PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 301 E. Fourth Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-369-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 301 E. Fourth Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-369-5000 (Area Code) (Telephone Number)

Internet Website Address www.greatamericaninsurancegroup.com

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

OFFICERS

President	David Lawrence Thompson Jr.	Vice President & Controller	Judith Elaine Gill #
Secretary	Matthew David Felvus	Vice President & Actuary	Lisa Ann Hays

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

David Lawrence Thompson, Jr. President	Matthew David Felvus Secretary	Judith Elaine Gill Vice President & Controller

Subscribed and sworn to before me this 14th day of February, 2024

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	109,491,193	5.525	109,491,193	0	109,491,193	5.525
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	26,445,000	1.334	26,445,000	0	26,445,000	1.334
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	5,169,591	0.261	5,169,591	0	5,169,591	0.261
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	226,215,656	11.415	226,215,656	0	226,215,656	11.415
1.06 Industrial and miscellaneous	1,147,326,981	57.897	1,147,326,981	0	1,147,326,981	57.897
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	17,380,689	0.877	17,380,689	0	17,380,689	0.877
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,532,029,109	77.310	1,532,029,109	0	1,532,029,109	77.310
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	53,128,676	2.681	53,128,676	0	53,128,676	2.681
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	53,128,676	2.681	53,128,676	0	53,128,676	2.681
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	8,823,810	0.445	8,823,810	0	8,823,810	0.445
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	271,277,516	13.689	271,277,516	0	271,277,516	13.689
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	296,187	0.015	296,187	0	296,187	0.015
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	280,397,513	14.149	280,397,513	0	280,397,513	14.149
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	83,172,091	4.197	83,172,091	0	83,172,091	4.197
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	83,172,091	4.197	83,172,091	0	83,172,091	4.197
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	45,211	0.002	45,211	0	45,211	0.002
6.02 Cash equivalents (Schedule E, Part 2)	32,908,399	1.661	32,908,399	0	32,908,399	1.661
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	32,953,610	1.663	32,953,610	0	32,953,610	1.663
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,981,681,000	100.000	1,981,681,000	0	1,981,681,000	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		83,937,265
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		765,174
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		83,172,091
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		83,172,091
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		83,172,091

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,850,884,203
2.	Cost of bonds and stocks acquired, Part 3, Column 7		345,635,375
3.	Accrual of discount		3,421,677
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(3,690,753)	
	4.2. Part 2, Section 1, Column 15	244,947	
	4.3. Part 2, Section 2, Column 13	9,966,287	
	4.4. Part 4, Column 11	1,332,570	7,853,051
5.	Total gain (loss) on disposals, Part 4, Column 19		(10,157,173)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		323,115,644
7.	Deduct amortization of premium		7,203,004
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	7,082	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	404,415	
	9.4. Part 4, Column 13	1,351,689	1,763,186
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,865,555,299
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,865,555,299

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	109,491,193	107,658,545	111,278,724	99,767,700
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	109,491,193	107,658,545	111,278,724	99,767,700
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	26,445,000	26,552,102	29,233,363	26,445,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,169,591	4,711,184	5,508,446	4,820,000
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	226,215,656	213,721,238	233,738,544	222,254,401
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	990,180,984	957,251,890	993,029,152	1,008,669,305
	9. Canada	14,453,927	15,023,210	14,394,152	14,929,000
	10. Other Countries	160,072,759	158,210,421	159,872,301	160,934,784
	11. Totals	1,164,707,670	1,130,485,521	1,167,295,605	1,184,533,089
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,532,029,109	1,483,128,591	1,547,054,682	1,537,820,191
PREFERRED STOCKS	14. United States	51,501,176	51,501,176	59,080,667	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	1,627,500	1,627,500	2,000,000	
	17. Totals	53,128,676	53,128,676	61,080,667	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	53,128,676	53,128,676	61,080,667	
COMMON STOCKS	20. United States	9,119,997	9,119,997	8,270,924	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	9,119,997	9,119,997	8,270,924	
Parent, Subsidiaries and Affiliates	24. Totals	271,277,516	271,277,516	176,855,563	
	25. Total Common Stocks	280,397,513	280,397,513	185,126,488	
	26. Total Stocks	333,526,189	333,526,189	246,207,155	
	27. Total Bonds and Stocks	1,865,555,299	1,816,654,780	1,793,261,837	

