	XXX
5989999998. Total - Common Stocks - Part 5						7,286,028	XXX	6,929,061	0	0	0	0	0	0	6,929,061	0	356,965	356,965	60,704	XXX
5989999999. Total - Common Stocks						120,405,355	XXX	100,889,941	118,191,547	(25,549,871)	0	0	(25,549,871)	0	100,889,941	0	19,515,411	19,515,411	1,169,950	XXX
5999999999. Total - Preferred and Common Stocks						129,448,942	XXX	110,856,165	124,338,806	(25,936,955)	0	0	(25,936,955)	0	110,856,165	0	18,592,775	18,592,775	1,422,727	XXX
6009999999 - Totals						3,322,961,059	XXX	3,345,106,324	2,823,034,013	(31,326,015)	(9,534,950)	367,947	(41,228,912)	0	3,325,142,889	0	(5,302,146)	(5,302,146)	73,298,282	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
36176F-3G-1 ..	G2 G2 765199 3.890% 07/20/62		01/01/2022 .	Interest Capitalization	02/03/2022 .	Paydown	1,386	1,386	1,386	1,386	0	0	0	0	0	0	0	0	4	0
690353-X5-1 ..	DFC AGENCY DEBENTURES 4.300% 08/15/29		01/25/2022 .	WELLS FARGO	09/02/2022 .	WELLS FARGO	6,066,653	6,066,661	6,066,667	6,066,573	0	(88)	0	(88)	0	0	94	94	40,504	1,124
690353-X5-1 ..	DFC AGENCY DEBENTURES 4.300% 08/15/29		01/25/2022 .	WELLS FARGO	08/15/2022 .	Redemption 100.0000	650,005	650,006	650,005	650,004	0	(2)	0	(2)	0	0	2	2	1,449	120
912810-SU-3 ..	U S TREASURY 1.875% 02/15/51		11/08/2022 .	Various	12/07/2022 .	BANK of AMERICA SEC	3,980,000	3,030,401	2,910,473	3,033,564	0	3,163	0	3,163	0	0	(123,091)	(123,091)	30,437	9,373
912810-SV-1 ..	U S TREASURY 0.125% 02/15/51		02/10/2022 .	BANK of AMERICA SEC	02/23/2022 .	GOLDMAN SACHS	1,350,000	1,454,549	1,458,424	1,454,535	0	(14)	0	(14)	0	0	3,889	3,889	948	882
912810-TE-8 ..	U S TREASURY 0.125% 02/15/52		09/01/2022 .	Various	09/20/2022 .	Various	8,215,000	7,245,214	7,027,372	7,247,795	0	2,581	0	2,581	0	0	(220,422)	(220,422)	3,676	2,943
912810-TG-3 ..	U S TREASURY 2.875% 05/15/52		07/27/2022 .	MORGAN STANLEY FIXED INC	08/08/2022 .	GOLDMAN SACHS	1,505,000	1,449,033	1,468,839	1,449,069	0	36	0	36	0	0	19,770	19,770	10,112	8,701
912810-TJ-7 ..	U S TREASURY 3.000% 08/15/52		08/19/2022 .	MORGAN STANLEY FIXED INC	08/22/2022 .	BANK of AMERICA SEC	1,850,000	1,775,133	1,767,328	1,775,136	0	3	0	3	0	0	(7,808)	(7,808)	1,207	1,056
91282C-EZ-0 ..	US TREASURY NOTES 0.625% 07/15/32		09/20/2022 .	BMO CAPITAL MARKETS CORP	09/22/2022 .	GOLDMAN SACHS	2,860,000	2,761,634	2,773,898	2,761,706	0	72	0	72	0	0	12,193	12,193	3,456	3,368
91282C-FF-3 ..	US TREASURY NOTES 2.750% 08/15/32		08/24/2022 .	MORGAN STANLEY FIXED INC	09/01/2022 .	Various	3,485,000	3,385,895	3,342,007	3,386,058	0	163	0	163	0	0	(44,051)	(44,051)	4,582	2,604
0109999999. Subtotal - Bonds - U.S. Governments							29,963,044	27,819,912	27,466,399	27,825,826	0	5,914	0	5,914	0	0	(359,424)	(359,424)	96,375	30,171
085209-AB-0 ..	GOVT OF BERMUDA SOVEREIGN 4.138% 01/03/23	D	06/06/2022 .	OPPENHEIMER & CO	08/15/2022 .	Call 100.3412	11,095,000	11,178,213	11,132,855	11,150,812	0	(27,401)	0	(27,401)	0	0	(55,812)	(55,812)	320,973	197,673
0309999999. Subtotal - Bonds - All Other Governments							11,095,000	11,178,213	11,132,855	11,150,812	0	(27,401)	0	(27,401)	0	0	(55,812)	(55,812)	320,973	197,673
607166-AB-1 ..	MOBILE AL INDL DEV BRD REVENUE DEVELOPMENT 0.880% 09/01/31		03/29/2022 .	GOLDMAN SACHS	06/21/2022 .	GOLDMAN SACHS	4,945,000	4,945,000	4,945,000	4,945,000	0	0	0	0	0	0	0	0	7,335	1,082
62630W-FM-4 ..	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.180% 02/01/31		03/15/2022 .	BARCLAYS	07/21/2022 .	Redemption 100.0000	11,565,000	11,565,000	11,565,000	11,565,000	0	0	0	0	0	0	0	0	43,501	1,862
62630W-FX-0 ..	TXBL MUNI FUNDING TRUST VARIOU GENERAL 3.380% 05/01/41		09/21/2022 .	BARCLAYS	10/20/2022 .	Redemption 100.0000	405,000	405,000	405,000	405,000	0	0	0	0	0	0	0	0	3,736	0
95345P-AB-4 ..	W JEFFERSON AL INDL DEV BRD SO POLLUTION 0.880% 12/01/38		03/29/2022 .	GOLDMAN SACHS	06/21/2022 .	GOLDMAN SACHS	7,800,000	7,800,000	7,800,000	7,800,000	0	0	0	0	0	0	0	0	11,576	1,707
0909999999. Subtotal - Bonds - U.S. Special Revenues							24,715,000	24,715,000	24,715,000	24,715,000	0	0	0	0	0	0	0	0	66,148	4,651
000299-AB-3 ..	A10 2019-B AS 3.222% 08/15/40		07/21/2022 .	BMO CAPITAL MARKETS CORP	12/15/2022 .	Paydown	1,159,938	1,148,338	1,159,938	1,159,938	0	11,599	0	11,599	0	0	0	0	11,771	1,038
00287Y-BM-0 ..	ABBVIE INC 2.300% 11/21/22		02/28/2022 .	CITIGROUP GLOBAL MKTS	08/25/2022 .	GOLDMAN SACHS	7,000,000	7,049,210	6,985,160	7,016,310	0	(32,900)	0	(32,900)	0	0	(31,150)	(31,150)	122,539	45,169
013092-AB-7 ..	ALBERTSONS COS LLC/SAFEW 5.875% 02/15/28		02/15/2022 .	Various	11/10/2022 .	BARCLAYS	448,000	463,500	420,103	460,372	0	(3,128)	0	(3,128)	0	0	(40,269)	(40,269)	19,740	146
02209S-AN-3 ..	ALTRIA GROUP INC 2.850% 08/09/22		06/29/2022 .	MARKET AXESS	08/09/2022 .	Maturity	1,650,000	1,650,198	1,650,000	1,650,000	0	(198)	0	(198)	0	0	0	0	23,513	18,418
02530A-AJ-1 ..	American Credit 20183 ce Rec 2018-3 E 5.170% 10/15/24		02/03/2022 .	MITSUBISHI UFJ SECURITIES	07/12/2022 .	Paydown	3,000,000	3,048,047	3,000,000	3,000,000	0	(48,047)	0	(48,047)	0	0	0	0	70,168	10,771
025537-AG-6 ..	AMERICAN ELECTRIC POWER 2.950% 12/15/22		07/12/2022 .	TD SECURITIES	12/15/2022 .	Maturity	5,000,000	4,995,450	5,000,000	5,000,000	0	4,550	0	4,550	0	0	0	0	73,750	11,882
02665W-CA-7 ..	AMERICAN HONDA FINANCE 2.600% 11/16/22		06/22/2022 .	TD SECURITIES	11/16/2022 .	Maturity	7,500,000	7,495,200	7,500,000	7,500,000	0	4,800	0	4,800	0	0	0	0	97,500	20,583
056059-AQ-1 ..	BX 2018-IND F 6.118% 11/15/35		02/02/2022 .	BARCLAYS	04/15/2022 .	Paydown	7,000,000	7,002,188	7,000,000	7,000,000	0	(2,188)	0	(2,188)	0	0	0	0	31,033	7,412
06540W-BE-2 ..	BANK 2019-BN19 AS 3.446% 08/15/61		06/23/2022 .	BMO CAPITAL MARKETS CORP	10/04/2022 .	WELLS FARGO	5,611,000	5,114,777	4,847,816	5,130,865	0	16,088	0	16,088	0	0	(283,049)	(283,049)	67,137	13,965
07831C-AA-1 ..	BELLRING BRANDS INC 7.000% 03/15/30		03/01/2022 .	Various	12/05/2022 .	CITIGROUP GLOBAL MKTS	449,000	452,340	439,624	452,031	0	(309)	0	(309)	0	0	(12,407)	(12,407)	23,259	0
126650-CQ-1 ..	CVS CORP 4.750% 12/01/22		02/22/2022 .	BANK of AMERICA SEC	09/01/2022 .	Call 100.0000	1,175,000	1,194,905	1,175,000	1,175,000	0	(19,905)	0	(19,905)	0	0	0	0	41,859	12,868
172967-LG-4 ..	CITIGROUP 2.750% 04/25/22		03/30/2022 .	TD SECURITIES	04/25/2022 .	Maturity	7,968,000	7,974,534	7,968,000	7,968,000	0	(6,534)	0	(6,534)	0	0	0	0	109,560	94,952
20826F-AW-6 ..	CONOCOPHIL CO 3.758% 03/15/42		03/11/2022 .	Taxable Exchange	10/03/2022 .	Tax Free Exchange	4,000,000	3,952,680	3,953,527	3,953,527	0	847	0	847	0	0	0	0	84,764	0
22532X-SA-7 ..	CREDIT AGRICOLE CIB NY 4.200% 11/21/22		05/17/2022 .	CREDIT AGRICOLE SECURITIES	11/21/2022 .	Maturity	12,300,000	12,300,000	12,300,000	12,300,000	0	0	0	0	0	0	0	0	163,313	0
22534G-AA-1 ..	Credit Acceptanc20201A oan Tr 2020-1A A 2.010% 02/15/29		02/01/2022 .	BANK of AMERICA SEC	11/15/2022 .	Paydown	6,000,000	6,032,813	6,000,000	6,000,000	0	(32,813)	0	(32,813)	0	0	0	0	55,532	6,030
237266-AJ-0 ..	DARLING INTERNATIONAL INC 6.000% 06/15/30		05/31/2022 .	BANK of AMERICA SEC	06/01/2022 .	Various	1,958,000	1,958,000	1,982,475	1,958,000	0	0	0	0	0	0	24,475	24,475	0	0
25277L-AF-3 ..	DIAMOND SPORTS GR/DIAMON 5.375% 08/15/26		03/01/2022 .	Tax Free Exchange	03/29/2022 .	BANK of AMERICA SEC	345,000	172,816	133,688	174,625	0	1,809	0	1,809	0	0	(40,938)	(40,938)	2,369	824
256677-AC-9 ..	DOLLAR GENERAL CORP 3.250% 04/15/23		05/10/2022 .	Various	10/06/2022 .	Call 100.0000	5,853,000	5,873,680	5,853,000	5,853,000	0	(20,680)	0	(20,680)	0	0	0	0	90,356	14,267
262081-AB-8 ..	Drive Auto Recei20213 rust 2021-3 A2 0.520% 01/15/25		02/02/2022 .	DEUTSCHE BANK	12/01/2022 .	Paydown	14,870,000	14,838,053	14,870,000	14,870,000	0	31,947	0	31,947	0	0	0	0	38,149	4,081

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
30161N-AW-1	EXELON CORP 3.497% 06/01/22		01/07/2022	RBC/DAIN	05/02/2022	Call 100.0000	8,160,000	8,231,890	8,160,000	8,160,000	0	(71,890)	0	(71,890)	0	0	0	0	118,898	31,706
30290W-AG-0	FREMF 2012-K23 C 2012-K23 C 3.745% 10/25/45		02/02/2022	SOCIETE GENERALE	08/01/2022	Paydown	4,089,000	4,135,640	4,089,000	4,089,000	0	(46,640)	0	(46,640)	0	0	0	0	75,641	1,246
33845F-AC-0	Flagship Credit 20194 st 2.530% 11/17/25		02/02/2022	BNP SECURITIES	12/15/2022	Paydown	3,307,000	3,334,128	3,307,000	3,307,000	0	(27,128)	0	(27,128)	0	0	0	0	51,375	4,416
340711-AV-2	FLORIDA GAS TRANSMISSION 3.875% 07/15/22		02/22/2022	TD SECURITIES	07/15/2022	Maturity	1,560,000	1,566,474	1,560,000	1,560,000	0	(6,474)	0	(6,474)	0	0	0	0	30,225	6,549
36264F-AE-1	GSK CONSUMER HEALTHCARE 4.000% 03/24/52		03/21/2022	Various	11/02/2022	Tax Free Exchange	10,000,000	9,832,550	9,833,965	9,833,965	0	1,415	0	1,415	0	0	0	0	242,222	0
38141G-ZR-8	GOLDMAN SACHS GROUP INC 3.615% 03/15/28		03/10/2022	Various	08/09/2022	GOLDMAN SACHS	1,235,000	1,235,764	1,187,070	1,235,693	0	(71)	0	(71)	0	0	(48,623)	(48,623)	18,106	0
42824C-AN-9	HP ENTERPRISE CO 4.400% 10/15/22		07/12/2022	TD SECURITIES	08/15/2022	Call 100.0000	1,600,000	1,602,144	1,600,000	1,600,000	0	(2,144)	0	(2,144)	0	0	0	0	23,467	17,404
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		03/03/2022	CITIGROUP GLOBAL MKTS	05/19/2022	Various	320,000	303,078	269,893	303,391	0	313	0	313	0	0	(33,498)	(33,498)	4,356	1,400
443201-AB-4	HOWMET AEROSPACE INC 3.000% 01/15/29		02/10/2022	SUMRIDGE PARTNERS	03/03/2022	BANK of AMERICA SEC	241,000	231,963	230,444	232,038	0	75	0	75	0	0	(1,593)	(1,593)	1,044	557
44891A-BQ-9	HYUNDAI CAPITAL AMERICA 1.150% 11/10/22		06/22/2022	J P MORGAN SEC	11/10/2022	Maturity	4,000,000	3,963,000	4,000,000	4,000,000	0	37,000	0	37,000	0	0	0	0	23,000	5,622
46639E-AE-1	JPMCC 2012-LC9 A5 2012-LC9 A5 2.840% 12/15/47		02/03/2022	BREAN CAPITAL LLC	11/01/2022	Paydown	12,687,663	12,788,768	12,687,663	12,687,663	0	(101,105)	0	(101,105)	0	0	0	0	175,597	6,005
46639E-AE-1	JPMCC 2012-LC9 A5 2012-LC9 A5 2.840% 12/15/47		03/01/2022	Interest Capitalization	07/01/2022	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		01/20/2022	BARCLAYS	10/14/2022	MARKET AXESS	238,000	238,514	196,495	238,426	0	(87)	0	(87)	0	0	(41,931)	(41,931)	15,544	5,727
61977K-AS-5	Motel 6 Trust 2021MTL6 2021-MTL6 H 10.318% 09/15/38		07/21/2022	PERFORMANCE TRUST CAPITAL	10/17/2022	Paydown	3,045,000	3,002,180	3,045,000	3,045,000	0	42,820	0	42,820	0	0	0	0	44,243	6,766
62944T-AE-5	NVR INC 3.950% 09/15/22		05/02/2022	STIFEL NICHOLAS	06/15/2022	Call 100.0000	3,000,000	3,005,550	3,000,000	3,000,000	0	(5,550)	0	(5,550)	0	0	0	0	29,625	16,129
64110L-AX-4	NETFLIX INC 6.375% 05/15/29		02/03/2022	RBC/DAIN	12/01/2022	Various	740,000	881,525	759,995	868,157	0	(13,368)	0	(13,368)	0	0	(108,162)	(108,162)	47,052	10,745
64186A-AA-7	NEW ALLEGRO I LLC 0.000% 07/01/62		07/28/2022	STERN	12/07/2022	Call 100.0000	12,300,000	12,300,000	12,300,000	12,300,000	0	0	0	0	0	0	0	0	134,350	0
647540-AA-1	NEW MILLSTONE LLC 4.300% 01/01/62		01/12/2022	STERN	04/11/2022	STERN	17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	0	0	0	13,939	0
647540-AA-1	NEW MILLSTONE LLC 4.300% 01/01/62		08/09/2022	STERN	08/31/2022	Call 100.0000	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	0	20,350	6,142
68389X-AP-0	ORACLE CORP 2.500% 10/15/22		08/25/2022	GOLDMAN SACHS	10/15/2022	Maturity	8,366,000	8,355,459	8,366,000	8,366,000	0	10,541	0	10,541	0	0	0	0	104,575	77,850
71376L-AE-0	PERFORMANCE FOOD GROUP I 4.250% 08/01/29		02/10/2022	Various	06/02/2022	Various	375,000	354,791	330,836	355,465	0	674	0	674	0	0	(24,629)	(24,629)	5,465	576
743263-AS-4	PROGRESS ENERGY INC 3.150% 04/01/22		02/24/2022	GOLDMAN SACHS	04/01/2022	Maturity	2,380,000	2,384,927	2,380,000	2,380,000	0	(4,927)	0	(4,927)	0	0	0	0	37,485	30,613
785592-AD-8	SABINE PASS LIQUEFACTION 5.625% 04/15/23		10/31/2022	Various	12/30/2022	Call 100.0403	11,912,000	11,989,934	11,916,804	11,927,249	0	(62,686)	0	(62,686)	0	0	(15,249)	(15,249)	184,707	58,438
80285G-AG-7	Santander Drive 20183 eivabl 2018-3 D 4.070% 08/15/24		02/03/2022	GOLDMAN SACHS	09/15/2022	Paydown	1,250,964	1,264,548	1,250,964	1,250,964	0	(13,585)	0	(13,585)	0	0	0	0	21,690	3,111
87165L-BW-0	Synchrony Credit20172 ster N 2017-2 C 3.010% 10/15/25		02/02/2022	Various	10/15/2022	Paydown	25,010,000	25,361,703	25,010,000	25,010,000	0	(351,703)	0	(351,703)	0	0	0	0	564,601	39,731
87303*-AA-9	THL Credit 5.000% 12/03/24		04/27/2022	PRIVATE PLACEMENT	05/26/2022	PRIVATE PLACEMENT	1,232,877	1,232,877	1,232,877	1,232,877	0	0	0	0	0	0	0	0	0	0
87901J-AH-8	TGNA 5.000% 09/15/29		05/19/2022	GOLDMAN SACHS	06/07/2022	WELLS FARGO	127,000	121,285	122,834	121,312	0	27	0	27	0	0	1,522	1,522	1,482	1,199
90270R-BC-7	UBSBB 2012-C4 A3 2012-C4 A3 2.533% 12/10/45		02/01/2022	BMO CAPITAL MARKETS CORP	06/01/2022	Paydown	8,574,667	8,591,414	8,574,667	8,574,667	0	(16,747)	0	(16,747)	0	0	0	0	55,812	1,207
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		06/09/2022	GOLDMAN SACHS	08/16/2022	GOLDMAN SACHS	44,000	43,672	45,376	43,670	0	(2)	0	(2)	0	0	1,705	1,705	487	0
92930R-BB-7	WFRBS 2012-C9 A3 2.870% 11/15/45		02/03/2022	Various	08/01/2022	Paydown	5,133,729	5,163,640	5,133,729	5,133,729	0	(29,911)	0	(29,911)	0	0	0	0	54,920	1,477
95000X-AG-2	Wells Fargo Comm2017C39 ortgag 2017-C39 AS 3.702% 09/15/50		07/19/2022	BARCLAYS	09/13/2022	BANK of AMERICA SEC	3,000,000	2,838,750	2,774,766	2,842,941	0	4,191	0	4,191	0	0	(68,176)	(68,176)	22,829	6,170
96042J-AN-6	WLAKE 2019-1A E 4.490% 07/15/24		02/03/2022	WELLS FARGO	12/15/2022	Paydown	2,960,000	3,037,816	2,960,000	2,960,000	0	(77,816)	0	(77,816)	0	0	0	0	119,434	8,122
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		07/15/2022	CITIGROUP GLOBAL MKTS	10/17/2022	Call 100.0000	19,032,000	19,052,555	19,032,000	19,032,000	0	(20,555)	0	(20,555)	0	0	0	0	176,046	7,824
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/28/2022	BANK of AMERICA SEC	08/31/2022	CITIGROUP GLOBAL MKTS	15,000,000	15,153,750	14,985,000	15,038,141	0	(115,609)	0	(115,609)	0	0	(53,141)	(53,141)	284,375	41,979
PPE9DS-NQ-7	HENDR 2021-A36 PRIVATE PLACEMENT 3.520% 12/31/77		01/20/2022	VFN-US BANK	02/28/2022	VFN-US BANK	1,567,092	1,567,092	1,567,092	1,567,092	0	0	0	0	0	0	0	0	1,073	0