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	71,162,939	30,586,364	1,899,131	3,505,704	2,337,055	XXX	109,491,193	7.1	109,455,084	7.2	109,491,193	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	71,162,939	30,586,364	1,899,131	3,505,704	2,337,055	XXX	109,491,193	7.1	109,455,084	7.2	109,491,193	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	26,445,000	0	0	0	0	XXX	26,445,000	1.7	27,307,393	1.8	26,445,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	26,445,000	0	0	0	0	XXX	26,445,000	1.7	27,307,393	1.8	26,445,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	4,822,424	347,167	XXX	5,169,591	0.3	20,157,163	1.3	5,169,591	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	0	0	4,822,424	347,167	XXX	5,169,591	0.3	20,157,163	1.3	5,169,591	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	38,843,780	49,809,330	28,989,726	58,418,844	50,153,976	XXX	226,215,656	14.8	278,615,172	18.3	226,215,656	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	38,843,780	49,809,330	28,989,726	58,418,844	50,153,976	XXX	226,215,656	14.8	278,615,172	18.3	226,215,656	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	102,995,476	495,990,970	218,878,331	27,246,375	16,219,525	XXX	861,330,678	56.2	803,431,904	52.6	281,446,301	579,884,377
6.2 NAIC 2	10,869,790	196,308,452	62,989,349	2,833,620	564,684	XXX	273,565,895	17.9	250,165,486	16.4	126,159,256	147,406,639
6.3 NAIC 3	165,208	7,305,768	4,100,020	0	0	XXX	11,570,997	0.8	14,220,143	0.9	1,694,676	9,876,320
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	232,490	0.0	0	0
6.5 NAIC 5	621,048	184,482	52,095	1,784	3	XXX	859,412	0.1	565,858	0.0	238,976	620,436
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	114,651,521	699,789,673	286,019,796	30,081,780	16,784,211	XXX	1,147,326,981	74.9	1,068,615,882	70.0	409,539,209	737,787,772
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	1,009,159	0	0	0	XXX	1,009,159	0.1	4,322,473	0.3	0	1,009,159
10.3 NAIC 3	0	2,358,007	0	0	0	XXX	2,358,007	0.2	5,735,583	0.4	0	2,358,007
10.4 NAIC 4	0	14,013,523	0	0	0	XXX	14,013,523	0.9	12,041,321	0.8	3,151,188	10,862,335
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	17,380,689	0	0	0	XXX	17,380,689	1.1	22,099,377	1.4	3,151,188	14,229,502
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	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) 239,447,195	576,386,663	249,767,189	93,993,347	69,057,722	0	1,228,652,117	80.2	XXX	XXX	648,767,740	579,884,377
12.2 NAIC 2	(d) 10,869,790	197,317,611	62,989,349	2,833,620	564,684	0	274,575,054	17.9	XXX	XXX	126,159,256	148,415,798
12.3 NAIC 3	(d) 165,208	9,663,775	4,100,020	0	0	0	13,929,004	0.9	XXX	XXX	1,694,676	12,234,327
12.4 NAIC 4	(d) 0	14,013,523	0	0	0	0	14,013,523	0.9	XXX	XXX	3,151,188	10,862,335
12.5 NAIC 5	(d) 621,048	184,482	52,095	1,784	3	0	(c) 859,412	0.1	XXX	XXX	238,976	620,436
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	251,103,241	797,566,055	316,908,653	96,828,752	69,622,408	0	(b) 1,532,029,109	100.0	XXX	XXX	780,011,836	752,017,273
12.8 Line 12.7 as a % of Col. 7	16.4	52.1	20.7	6.3	4.5	0.0	100.0	XXX	XXX	XXX	50.9	49.1
13. Total Bonds Prior Year												
13.1 NAIC 1	191,205,071	679,997,938	163,858,266	117,300,856	86,604,586	0	XXX	XXX	1,238,966,717	81.2	712,130,138	526,836,579
13.2 NAIC 2	15,677,677	160,398,869	69,564,546	8,242,215	604,651	0	XXX	XXX	254,487,959	16.7	112,985,893	141,502,065
13.3 NAIC 3	399,764	14,832,899	4,723,064	0	0	0	XXX	XXX	19,955,726	1.3	9,961,802	9,993,925
13.4 NAIC 4	14,234	12,098,258	71,170	90,149	0	0	XXX	XXX	12,273,811	0.8	9,506,334	2,767,477
13.5 NAIC 5	565,850	1	1	3	3	0	XXX	XXX	(c) 565,858	0.0	0	565,858
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	207,862,596	867,327,964	238,217,048	125,633,223	87,209,240	0	XXX	XXX	(b) 1,526,250,071	100.0	844,584,167	681,665,904
13.8 Line 13.7 as a % of Col. 9	13.6	56.8	15.6	8.2	5.7	0.0	XXX	XXX	100.0	XXX	55.3	44.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	145,862,959	224,417,532	157,510,888	68,011,055	52,965,304	0	648,767,740	42.3	712,130,138	46.7	648,767,740	XXX
14.2 NAIC 2	2,744,068	74,818,987	48,534,176	59,800	2,225	0	126,159,256	8.2	112,985,893	7.4	126,159,256	XXX
14.3 NAIC 3	0	1,002,676	692,000	0	0	0	1,694,676	0.1	9,961,802	0.7	1,694,676	XXX
14.4 NAIC 4	0	3,151,188	0	0	0	0	3,151,188	0.2	9,506,334	0.6	3,151,188	XXX
14.5 NAIC 5	26,574	158,527	52,094	1,781	0	0	238,976	0.0	0	0.0	238,976	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	148,633,601	303,548,911	206,789,158	68,072,637	52,967,529	0	780,011,836	50.9	844,584,167	55.3	780,011,836	XXX
14.8 Line 14.7 as a % of Col. 7	19.1	38.9	26.5	8.7	6.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	9.7	19.8	13.5	4.4	3.5	0.0	50.9	XXX	XXX	XXX	50.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	93,584,236	351,969,131	92,256,300	25,982,292	16,092,418	0	579,884,377	37.9	526,836,579	34.5	XXX	579,884,377
15.2 NAIC 2	8,125,721	122,498,624	14,455,173	2,773,820	562,459	0	148,415,798	9.7	141,502,065	9.3	XXX	148,415,798
15.3 NAIC 3	165,208	8,661,099	3,408,020	0	0	0	12,234,327	0.8	9,993,925	0.7	XXX	12,234,327
15.4 NAIC 4	0	10,862,335	0	0	0	0	10,862,335	0.7	2,767,477	0.2	XXX	10,862,335
15.5 NAIC 5	594,474	25,955	1	3	3	0	620,436	0.0	565,858	0.0	XXX	620,436
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	102,469,639	494,017,144	110,119,495	28,756,115	16,654,879	0	752,017,273	49.1	681,665,904	44.7	XXX	752,017,273
15.8 Line 15.7 as a % of Col. 7	13.6	65.7	14.6	3.8	2.2	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	6.7	32.2	7.2	1.9	1.1	0.0	49.1	XXX	XXX	XXX	XXX	49.1

(a) Includes $ 701,596,068 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 3,000,000 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 $ 490,666 current year, $ 565,858 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	70,769,121	29,044,731	0	0	0	XXX	99,813,852	6.5	98,554,699	6.5	99,813,852	0
1.02 Residential Mortgage-Backed Securities	393,818	1,541,633	1,899,131	3,505,704	2,337,055	XXX	9,677,341	0.6	10,900,386	0.7	9,677,341	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	71,162,939	30,586,364	1,899,131	3,505,704	2,337,055	XXX	109,491,193	7.1	109,455,084	7.2	109,491,193	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	26,445,000	0	0	0	0	XXX	26,445,000	1.7	27,307,393	1.8	26,445,000	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	26,445,000	0	0	0	0	XXX	26,445,000	1.7	27,307,393	1.8	26,445,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	4,822,424	347,167	XXX	5,169,591	0.3	20,157,163	1.3	5,169,591	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	0	0	4,822,424	347,167	XXX	5,169,591	0.3	20,157,163	1.3	5,169,591	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	12,957,695	16,819,504	0	4,312,575	7,318,972	XXX	41,408,745	2.7	54,705,534	3.6	41,408,745	0
5.02 Residential Mortgage-Backed Securities	301,672	1,067,725	1,069,408	1,488,727	551,722	XXX	4,479,255	0.3	4,834,432	0.3	4,479,255	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	25,584,414	31,922,100	27,920,318	52,617,541	42,283,282	XXX	180,327,656	11.8	219,075,206	14.4	180,327,656	0
5.05 Totals	38,843,780	49,809,330	28,989,726	58,418,844	50,153,976	XXX	226,215,656	14.8	278,615,172	18.3	226,215,656	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,986,588	334,944,329	228,599,222	2,018,168	0	XXX	570,548,307	37.2	465,028,948	30.5	383,447,276	187,101,031
6.02 Residential Mortgage-Backed Securities	29,162,060	55,903,966	31,727,881	24,705,413	11,065,529	XXX	152,564,849	10.0	167,868,895	11.0	14,228,772	138,336,077
6.03 Commercial Mortgage-Backed Securities	4,990,000	12,150,345	0	0	0	XXX	17,140,345	1.1	11,823,116	0.8	2,555,627	14,584,718
6.04 Other Loan-Backed and Structured Securities	75,512,873	296,791,033	25,692,693	3,358,199	5,718,682	XXX	407,073,480	26.6	423,894,922	27.8	9,307,534	397,765,946
6.05 Totals	114,651,521	699,789,673	286,019,796	30,081,780	16,784,211	XXX	1,147,326,981	74.9	1,068,615,882	70.0	409,539,209	737,787,772
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	17,380,689	0	0	0	XXX	17,380,689	1.1	22,099,377	1.4	3,151,188	14,229,502
10.03 Totals	0	17,380,689	0	0	0	XXX	17,380,689	1.1	22,099,377	1.4	3,151,188	14,229,502
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	115,158,404	380,808,563	228,599,222	11,153,167	7,666,138	XXX	743,385,495	48.5	XXX	XXX	556,284,464	187,101,031
12.02 Residential Mortgage-Backed Securities	29,857,550	58,513,325	34,696,420	29,699,844	13,954,306	XXX	166,721,444	10.9	XXX	XXX	28,385,367	138,336,077
12.03 Commercial Mortgage-Backed Securities	4,990,000	12,150,345	0	0	0	XXX	17,140,345	1.1	XXX	XXX	2,555,627	14,584,718
12.04 Other Loan-Backed and Structured Securities	101,097,287	328,713,133	53,613,011	55,975,740	48,001,964	XXX	587,401,136	38.3	XXX	XXX	189,635,190	397,765,946
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	17,380,689	0	0	0	XXX	17,380,689	1.1	XXX	XXX	3,151,188	14,229,502
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	251,103,241	797,566,055	316,908,653	96,828,752	69,622,408	0	1,532,029,109	100.0	XXX	XXX	780,011,836	752,017,273
12.10 Line 12.09 as a % of Col. 7	16.4	52.1	20.7	6.3	4.5	0.0	100.0	XXX	XXX	XXX	50.9	49.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	82,496,352	429,676,617	112,020,777	36,928,902	4,631,089	XXX	XXX	XXX	665,753,737	43.6	531,395,193	134,358,544
13.02 Residential Mortgage-Backed Securities	30,454,750	85,976,803	33,363,677	23,936,538	9,871,944	XXX	XXX	XXX	183,603,712	12.0	57,933,101	125,670,611
13.03 Commercial Mortgage-Backed Securities	7,357,682	2,940,280	410,356	820,711	294,088	XXX	XXX	XXX	11,823,116	0.8	2,611,995	9,211,121
13.04 Other Loan-Backed and Structured Securities	87,553,813	329,499,229	89,557,896	63,947,071	72,412,119	XXX	XXX	XXX	642,970,128	42.1	233,079,488	409,890,640
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	19,235,035	2,864,342	0	0	XXX	XXX	XXX	22,099,377	1.4	19,564,390	2,534,987
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	207,862,596	867,327,964	238,217,048	125,633,223	87,209,240	0	XXX	XXX	1,526,250,071	100.0	844,584,167	681,665,904
13.10 Line 13.09 as a % of Col. 9	13.6	56.8	15.6	8.2	5.7	0.0	XXX	XXX	100.0	XXX	55.3	44.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	113,007,619	252,974,945	173,500,763	9,134,999	7,666,138	XXX	556,284,464	36.3	531,395,193	34.8	556,284,464	XXX
14.02 Residential Mortgage-Backed Securities	6,253,585	7,425,500	5,368,077	6,320,096	3,018,109	XXX	28,385,367	1.9	57,933,101	3.8	28,385,367	XXX
14.03 Commercial Mortgage-Backed Securities	0	2,555,627	0	0	0	XXX	2,555,627	0.2	2,611,995	0.2	2,555,627	XXX
14.04 Other Loan-Backed and Structured Securities	29,372,397	37,441,650	27,920,318	52,617,541	42,283,282	XXX	189,635,190	12.4	233,079,488	15.3	189,635,190	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	3,151,188	0	0	0	XXX	3,151,188	0.2	19,564,390	1.3	3,151,188	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	148,633,601	303,548,911	206,789,158	68,072,637	52,967,529	0	780,011,836	50.9	844,584,167	55.3	780,011,836	XXX
14.10 Line 14.09 as a % of Col. 7	19.1	38.9	26.5	8.7	6.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	9.7	19.8	13.5	4.4	3.5	0.0	50.9	XXX	XXX	XXX	50.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	2,150,785	127,833,618	55,098,459	2,018,168	0	XXX	187,101,031	12.2	134,358,544	8.8	XXX	187,101,031
15.02 Residential Mortgage-Backed Securities	23,603,964	51,087,824	29,328,343	23,379,748	10,936,197	XXX	138,336,077	9.0	125,670,611	8.2	XXX	138,336,077
15.03 Commercial Mortgage-Backed Securities	4,990,000	9,594,718	0	0	0	XXX	14,584,718	1.0	9,211,121	0.6	XXX	14,584,718
15.04 Other Loan-Backed and Structured Securities	71,724,889	291,271,483	25,692,693	3,358,199	5,718,682	XXX	397,765,946	26.0	409,890,640	26.9	XXX	397,765,946
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	14,229,502	0	0	0	XXX	14,229,502	0.9	2,534,987	0.2	XXX	14,229,502
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	102,469,639	494,017,144	110,119,495	28,756,115	16,654,879	0	752,017,273	49.1	681,665,904	44.7	XXX	752,017,273
15.10 Line 15.09 as a % of Col. 7	13.6	65.7	14.6	3.8	2.2	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	6.7	32.2	7.2	1.9	1.1	0.0	49.1	XXX	XXX	XXX	XXX	49.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