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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-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
	HENDR 2021-A36 PRIVATE PLACEMENT					Redemption 100.0000														
PPE9DS-NQ-7	3.520% 12/31/77		01/20/2022	VFN-US BANK	02/15/2022		421	421	421	421	0	0	0	0	0	0	0	0	0	0
	HENDR 2021-A37 PRIVATE PLACEMENT																			
PPEADO-WN-0	3.460% 12/31/77		01/26/2022	VFN-US BANK	02/28/2022	VFN-US BANK	2,326,506	2,326,506	2,326,506	2,326,506	0	0	0	0	0	0	0	0	671	0
	HENDR 2021-A37 PRIVATE PLACEMENT					Redemption 100.0000														
PPEADO-WN-0	3.460% 12/31/77		01/26/2022	VFN-US BANK	02/15/2022		625	625	625	625	0	0	0	0	0	0	0	0	0	0
	HENDR 2021-A38 PRIVATE PLACEMENT																			
PPEBEG-0Y-5	3.470% 12/31/77		02/02/2022	VFN-US BANK	02/28/2022	VFN-US BANK	1,271,471	1,271,471	1,271,471	1,271,471	0	0	0	0	0	0	0	0	0	0
	HENDR 2021-A35 PRIVATE PLACEMENT																			
PPEEDF-L9-4	3.440% 12/31/77		01/12/2022	VFN-US BANK	02/28/2022	VFN-US BANK	1,725,506	1,725,506	1,725,506	1,725,506	0	0	0	0	0	0	0	0	2,803	0
	HENDR 2021-A35 PRIVATE PLACEMENT					Redemption 100.0000														
PPEEDF-L9-4	3.440% 12/31/77		01/12/2022	VFN-US BANK	02/15/2022		463	463	463	463	0	0	0	0	0	0	0	0	1	0
	HENDR 2021-A34 PRIVATE PLACEMENT																			
PPEMDV-1P-9	3.420% 12/31/77		01/05/2022	VFN-US BANK	02/28/2022	VFN-US BANK	1,494,138	1,494,138	1,494,138	1,494,138	0	0	0	0	0	0	0	0	3,407	0
	HENDR 2021-A34 PRIVATE PLACEMENT					Redemption 100.0000														
PPEMDV-1P-9	3.420% 12/31/77		01/05/2022	VFN-US BANK	02/15/2022		401	401	401	401	0	0	0	0	0	0	0	0	1	0
	CANADIAN NATL RESOURCES 2.950%																			
136385-AW-1	01/15/23	A	05/25/2022	TD SECURITIES	12/30/2022	Call 100.0000	14,475,000	14,498,450	14,475,000	14,475,000	0	(23,450)	0	(23,450)	0	0	0	0	409,220	156,571
04002R-AC-4	AREIT 2020-CRE4 AS 7.372% 04/15/37	D	09/28/2022	BANK of AMERICA SEC	12/15/2022	Paydown	1,792,876	1,786,713	1,792,876	1,792,876	0	6,163	0	6,163	0	0	0	0	31,769	2,913
						MORGAN STANLEY FIXED INC														
30315X-AB-0	FS LUXEMBOURG SARL 10.000% 12/15/25	D	02/02/2022	STIFEL NICHOLAS	08/12/2022		355,000	379,318	367,425	376,361	0	(2,957)	0	(2,957)	0	0	(8,936)	(8,936)	30,865	4,832
	GPMT Ltd. 2019FL2 2019-FL2 B																			
36259B-AE-7	6.254% 02/22/36	D	08/30/2022	WELLS FARGO	11/01/2022	Paydown	5,000,000	4,943,750	5,000,000	5,000,000	0	56,250	0	56,250	0	0	0	0	37,423	7,702
38521V-AJ-0	GACM 2019-FL1 D 7.126% 06/15/37	D	02/18/2022	BROWNSTONE INV GROUP,LLC	06/22/2022	GOLDMAN SACHS	7,000,000	6,973,750	6,940,938	7,000,000	0	26,250	0	26,250	0	0	(59,063)	(59,063)	84,387	4,653
	HSBC HOLDINGS PLC-SPONS 4.000%																			
404280-AN-9	03/30/22	D	02/14/2022	TD SECURITIES	03/30/2022	Maturity	2,500,000	2,510,300	2,500,000	2,500,000	0	(10,300)	0	(10,300)	0	0	0	0	50,000	37,778
	JBS USA FOOD FINANCE 144A 2.500%																			
46590X-AR-7	01/15/27	D	08/19/2022	Tax Free Exchange	08/31/2022	DEUTSCHE BANK	648,000	642,388	578,521	642,429	0	41	0	41	0	0	(63,908)	(63,908)	2,115	1,530
	MISC CAPITAL TWO LABUAN 3.625%																			
60475D-AA-9	04/06/25	D	03/30/2022	STANDARD CHARTERED BANK	03/31/2022	JEFFERIES & CO	6,000,000	5,995,620	5,999,160	5,995,620	0	0	0	0	0	0	3,540	3,540	0	0
	MITSUBISHI UFJ FINL-SPON ADR 2.665%																			
606822-AP-9	07/25/22	D	05/16/2022	TD SECURITIES	07/25/2022	Maturity	3,351,000	3,358,138	3,351,000	3,351,000	0	(7,138)	0	(7,138)	0	0	0	0	44,652	28,032
	MONDELEZ INTL HLDINGS NE 2.125%																			
60920L-AE-4	09/19/22	D	03/11/2022	GOLDMAN SACHS	09/19/2022	Maturity	4,470,000	4,481,086	4,470,000	4,470,000	0	(11,086)	0	(11,086)	0	0	0	0	94,988	46,438
	SAUDI ARABIAN OIL CO 2.750% 04/16/22																			
80414L-2A-2		D	02/15/2022	TD SECURITIES	04/16/2022	Maturity	2,450,000	2,457,350	2,450,000	2,450,000	0	(7,350)	0	(7,350)	0	0	0	0	33,688	22,645
	SUMITOMO MITSUI FINL GRP 2.784%																			
86562M-AQ-3	07/12/22	D	04/27/2022	TD SECURITIES	07/12/2022	Maturity	12,651,000	12,685,411	12,651,000	12,651,000	0	(34,411)	0	(34,411)	0	0	0	0	176,102	107,618
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							360,287,337	360,415,915	358,543,252	359,441,925	0	(973,992)	0	(973,992)	0	0	(903,480)	(903,480)	4,832,419	1,081,829
	API GROUP DE INC TL B 1L																			
00186X-AJ-2	01/09/29		01/01/2022	CITIBANK	03/24/2022	CCMI Citizens Bank	656,902	652,915	647,511	653,187	0	272	0	272	0	0	(5,676)	(5,676)	5,795	0
	API GROUP DE INC TL B 1L					Redemption 100.0000														
00186X-AJ-2	01/09/29		01/01/2022	CITIBANK	03/31/2022		9,098	9,043	9,098	9,098	0	55	0	55	0	0	0	0	57	0
	COVANTA HOLDING CORP TL B 1L																			
22282G-AC-1	11/30/28		01/01/2022	BARCLAYS	01/01/2022	BARCLAYS	93,031	92,612	92,759	92,611	0	(1)	0	(1)	0	0	148	148	186	0
	COVANTA HOLDING CORP TL C 1L																			
22282G-AD-9	11/17/28		01/01/2022	BARCLAYS	01/01/2022	BARCLAYS	6,969	6,937	6,948	6,937	0	0	0	0	0	0	11	11	14	0
	KRATON POLYMERS US LLC TL B 1L																			
23292D-AB-6	03/15/29		01/01/2022	GOLDMAN SACHS	01/01/2022	GOLDMAN SACHS	100,000	99,062	99,562	99,064	0	2	0	2	0	0	498	498	0	0
	MEDICAL SOLUTIONS HOLDIN TL B-DD 1L																			
58462Q-AJ-0	09/30/28		07/07/2022	Various	08/05/2022	Tax Free Exchange	20,952	20,952	20,952	20,952	0	0	0	0	0	0	0	0	3,846	0
	MEDICAL SOLUTIONS HOLDIN TL B-DD 1L					Redemption 100.0000														
58462Q-AJ-0	09/30/28		10/28/2022	Various	11/01/2022		131,429	130,667	131,429	131,429	0	762	0	762	0	0	0	0	0	0
	MALLINCKRODT INTERNATIONAL EXIT 1L																			
L6232U-AP-2	09/30/27	D	06/16/2022	Tax Free Exchange	09/21/2022	DEUTSCHE BANK -EQ	1,371,296	1,309,653	1,140,152	1,312,065	0	2,411	0	2,411	0	0	(171,912)	(171,912)	7,186	0