(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)		(2,233,781)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	948,152	
	3.2 Section 2, Column 19	0	948,152
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(1,285,629)
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		(1,285,629)

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	(1,285,629)	
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)		(1,285,629)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(1,285,629)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,285,629)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(1,285,629)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(1,285,629)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	571,247	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	571,247	
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	14,092,450	0	14,092,450	0
2. Cost of cash equivalents acquired	410,248,819	0	410,248,819	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	391,432,870	0	391,432,870	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,908,399	0	32,908,399	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	32,908,399	0	32,908,399	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
05461ZZZ9		Stuart	FL		03/25/2022	2.944	22,500,000	0	0	0	0	0	33,715,847	08/01/2022
165421ZZ4		Cape Cod	MA		01/01/2021	5.068	35,672,091	0	0	0	0	0	77,600,003	09/15/2021
68426ZZZ1		Columbus	OH		07/29/2021	3.095	10,000,000	0	0	0	0	0	14,571,455	07/13/2021
880222ZZ0		Brooklyn	NY		01/01/2021	4.716	15,000,000	0	0	0	0	0	15,379,494	07/28/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							83,172,091	0	0	0	0	0	141,266,799	XXX
0899999. Total Mortgages in good standing							83,172,091	0	0	0	0	0	141,266,799	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							83,172,091	0	0	0	0	0	141,266,799	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 296,102 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
165421ZZ4	Cape Cod	MA		01/01/2021		765,174	0	0	0	0	0	0	765,174	765,174	0	0	0
0299999. Mortgages with partial repayments						765,174	0	0	0	0	0	0	765,174	765,174	0	0	0
0599999 - Totals						765,174	0	0	0	0	0	0	765,174	765,174	0	0	0

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-XT-2	UNITED STATES TREASURY	SD			1.A	26,884,247	98.6563	25,222,470	25,566,000	25,737,520	0	(414,518)	0	0	2.000	0.371	MN	44,706	511,320	03/24/2021	05/31/2024
912828-YM-6	UNITED STATES TREASURY	SD			1.A	5,176,069	97.2656	4,858,417	4,995,000	5,036,979	0	(50,335)	0	0	1.500	0.484	AO	12,762	74,925	03/24/2021	10/31/2024
912828-ZF-0	UNITED STATES TREASURY	SD			1.A	7,469,531	95.0625	7,129,688	7,500,000	7,490,478	0	7,582	0	0	0.500	0.602	MS	9,529	37,500	03/24/2021	03/31/2025
912828-ZL-7	UNITED STATES TREASURY	SD			1.A	494,922	94.6406	473,203	500,000	498,340	0	1,238	0	0	0.375	0.626	AO	319	1,875	03/24/2021	04/30/2025
91282C-AJ-0	UNITED STATES TREASURY	SD			1.A	8,815,781	93.3750	8,403,750	9,000,000	8,930,278	0	41,477	0	0	0.250	0.720	FA	7,603	22,500	03/24/2021	08/31/2025
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	3,923,677	92.8594	3,649,374	3,930,000	3,927,364	0	1,360	0	0	0.375	0.410	MN	1,289	14,738	03/24/2021	11/30/2025
91282C-BH-3	UNITED STATES TREASURY	SD			1.A	2,968,135	92.3750	2,803,581	3,035,000	3,002,609	0	15,350	0	0	0.375	0.894	JJ	4,763	11,381	09/28/2021	01/31/2026
91282C-BR-1	UNITED STATES TREASURY	SD			1.A	39,923,367	99.0000	39,600,000	40,000,000	39,994,623	0	26,368	0	0	0.250	0.316	MS	29,670	100,000	09/28/2021	03/15/2024
91282C-HH-7	UNITED STATES TREASURY	SD			1.A	4,464,564	100.0000	4,500,000	4,500,000	4,470,403	0	5,839	0	0	4.125	4.411	JD	8,622	92,813	06/29/2023	06/15/2026
91282C-HM-6	UNITED STATES TREASURY	SD			1.A	725,285	100.9688	732,024	725,000	725,258	0	(27)	0	0	4.500	4.485	JJ	15,071	0	07/26/2023	07/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						100,845,579	XXX	97,372,506	99,751,000	99,813,852	0	(365,666)	0	0	XXX	XXX	XXX	134,334	867,051	XXX	XXX
31371K-BS-9	FN 253949 - RMBS			4	1.A	7,434	102.5554	6,679	6,513	7,273	0	(76)	0	0	6.500	1.320	MON	35	423	09/28/2021	09/01/2031
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS			4	1.A	1,916	92.7446	1,751	1,888	1,909	0	(1)	0	0	2.000	0.411	MON	3	37	09/28/2021	06/20/2063
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS			4	1.A	8,348	92.5443	7,680	8,299	8,368	0	(3)	0	0	1.500	0.293	MON	10	124	09/28/2021	04/20/2063
38375U-CG-3	GNR 2014-0020 AI - CMO/RMBS			3	1.A	12,085	1.9087	30,888	0	43,118	0	(23,886)	0	0	1.286	9.408	MON	1,735	30,322	09/28/2021	12/20/2063
38375U-EF-3	GNR 2014-H03 IS - CMO/RMBS			3	1.A	59,688	3.7933	48,217	0	59,621	0	(15,734)	0	0	1.630	8.248	MON	9,476	19,948	09/28/2021	02/20/2064
38375U-NQ-9	GNR 2014-H17 DI - CMO/RMBS			3	1.A	272,041	2.8079	222,015	0	249,208	0	(102,227)	0	0	1.537	7.273	MON	32,835	135,681	09/28/2021	08/20/2064
38382H-N4-8	GNR 2020-123 PI - CMO/RMBS			3	1.A	3,622,842	15.7600	3,822,326	0	3,297,665	0	(395,227)	0	0	3.000	11.325	MON	60,633	766,787	02/10/2021	08/20/2050
38382H-NC-0	GNR 2020-122 MI - CMO/RMBS			3	1.A	2,173,279	13.1761	2,119,053	0	2,146,574	0	(236,080)	0	0	2.500	8.379	MON	33,505	420,763	05/12/2021	08/20/2050
38382N-UQ-8	GNR 2021-025 BI - CMO/RMBS			3	1.A	4,275,511	13.7764	4,027,429	0	3,863,604	0	(446,851)	0	0	2.500	8.256	MON	60,905	761,850	02/18/2021	02/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						10,433,145	XXX	10,286,039	16,700	9,677,341	0	(1,220,084)	0	0	XXX	XXX	XXX	199,137	2,135,936	XXX	XXX
0109999999. Total - U.S. Government Bonds						111,278,724	XXX	107,658,545	99,767,700	109,491,193	0	(1,585,751)	0	0	XXX	XXX	XXX	333,471	3,002,988	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
70914P-UZ-3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	18,188,663	100.4050	16,511,602	16,445,000	16,445,000	0	(539,186)	0	0	5.000	4.988	AO	173,586	822,250	03/24/2021	10/15/2029
70914P-VA-7	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	11,044,700	100.4050	10,040,500	10,000,000	10,000,000	0	(323,207)	0	0	5.000	4.988	AO	105,556	500,000	03/24/2021	10/15/2030
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						29,233,363	XXX	26,552,102	26,445,000	26,445,000	0	(862,393)	0	0	XXX	XXX	XXX	279,142	1,322,250	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						29,233,363	XXX	26,552,102	26,445,000	26,445,000	0	(862,393)	0	0	XXX	XXX	XXX	279,142	1,322,250	XXX	XXX
68609T-DB-1	OREGON			2	1.B FE	5,144,670	97.5530	4,389,885	4,500,000	4,822,424	0	(108,411)	0	0	3.500	1.000	JD	13,125	157,500	01/01/2021	12/01/2037
68609T-HV-3	OREGON			2	1.B FE	363,776	100.4060	321,299	320,000	347,167	0	(6,105)	0	0	4.250	2.130	JD	1,133	13,600	03/24/2021	06/01/2049
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,508,446	XXX	4,711,184	4,820,000	5,169,591	0	(114,516)	0	0	XXX	XXX	XXX	14,258	171,100	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						5,508,446	XXX	4,711,184	4,820,000	5,169,591	0	(114,516)	0	0	XXX	XXX	XXX	14,258	171,100	XXX	XXX
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	2,761,950	99.9490	2,498,725	2,500,000	2,593,148	0	(61,428)	0	0	3.375	0.869	JJ	42,188	84,375	03/24/2021	07/01/2025
130536-QS-7	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD		2	1.G FE	2,201,820	98.9490	1,978,980	2,000,000	2,072,087	0	(47,348)	0	0	3.625	1.193	JJ	36,250	72,500	03/24/2021	07/01/2027
19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	3,832,192	84.9670	3,210,699	3,778,760	3,812,328	0	(6,882)	0	0	3.850	3.803	MON	12,124	145,482	01/01/2021	07/01/2057
207758-RW-5	CONNECTICUT ST SPL TAX OBLIG REV			2	1.D FE	5,451,750	100.1150	5,005,750	5,000,000	5,000,000	0	(135,506)	0	0	5.000	5.000	AO	62,500	250,000	03/24/2021	10/01/2030
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1.A FE	504,545	104.0030	520,015	500,000	501,139	0	(397)	0	0	4.000	3.909	MS	6,667	20,000	08/30/2013	09/01/2026
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	1,180,423	91.0630	1,043,245	1,145,630	1,162,018	0	(6,286)	0	0	2.980	2.859	MON	2,845	34,140	01/01/2021	08/01/2038
914119-F8-0	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	8,893,760	100.8100	8,064,800	8,000,000	8,490,767	0	(137,061)	0	0	4.000	2.128	JD	26,667	320,000	01/01/2021	06/01/2042
91412G-TT-2	UNIVERSITY CALIF REVS	SD		2	1.C FE	3,390,870	100.7460	3,022,380	3,000,000	3,046,630	0	(125,023)	0	0	5.000	0.792	MN	19,167	150,000	03/24/2021	05/15/2027
91412G-TU-9	UNIVERSITY CALIF REVS	SD		2	1.C FE	2,068,651	100.7280	1,848,359	1,835,000	1,862,907	0	(74,782)	0	0	5.000	0.881	MN	11,724	91,750	03/24/2021	05/15/2028
91412G-UC-7	UNIVERSITY CALIF REVS	SD		2	1.C FE	3,404,400	100.7570	3,022,710	3,000,000	3,048,158	0	(129,228)	0	0	5.000	0.657	MN	19,167	150,000	03/24/2021	05/15/2026
91743P-ES-0	UTAH HSG CORP				1.B FE	1,976,905	102.7210	1,985,409	1,932,817	1,975,906	0	(2,472)	0	0	5.500	5.347	MON	2,953	72,580	03/30/2023	04/21/2053