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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
L6232U-AP-2	MALLINCKRODT INTERNATIONAL EXIT 1L 09/30/27	D	06/16/2022	Tax Free Exchange	09/30/2022	Redemption 100.0000	9,961	8,767	9,961	9,961	0	1,194	0	1,194	0	0	0	0	34	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							2,399,638	2,330,608	2,158,372	2,335,304	0	4,695	0	4,695	0	0	(176,931)	(176,931)	17,118	0
2509999998. Total - Bonds							428,460,019	426,459,648	424,015,878	425,468,867	0	(990,784)	0	(990,784)	0	0	(1,495,647)	(1,495,647)	5,333,033	1,314,324
48128B-52-3	JPMORGAN CHASE & CO PREFERRED		02/14/2022	JP MORGAN - EQ	09/27/2022	J P MORGAN SEC	18,750.000	389,063	364,842	389,063	0	0	0	0	0	0	(24,221)	(24,221)	9,844	0
48128B-58-0	JPMORGAN CHASE & CO PREFERRED		03/17/2022	Various	10/04/2022	Various	92,500.000	1,969,125	1,790,719	1,969,125	0	0	0	0	0	0	(178,406)	(178,406)	52,609	0
61762V-86-1	MORGAN STANLEY PREFERRED		05/13/2022	JANNEY MONTGOMERY SCOTT NINC	10/24/2022	J P MORGAN SEC	36,837.000	744,894	626,861	744,894	0	0	0	0	0	0	(118,033)	(118,033)	22,787	0
74460W-42-0	PUBLIC STORAGE PREFERRED		03/16/2022	JANNEY MONTGOMERY SCOTT NINC	09/20/2022	JANNEY MONTGOMERY SCOTT NINC	4,701.000	93,926	80,526	93,926	0	0	0	0	0	0	(13,400)	(13,400)	2,351	0
74460W-48-7	PUBLIC STORAGE PREFERRED		02/15/2022	JANNEY MONTGOMERY SCOTT NINC	09/20/2022	JANNEY MONTGOMERY SCOTT NINC	13,963.000	290,268	233,316	290,268	0	0	0	0	0	0	(56,951)	(56,951)	10,210	0
902973-71-8	U S BANCORP PREFERRED		05/10/2022	JANNEY MONTGOMERY SCOTT NINC	07/26/2022	JANNEY MONTGOMERY SCOTT NINC	1,496.000	25,427	29,101	25,427	0	0	0	0	0	0	3,674	3,674	374	0
902973-73-4	U S BANCORP PREFERRED		02/14/2022	JANNEY MONTGOMERY SCOTT NINC	09/28/2022	Various	10,464.000	209,740	178,510	209,740	0	0	0	0	0	0	(31,231)	(31,231)	4,905	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								3,722,443	3,303,875	3,722,443	0	0	0	0	0	0	(418,568)	(418,568)	103,080	0
4509999998. Total - Preferred Stocks								3,722,443	3,303,875	3,722,443	0	0	0	0	0	0	(418,568)	(418,568)	103,080	0
110122-10-8	BRISTOL-MYERS SQUIBB		08/15/2022	S. G. COWEN SECURITIES CORP.	11/09/2022	Various	11,392.000	831,323	893,473	831,323	0	0	0	0	0	0	62,150	62,150	7,821	0
166764-10-0	CHEVRON CORPORATION		03/02/2022	Morgan Stanley	06/23/2022	S. G. COWEN SECURITIES CORP.	1,413.000	218,301	235,616	218,301	0	0	0	0	0	0	17,315	17,315	2,006	0
256677-10-5	DOLLAR GENERAL CORP		06/24/2022	INSTINET	08/11/2022	S. G. COWEN SECURITIES CORP.	1,114.000	268,983	280,829	268,983	0	0	0	0	0	0	11,846	11,846	823	0
30231G-10-2	EXXON MOBIL CORP		10/13/2022	Various	11/09/2022	Various	5,711.000	525,016	589,995	525,016	0	0	0	0	0	0	64,979	64,979	2,176	0
40412C-10-1	HCA HOLDINGS INC		02/01/2022	S. G. COWEN SECURITIES CORP.	03/18/2022	INSTINET	921.000	219,680	238,966	219,680	0	0	0	0	0	0	19,285	19,285	516	0
446150-10-4	HUNTINGTON BANCSHARES INC		10/13/2022	Various	12/06/2022	Various	163,791.000	2,201,659	2,419,831	2,201,659	0	0	0	0	0	0	218,172	218,172	33,854	0
459200-10-1	IBM		03/15/2022	VIRTU FINANCIAL	05/05/2022	S. G. COWEN SECURITIES CORP.	444.000	55,102	60,298	55,102	0	0	0	0	0	0	5,196	5,196	0	0
57638P-10-4	MASTERBRAND INC COMMON		12/15/2022	Spin Off	12/28/2022	S. G. COWEN SECURITIES CORP.	18,262.000	160,510	136,564	160,510	0	0	0	0	0	0	(23,946)	(23,946)	0	0
701094-10-4	PARKER HANNIFIN		04/12/2022	Various	05/17/2022	INSTINET	979.000	278,970	264,339	278,970	0	0	0	0	0	0	(14,631)	(14,631)	1,302	0
718546-10-4	PHILLIPS 66		10/13/2022	Various	11/09/2022	VIRTU FINANCIAL	17,602.000	1,523,065	1,851,329	1,523,065	0	0	0	0	0	0	328,264	328,264	12,206	0
934423-10-4	DISCOVERY INC-W/I COMMON		04/11/2022	Spin Off	12/28/2022	S. G. COWEN SECURITIES CORP.	26,106.000	646,437	314,784	646,437	0	0	0	0	0	0	(331,653)	(331,653)	0	0
934423-10-4	DISCOVERY INC-W/I COMMON		04/11/2022	Spin Off	04/11/2022	Cash Adjustment	1.000	15	4	15	0	0	0	0	0	0	(12)	(12)	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								6,929,061	7,286,028	6,929,061	0	0	0	0	0	0	356,965	356,965	60,704	0
5989999998. Total - Common Stocks								6,929,061	7,286,028	6,929,061	0	0	0	0	0	0	356,965	356,965	60,704	0
5999999999. Total - Preferred and Common Stocks								10,651,504	10,589,903	10,651,504	0	0	0	0	0	0	(61,603)	(61,603)	163,784	0
6009999999 - Totals								437,111,152	434,605,781	436,120,371	0	(990,784)	0	(990,784)	0	0	(1,557,250)	(1,557,250)	5,496,817	1,314,324

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
34918#-10-6	W&S BROKERAGE SERVICES, INC.		00000	31-0846576	8B III	2,857,790			150.000	100.0
44951#-10-3	IFS FINANCIAL SERVICES, INC.		00000	31-1328371	8B III	207,116,402		207,116,402	1,000.000	100.0
98259#-10-8	W&S FINANCIAL GROUP DISTRIBUTORS, INC.		00000	31-1334221	8B III	(48,660)			1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						209,925,532	0	207,116,402	XXX	XXX
1899999. Total Common Stocks						209,925,532	0	207,116,402	XXX	XXX
1999999 - Totals						209,925,532	0	207,116,402	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
89155@-10-4	TOUCHSTONE SECURITIES, INC.	IFS FINANCIAL SERVICES, INC.		1,000.000	100.0
89155#-10-2	TOUCHSTONE ADVISORS, INC.	IFS FINANCIAL SERVICES, INC.		1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
NATIONAL BANK OF CANADA CP			07/12/2022	GOLDMAN SACHS	01/13/2023	13,750,000	0	0	0	0	13,750,000	13,750,000	30,483	0	4.810	2.059	MON	242,455	0
SOCIETE GENERALE CP		D	11/14/2022	BANK of AMERICA SEC	08/10/2023	15,000,000	0	0	0	0	15,000,000	15,000,000	41,692	0	5.100	4.634	MON	53,696	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						28,750,000	0	0	0	0	28,750,000	28,750,000	72,175	0	XXX	XXX	XXX	296,151	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,750,000	0	0	0	0	28,750,000	28,750,000	72,175	0	XXX	XXX	XXX	296,151	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						28,750,000	0	0	0	0	28,750,000	28,750,000	72,175	0	XXX	XXX	XXX	296,151	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						28,750,000	0	0	0	0	28,750,000	28,750,000	72,175	0	XXX	XXX	XXX	296,151	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						28,750,000	0	0	0	0	XXX	28,750,000	72,175	0	XXX	XXX	XXX	296,151	0