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
91743P-EY-7	UTAH HSG CORP				1.B FE	1,531,143	112.4100	1,683,284	1,497,451	1,530,737	0	(463)	0	0	6.500	6.332	MON	2,704	16,229	09/28/2023	10/21/2053
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV		SD		1.D FE	3,258,780	99.6630	2,989,890	3,000,000	3,150,558	0	(39,754)	0	0	3.375	1.934	FA	38,250	101,250	03/24/2021	08/15/2035
97712D-QP-4	WISCONSIN ST HEALTH & EDL FACS AUTH REV		SD		1.B FE	3,344,220	101.4880	3,044,640	3,000,000	3,162,364	0	(66,559)	0	0	4.000	1.662	MN	15,333	120,000	03/24/2021	11/15/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						43,801,409	XXX	39,918,887	40,189,658	41,408,745	0	(833,191)	0	0	XXX	XXX	XXX	298,536	1,628,306	XXX	XXX
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	1,263,394	90.3341	1,100,105	1,217,818	1,258,718	0	(843)	0	0	3.500	3.040	MON	3,552	42,624	01/01/2021	11/01/2049
3140JX-EE-4	FN B02832 - RMBS			4	1.A	97,137	87.1050	81,659	93,748	97,106	0	(80)	0	0	3.000	2.579	MON	234	2,812	09/28/2021	09/01/2049
3140K0-EL-8	FN B04638 - RMBS			4	1.A	1,561,253	87.1039	1,318,584	1,513,805	1,552,939	0	(898)	0	0	3.000	2.698	MON	3,785	45,414	01/01/2021	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	281,987	90.3756	245,240	271,356	281,967	0	(242)	0	0	3.500	3.022	MON	791	9,497	09/28/2021	08/01/2049
3140QC-PN-0	FN CA4928 - RMBS			4	1.A	316,599	87.1053	266,152	305,552	316,325	0	(252)	0	0	3.000	2.585	MON	764	9,167	09/28/2021	01/01/2050
31418D-HY-1	FN MA3846 - RMBS			4	1.A	646,575	87.1047	548,551	629,760	643,774	0	(331)	0	0	3.000	2.736	MON	1,574	18,893	01/01/2021	11/01/2049
31418D-JW-3	FN MA3876 - RMBS			4	1.A	328,741	87.1045	277,979	319,133	328,427	0	(215)	0	0	3.000	2.658	MON	798	9,574	09/28/2021	12/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,495,686	XXX	3,838,268	4,351,172	4,479,255	0	(2,860)	0	0	XXX	XXX	XXX	11,498	137,981	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M			2	1.B FE	23,009	96.3620	21,979	22,809	22,809	0	0	0	0	3.100	3.100	MON	59	707	09/28/2021	07/01/2043
13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL				1.B FE	1,546,905	100.0020	1,500,030	1,500,000	1,500,000	0	0	0	0	4.500	3.463	JJ	31,125	67,500	09/28/2021	01/15/2040
167570-PB-0	CHICAGO ILL MULTI-FAMILY HSG REV - RMBS			2	1.B FE	1,730,296	100.0690	1,726,190	1,725,000	1,725,000	0	0	0	0	4.625	4.625	MS	22,383	79,781	09/28/2021	09/20/2037
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	201,922	98.2220	158,532	161,402	198,540	0	(1,517)	0	0	3.200	1.830	MON	430	5,165	09/28/2021	02/01/2044
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG				1.A FE	511,072	83.3700	412,861	495,215	510,049	0	(462)	0	0	3.400	3.209	MON	1,403	16,837	09/28/2021	11/01/2045
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -			2	1.A FE	3,869,386	81.3560	4,022,975	4,944,903	3,884,412	0	15,025	0	0	2.350	5.733	MON	9,684	9,684	11/08/2023	04/01/2050
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	779,414	99.4120	725,708	730,000	758,177	0	(13,218)	0	0	4.000	2.792	MN	3,731	29,297	03/24/2021	11/15/2039
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	456,767	98.8780	430,119	435,000	445,375	0	(7,132)	0	0	3.500	2.458	MN	1,945	15,225	03/24/2021	05/15/2039
20775C-QA-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	238,927	94.9710	208,936	220,000	229,927	0	(3,310)	0	0	3.875	2.243	MN	1,089	8,525	03/24/2021	11/15/2035
20775C-RY-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	189,457	100.0280	175,049	175,000	182,567	0	(2,530)	0	0	3.650	2.090	MN	816	6,388	03/24/2021	11/15/2032
20775C-SP-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	608,369	100.4460	557,475	555,000	582,916	0	(9,344)	0	0	3.850	2.037	MN	2,730	21,368	03/24/2021	11/15/2034
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	400,135	100.3000	366,095	365,000	382,605	0	(5,934)	0	0	3.400	1.672	MN	1,586	12,410	01/01/2021	11/15/2032
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	2,650,293	93.4010	2,255,634	2,415,000	2,533,281	0	(39,702)	0	0	3.650	1.889	MN	11,263	88,148	01/01/2021	11/15/2037
20775C-VG-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	4,549,230	98.7640	4,098,706	4,150,000	4,350,051	0	(67,428)	0	0	3.400	1.673	MN	18,029	141,100	01/01/2021	11/15/2035
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	731,194	99.4110	671,024	675,000	708,945	0	(15,116)	0	0	4.000	2.625	MN	3,450	27,460	03/24/2021	11/15/2041
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS			4	1.B FE	2,266,932	96.8020	2,417,285	2,497,143	2,268,866	0	1,934	0	0	3.996	4.952	MON	8,316	8,316	11/15/2023	12/25/2036
31397P-PL-8	FHM M012 A1A - CMBS/RMBS			4	1.B FE	1,909,588	97.1810	1,825,403	1,878,354	1,909,440	0	(168)	0	0	4.250	4.149	MON	6,653	0	11/28/2023	08/15/2051
31397P-PS-3	FHM M012 A1B - CMBS/RMBS			4	1.B FE	1,751,565	97.1810	1,825,403	1,878,354	1,752,469	0	904	0	0	4.250	4.683	MON	6,653	6,653	11/28/2023	08/01/2051
34074M-KC-4	FLORIDA HSG FIN CORP REV - RMBS			4	1.A FE	357,468	91.1930	317,722	348,406	348,415	0	(3,323)	0	0	3.000	2.999	MON	871	10,452	03/24/2021	01/01/2036
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	81,371	100.1060	75,080	75,000	78,046	0	(1,220)	0	0	3.650	1.921	JD	228	2,738	03/24/2021	12/01/2032
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI			4	1.B FE	266,068	88.2760	232,128	262,957	265,695	0	(168)	0	0	2.600	2.509	MON	570	6,837	09/28/2021	07/01/2037
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS			4	1.B FE	1,725,399	96.3220	1,562,413	1,622,073	1,719,411	0	(2,130)	0	0	3.500	2.329	MON	4,731	56,773	01/01/2021	05/21/2044
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	344,252	100.1130	310,350	310,000	335,445	0	(5,407)	0	0	4.000	3.024	JJ	6,200	12,400	10/04/2019	01/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	1,109,367	99.0210	1,039,721	1,050,000	1,075,192	0	(11,667)	0	0	3.500	2.314	FA	15,313	36,750	01/01/2021	08/01/2046
45201Y-M9-5	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	1,702,108	95.2960	1,534,266	1,610,000	1,648,860	0	(18,107)	0	0	3.100	1.913	FA	20,796	49,910	01/01/2021	02/01/2035
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	1,226,777	92.7930	1,108,414	1,194,502	1,208,560	0	(6,230)	0	0	3.125	3.054	MON	3,111	37,328	01/01/2021	02/01/2047
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.B FE	8,579,994	84.5940	7,202,914	8,514,687	8,514,687	0	0	0	0	2.450	2.450	MON	17,384	208,610	01/01/2021	06/01/2043
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.B FE	1,993,817	102.6490	2,022,185	1,970,000	1,970,000	0	0	0	0	5.375	5.375	JD	8,824	105,888	09/28/2021	12/01/2028
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			4	1.A FE	1,522,264	97.8330	1,433,885	1,465,646	1,509,056	0	(5,726)	0	0	3.000	2.422	MON	3,786	46,901	09/28/2021	02/01/2031
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	6,461,235	93.3290	5,817,181	6,232,983	6,385,681	0	(26,140)	0	0	4.050	3.538	MON	21,036	252,436	01/01/2021	03/01/2059
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL			4	1.A FE	2,573,903	95.6770	2,244,225	2,345,627	2,522,948	0	(17,314)	0	0	3.400	2.244	MON	6,867	87,404	01/01/2021	02/01/2033
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			4	1.A FE	237,658	90.2460	211,919	234,824	234,824	0	0	0	0	3.050	3.050	MON	597	7,162	09/28/2021	12/01/2038