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 13,750,000 1E ..$ 15,000,000 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 DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	554		0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										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
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
MS Variable Rate Interest Rate N/A Interest Rate MS SWAP	Interest Rate Swap	N/A	Interest Rate	Morgan Stanley CME 4PQUHN3JPFGFNF3BB653	04/29/2022	05/03/2025		25,000,000	SOFR / (2.79)			(33,439)	467,546		467,546	467,546				114,769		
WELLS FARGO SWAP Variable Rate Interest N/A Interest Rate WELLS FARGO SWAP	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/10/2022	06/14/2029		7,500,000	SOFR / (2.88)			(3,043)	326,592		326,592	326,592				95,279		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(36,482)	794,138	XXX	794,138	794,138	0	0	0	210,048	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(36,482)	794,138	XXX	794,138	794,138	0	0	0	210,048	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	(36,482)	794,138	XXX	794,138	794,138	0	0	0	210,048	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	(36,482)	794,138	XXX	794,138	794,138	0	0	0	210,048	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	11/16/2022	01/01/2053		20,000,000	3.50				(327,344)		(327,344)	(327,344)						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	11/16/2022	01/01/2053		20,000,000	4.00				(306,250)		(306,250)	(306,250)						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	11/16/2022	01/01/2053		15,000,000	4.50				(200,391)		(200,391)	(200,391)						
1469999999. Subtotal - Forwards - Other										0	0	0	(833,985)	XXX	(833,985)	(833,985)	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(833,985)	XXX	(833,985)	(833,985)	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	(36,482)	794,138	XXX	794,138	794,138	0	0	0	210,048	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	(833,985)	XXX	(833,985)	(833,985)	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	(36,482)	(39,847)	XXX	(39,847)	(39,847)	0	0	0	210,048	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	05/31/2022	Expiration	59,580		42.75	24,928						(9,492)			(24,928)			
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												24,928	0	0	0	0	XXX	(9,492)	0	0	(24,928)	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												24,928	0	0	0	0	XXX	(9,492)	0	0	(24,928)	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												24,928	0	0	0	0	XXX	(9,492)	0	0	(24,928)	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												24,928	0	0	0	0	XXX	(9,492)	0	0	(24,928)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
WELLS FARGO SWAP Variable Rate Interest N/A Interest Rate WELLS FARGO SWAP	Interest Rate Swap	N/A	Interest Rate	Wells Fargo	04/29/2022	05/03/2025	10/17/2022	Swap Close		45,000,000	SOFR / (2.79)			767,138							767,138			
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	767,138	0	0	XXX	0	0	0	767,138	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	767,138	0	0	XXX	0	0	0	767,138	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	767,138	0	0	XXX	0	0	0	767,138	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	767,138	0	0	XXX	0	0	0	767,138	0	0	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	04/29/2022	07/18/2022	07/18/2022	Expiration			97.63			(54,688)							(54,688)			
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	04/29/2022	07/18/2022	07/18/2022	Expiration			99.80			(66,406)							(66,406)			
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	07/18/2022	09/13/2022	09/13/2022	Expiration			94.89			496,094							496,094			
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	07/18/2022	09/13/2022	09/13/2022	Expiration			97.26			417,188							417,188			
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	09/13/2022	11/16/2022	11/16/2022	Expiration			91.63			618,750							618,750			
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	09/13/2022	11/16/2022	11/16/2022	Expiration			94.38			525,000							525,000			
1469999999. Subtotal - Forwards - Other												0	0	1,935,938	0	0	XXX	0	0	0	1,935,938	0	0	XXX
1479999999. Subtotal - Forwards												0	0	1,935,938	0	0	XXX	0	0	0	1,935,938	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												0	0	767,138	0	0	XXX	0	0	0	767,138	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												24,928	0	1,935,938	0	0	XXX	(9,492)	0	0	1,911,010	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												24,928	0	2,703,076	0	0	XXX	(9,492)	0	0	2,678,148	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

Schedule DB - Part 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
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			50,738		794,138	(833,985)	0	794,138	(833,985)	0	210,048	119,464
0999999999 - Gross Totals			50,738	0	794,138	(833,985)	0	794,138	(833,985)	0	210,048	119,464
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					794,138	(833,985)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

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)
0199999999 - Total							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)
Wells Fargo CME VYVVCKR63DVZZN70PB21	Cash		CASH	50,738	50,738	XXX		V
0299999999 - Total				50,738	50,738	XXX	XXX	XXX

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.E	17,500,000	17,500,000	01/02/2023
000000-00-0	Short term investment from reverse repo program		1.F	17,500,000	17,500,000	01/02/2023
000000-00-0	Short term investment from reverse repo program		2.C	10,424,182	10,424,182	01/02/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				45,424,182	45,424,182	XXX
9999999999 - Totals				45,424,182	45,424,182	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 23,385,482 — Book/Adjusted Carrying Value $ 23,385,482
2. Average balance for the year — Fair Value $ 20,413,315 — Book/Adjusted Carrying Value $ 20,413,315
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 17,500,000	1F ..$ 17,500,000	1G ..$ 0					
3B	2A ...$ 0	2B ..$ 0	2C ..$ 10,424,182									
3C	3A ...$ 0	3B ..$ 0	3C ..$ 0									
3D	4A ...$ 0	4B ..$ 0	4C ..$ 0									
3E	5A ...$ 0	5B ..$ 0	5C ..$ 0									
3F	6 .....$ 0											

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2B-2	DFC		1.A	1,250,000	1,250,000	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	681,818	681,818	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,825,963	2,825,963	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	4,071,429	4,071,429	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	2,970,000	2,970,000	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES		1.A	6,428,800	6,428,800	04/20/2035
690353-F9-3	DFC AGENCY DEBENTURES		1.A	1,751,887	1,751,887	12/15/2033
690353-M8-7	DFC		1.A	7,350,000	7,350,000	02/15/2028
690353-SC-2	DFC US Agency Floating Rate		1.A	1,052,611	1,052,611	06/15/2024
690353-T5-6	DFC AGENCY DEBENTURES		1.A	9,094,000	9,094,000	01/20/2035
690353-XQ-5	DFC VRDN		1.A	1,833,334	1,833,334	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	4,102,205	4,102,205	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,296,000	2,296,000	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	9,275,880	9,275,880	01/20/2035
90376P-AT-8	INT DEV FIN CORP		1.A	5,051,200	5,051,200	04/20/2035
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	5,687,500	5,687,500	09/20/2032
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	3,941,280	3,941,280	11/20/2037
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				69,663,907	69,663,907	XXX
0109999999. Total - U.S. Government Bonds				69,663,907	69,663,907	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	15,000	15,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	12,250,000	12,250,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,820,000	1,820,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	3,000,000	3,000,000	12/31/2023
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,925,000	1,925,000	04/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				19,010,000	19,010,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				19,010,000	19,010,000	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,600,000	3,600,000	04/01/2035
05574L-FY-9	BNP PARIBAS		1.D FE	2,694,590	2,692,379	03/03/2023
06417M-C4-5	BANK OF NOVA SCO		1.A FE	7,701,314	7,700,000	08/08/2023
12658P-AA-2	CP CANYONS WFH		1.B FE	17,800,000	17,800,000	09/01/2061
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	7,350,000	7,350,000	09/01/2061
15189W-AN-0	CENTERPOINT		1.G FE	4,324,005	4,326,000	03/02/2023
19123M-AD-5	COCA-COLA EUROPEAN PARTN		2.A FE	9,202,233	9,243,789	05/05/2023
25746U-DC-0	DOMINION RESOURCES		2.B FE	6,480,868	6,497,211	01/15/2023
29278N-AL-7	ENERGY TRANSFER PARTNERS		2.C FE	18,580,308	18,571,604	03/15/2023
46655F-AA-5	JMA-RM LLC		1.B FE	1,910,000	1,910,000	03/01/2072
59217G-AX-7	MET LIFE GLOB		1.D FE	1,849,434	1,849,319	01/10/2023
59217G-EE-5	MET LIFE GLOB		1.D FE	10,991,600	10,993,112	01/13/2023
628530-AV-9	MYLAN LABORATORIES INC		2.C FE	12,840,614	12,847,422	01/15/2023
648684-AA-6	NEW SEASONS LLC		1.B FE	15,300,000	15,300,000	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE		1.B FE	10,000,000	10,000,000	05/01/2062
65339K-BU-3	NEXTERA ENERGY CAPITAL		2.A FE	17,109,791	17,135,345	03/01/2023
65558U-YC-0	NORDEA BANK ABP NEW YORK		1.A FE	13,354,209	13,360,000	04/28/2023
74368C-AR-5	PROTECTIVE LIFE GLOBAL		1.E FE	5,208,705	5,241,124	06/09/2023
78015K-7D-0	ROYAL BANK OF CANADA		1.E FE	5,195,070	5,193,885	01/17/2023
855244-AN-9	STARBUCKS CORP		2.A FE	11,368,874	11,365,731	03/01/2023
86177T-AA-0	STONE 2021 IRR TRUST		1.B FE	4,670,000	4,670,000	03/01/2072
98978V-AB-9	ZOETIS INC		2.A FE	14,977,722	15,000,000	02/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				202,509,337	202,646,921	XXX
03027W-AJ-1	AMETOW		1.A FE	10,414,535	10,545,210	03/15/2023
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				10,414,535	10,545,210	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				212,923,872	213,192,131	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				272,173,244	272,310,828	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				29,424,535	29,555,210	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				301,597,779	301,866,038	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	NATIONAL BANK OF CANADA CP		1.D	13,748,776	13,750,000	01/13/2023
000000-00-0	SOCIETE GENERALE CP		1.E	15,000,000	15,000,000	08/10/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				28,748,776	28,750,000	XXX
000000-00-0	Key Bank Money Market Account			263	263	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				263	263	XXX
	ARIZONA PUB SERV CP		2.A	14,992,450	14,992,450	01/03/2023
	ARIZONA PUB SERV CP		2.A	7,992,969	7,992,969	01/05/2023
	CATHOLIC HEALTH INITIATV CP		2.A	3,601,949	3,599,000	01/19/2023
	CONSTELLATION EN GEN LLC CP		2.A	17,983,375	17,983,375	01/05/2023
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			106,286	106,286	
	MONTANA-DAKOTA UTILITIES CP		2.A	14,792,189	14,792,189	01/03/2023
	NEW JERSEY NATURAL GAS CP		2.A	22,688,524	22,688,524	01/03/2023
	PEOPLES GAS LIGHT & COKE CP		2.A	11,694,463	11,694,241	01/03/2023