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
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	41,053	99.3680	39,747	40,000	40,302	0	(1,061)	0	0	3.500	2.618	MN	179	1,470	09/28/2021	11/15/2035
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	169,467	99.7100	159,536	160,000	164,990	0	(6,163)	0	0	4.000	2.634	MN	818	6,607	09/28/2021	11/15/2047
56052F-KD-6	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	2,709,648	91.4390	2,267,687	2,480,000	2,595,418	0	(38,750)	0	0	3.550	1.877	MN	11,250	88,040	01/01/2021	11/15/2037
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	500,125	100.0180	492,856	492,768	492,768	0	(2,804)	0	0	4.000	4.000	MON	1,643	19,711	09/28/2021	07/01/2043
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	1,944,231	88.9740	1,686,237	1,895,202	1,926,875	0	(6,012)	0	0	3.950	3.567	MON	6,238	74,860	01/01/2021	11/01/2058
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	115,187	99.7720	114,738	115,000	115,000	0	(67)	0	0	3.250	3.250	MS	1,246	4,470	09/28/2021	09/01/2044
57419R-S9-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	2,900,805	98.6390	2,643,525	2,680,000	2,787,449	0	(38,376)	0	0	3.350	1.824	MS	26,435	89,780	01/01/2021	09/15/2034
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	327,655	98.7340	301,139	305,000	318,155	0	(2,346)	0	0	3.500	2.602	MS	3,558	11,048	10/04/2019	03/01/2050
57587A-DM-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	491,377	100.0310	460,143	460,000	460,000	0	(11,327)	0	0	3.950	3.950	JD	1,514	20,918	01/01/2021	12/01/2029
57587A-DN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	253,366	100.0090	240,022	240,000	240,000	0	(5,251)	0	0	4.300	4.300	JD	860	11,917	03/24/2021	12/01/2034
57587A-DW-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	177,075	99.9630	164,939	165,000	165,000	0	(4,143)	0	0	3.600	3.599	JD	495	6,842	03/24/2021	12/01/2025
57587A-FT-0	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	25,990	99.9960	24,999	25,000	25,134	0	(808)	0	0	4.000	2.694	JD	83	1,238	03/24/2021	06/01/2045
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	67,360	99.9090	64,941	65,000	65,702	0	(1,871)	0	0	4.000	2.796	JD	217	2,600	09/28/2021	06/01/2046
594653-7G-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,116,541	100.0290	1,045,303	1,045,000	1,074,976	0	(15,238)	0	0	3.350	1.819	JD	2,917	35,008	03/24/2021	12/01/2031
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	463,162	99.8220	439,217	440,000	450,945	0	(14,189)	0	0	4.000	2.659	JD	1,467	17,600	09/28/2021	06/01/2046
594653-7L-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	3,942,550	96.5320	3,499,285	3,625,000	3,769,608	0	(58,425)	0	0	3.100	1.414	JD	9,365	112,375	01/01/2021	12/01/2031
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	415,749	99.0070	391,078	395,000	405,998	0	(9,743)	0	0	3.500	2.308	JD	1,152	13,825	09/28/2021	06/01/2047
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,705,452	87.4210	1,488,036	1,702,150	1,702,150	0	0	0	0	2.250	2.250	MON	3,192	38,298	01/01/2021	12/01/2042
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	3,720,196	87.8610	3,250,884	3,700,031	3,700,031	0	0	0	0	2.350	2.350	MON	7,246	86,951	01/01/2021	03/01/2043
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	940,790	92.2800	861,544	933,620	933,626	0	(2,450)	0	0	3.000	3.000	MON	2,334	28,009	01/01/2021	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	302,358	89.8490	265,441	295,431	295,439	0	(3,096)	0	0	2.875	2.875	MON	708	8,494	09/28/2021	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,079,852	89.4890	950,906	1,062,595	1,065,150	0	(5,021)	0	0	2.800	2.785	MON	2,479	29,753	01/01/2021	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,055,104	92.2380	937,299	1,016,174	1,021,900	0	(11,292)	0	0	3.000	2.964	MON	2,540	30,485	01/01/2021	04/01/2045
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	2,020,387	92.4600	1,823,110	1,971,783	1,978,980	0	(14,148)	0	0	3.050	3.027	MON	5,012	60,139	01/01/2021	06/01/2045
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,281,120	87.8610	1,104,357	1,256,936	1,266,889	0	(4,833)	0	0	2.350	2.305	MON	2,462	29,538	01/01/2021	10/01/2046
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	918,527	90.1130	805,646	894,039	905,569	0	(4,422)	0	0	2.930	2.854	MON	2,183	26,195	01/01/2021	03/01/2047