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				93,852,206	93,849,034	XXX
9999999999 - Totals				424,199,024	424,465,335	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ .....146,328,940 — Book/Adjusted Carrying Value $ 146,533,816
2. Average balance for the year — Fair Value $ .....387,735,121 — Book/Adjusted Carrying Value $ 387,028,904

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 *
BANK OF NEW YORK MELLON	NEW YORK, NY					2,351,372	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					1,177,162	XXX
FIFTH THIRD BANK	CINCINNATI, OH					6,984,953	XXX
HUNTINGTON BANK	COLUMBUS, OH					662,079	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					661,111	XXX
PNC BANK	CINCINNATI, OH					(37,327,934)	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			24,196	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(25,467,061)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(25,467,061)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(25,467,061)	XXX

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

1. January	(1,319,426)	4. April	46,846,881	7. July	20,071,618	10. October	(4,816,051)
2. February	52,098,028	5. May	(29,023,914)	8. August	(54,469,582)	11. November	(39,808,748)
3. March	(179,753)	6. June	14,231,402	9. September	17,700,094	12. December	(25,467,061)

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
	ARIZONA PUB SERV CP		12/29/2022	4.530	01/03/2023	20,989,430	5,285	0
	ARIZONA PUB SERV CP		12/28/2022	4.520	01/05/2023	17,984,180	6,780	0
	CABOT CORP CP		12/30/2022	4.550	01/03/2023	4,997,472	1,264	0
	CATHOLIC HEALTH INITIATV CP		12/29/2022	4.750	01/19/2023	3,599,000	1,429	0
	CATHOLIC HEALTH INITIATV CP		12/27/2022	4.750	01/23/2023	34,875,313	23,090	0
	CHUGACH ELECTRIC ASSN CP		12/27/2022	4.750	01/11/2023	17,066,156	11,281	0
	CONS EDISON CO CP		12/27/2022	4.770	02/02/2023	28,857,828	19,213	0
	CONSTELLATION EN GEN LLC CP		12/27/2022	4.720	01/03/2023	17,458,962	11,456	0
	CONSTELLATION EN GEN LLC CP		12/28/2022	4.750	01/05/2023	37,964,903	15,042	0
	MCLAREN HEALTH CARE CORP CP		12/29/2022	4.350	01/03/2023	5,896,435	2,139	0
	MONTANA-DAKOTA UTILITIES CP		12/30/2022	4.750	01/03/2023	14,792,189	3,906	0
	NEW JERSEY NATURAL GAS CP		12/30/2022	4.550	01/03/2023	22,688,524	5,738	0
	ONE GAS INC CP		12/27/2022	4.700	01/26/2023	19,921,667	13,056	0
	OTIS WORLDWIDE CORP CP		12/30/2022	4.570	01/03/2023	4,997,461	1,269	0
	PARKER-HANNIFIN CORP CP		12/27/2022	4.820	03/10/2023	24,755,653	16,736	0
	PEOPLES GAS LIGHT & COKE CP		12/30/2022	4.430	01/03/2023	11,694,241	2,880	0
	S&P GLOBAL INC CP		12/29/2022	4.650	01/06/2023	19,981,917	5,167	0
	SPIRE INC CP		12/27/2022	4.780	02/06/2023	28,842,127	19,253	0
	TAMPA ELECTRIC CO CP		12/27/2022	4.800	01/27/2023	24,896,667	16,667	0
	TRISTATE GEN&TRANS ASSN CP		12/28/2022	4.600	01/05/2023	11,887,836	6,082	0
	UNION ELECTRIC CP		12/30/2022	4.500	01/03/2023	10,894,550	2,725	0
	VF CORPORATION CP		12/30/2022	4.500	01/03/2023	17,491,250	4,375	0
	WALGREENS BOOTS ALLIANCE CP		12/27/2022	5.000	02/06/2023	34,800,694	24,306	0
	WESTERN UNION CO CP		12/29/2022	4.550	01/03/2023	4,996,840	1,896	0
	ENGIE SA CP		12/27/2022	4.800	03/08/2023	34,668,667	23,333	0
	TYCO ELECTRONICS GRP SA CP		12/29/2022	4.650	01/03/2023	14,990,313	5,813	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						491,990,275	250,181	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						491,990,275	250,181	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						491,990,275	250,181	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						491,990,275	250,181	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2022	0.042		25,000	0	706
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	706
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/30/2022	0.041		28,031,841	0	55,449
8309999999. Subtotal - All Other Money Market Mutual Funds						28,031,841	0	55,449
8609999999 - Total Cash Equivalents						520,047,116	250,181	56,155

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 5,896,435 1E ..$ 0 1F ..$ 0 1G ..$ 0

1B 2A ...$ 486,093,840 2B ..$ 0 2C ..$ 0

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

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 5,896,435	1E ..$ 0	1F ..$ 0	1G ..$ 0			
1B	2A ...$ 486,093,840	2B ..$ 0	2C ..$ 0							
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0							
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0							
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0							
1F	6 .....$ 0									

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Payment of policyholders and creditors	245,508	222,165	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policyholders and creditors	25,000	25,000	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Benefit of and security of the policyholders	109,336	98,940	0	0
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Benefit of policyholders and creditors	223,641	202,377	0	0
33. New York NY						
34. North Carolina NC	B	Prerequisite for doing business in the state	440,825	396,833	0	0
35. North Dakota ND						
36. Ohio OH	B	Protection of All Policyholders	1,553,912	1,457,242	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,598,222	2,402,557	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				