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	30,232	100.0000	30,000	30,000	30,000	0	0	0	0	3.000	3.000	JJ	450	992	09/30/2022	07/01/2031
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	261,885	99.6730	249,183	250,000	251,882	0	(5,255)	0	0	4.000	2.476	JJ	5,000	11,303	03/24/2021	01/01/2045
60416S-KD-1	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	150,125	99.8640	144,803	145,000	146,416	0	(2,596)	0	0	4.000	3.001	JJ	2,900	6,420	09/30/2022	01/01/2041
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	406,579	99.8090	384,265	385,000	394,394	0	(7,935)	0	0	4.000	2.738	JJ	7,700	16,239	03/24/2021	01/01/2047
60416T-6U-7	MINNESOTA ST HSG FIN AGY			2	1.B FE	4,328,880	106.9200	4,544,100	4,250,000	4,328,138	0	(742)	0	0	6.500	6.059	JJ	13,813	0	11/16/2023	07/01/2054
60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	613,186	99.4710	571,958	575,000	595,311	0	(11,687)	0	0	4.000	2.731	JD	1,917	23,000	03/24/2021	12/01/2046
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS			2	1.B FE	169,654	91.7700	150,453	163,946	164,704	0	(2,232)	0	0	4.200	4.159	MON	574	6,886	09/28/2021	01/01/2040
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	282,542	99.5690	268,836	270,000	272,993	0	(6,056)	0	0	3.750	2.396	MN	1,688	11,045	03/24/2021	05/01/2038
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	1,398,163	100.0000	1,250,000	1,250,000	1,344,575	0	(37,120)	0	0	4.000	2.335	MN	8,333	52,446	01/01/2021	05/01/2050
61212R-4Z-6	MONTANA ST BRD HSG - RMBS			2	1.B FE	4,167,746	100.0060	3,890,233	3,890,000	3,890,000	0	(88,282)	0	0	3.850	3.850	JD	12,480	149,765	01/01/2021	12/01/2029
61212R-6C-5	MONTANA ST BRD HSG - RMBS			2	1.B FE	701,503	100.0330	670,221	670,000	670,000	0	(10,951)	0	0	4.150	4.150	JD	2,317	27,805	03/24/2021	12/01/2035
61212W-GR-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R			2	1.B FE	1,663,358	100.1770	1,477,611	1,475,000	1,608,853	0	(39,448)	0	0	4.000	2.489	JD	4,917	59,000	01/01/2021	06/01/2050
63968M-KQ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.A FE	630,977	99.1930	624,916	630,000	630,557	0	(425)	0	0	3.500	3.490	MS	7,350	22,639	09/28/2021	09/01/2045
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG				1.A FE	251,224	99.0400	232,744	235,000	244,164	0	(4,548)	0	0	3.750	3.506	MS	2,938	8,925	10/03/2019	09/01/2049
641272-FX-2	NEVADA HSG DIV				1.E FE	1,792,801	100.0740	1,606,188	1,605,000	1,605,000	0	0	0	0	4.750	4.749	AO	19,059	76,238	09/28/2021	04/01/2039
646107-6V-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA				1.A FE	2,798,635	100.0230	2,720,626	2,720,000	2,720,000	0	0	0	0	4.350	4.349	JJ	54,559	118,320	01/01/2021	01/15/2031
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV				1.C FE	1,377,698	101.2730	1,245,658	1,230,000	1,323,183	0	(46,044)	0	0	4.500	3.998	AO	13,838	55,350	01/01/2021	10/01/2048
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	133,381	99.3470	129,151	130,000	131,318	0	(1,442)	0	0	3.250	2.498	MS	1,408	4,225	09/28/2021	03/01/2045
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	464,175	98.5220	438,423	445,000	451,816	0	(3,010)	0	0	3.500	2.766	MS	5,192	15,575	09/28/2021	03/01/2045

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
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,253,562	91.2220	1,110,886	1,217,783	1,224,065	0	9,324	0	0	2.600	2.565	MON	2,639	31,662	01/01/2021	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	2,308,427	91.5720	2,072,282	2,263,008	2,263,008	0	(7,984)	0	0	2.850	2.850	MON	5,375	64,496	01/01/2021	07/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	683,771	99.4130	626,302	630,000	668,077	0	(10,732)	0	0	3.750	2.458	JJ	11,813	23,756	09/28/2021	01/01/2050
64972C-BD-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			4	1.C FE	1,033,899	92.3910	954,781	1,033,413	1,033,413	0	0	0	0	3.050	3.049	MON	1,401	31,519	09/28/2021	06/15/2036
64972C-L4-3	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	2,633,100	95.7680	2,394,200	2,500,000	2,542,248	0	(30,910)	0	0	3.450	2.156	MN	14,375	86,250	01/01/2021	11/01/2037
64972C-SH-7	NEW YORK CITY HOUSING DEVELOPMENT CORPOR	SD		2	1.C FE	5,472,100	99.2250	4,961,250	5,000,000	5,154,613	0	(115,119)	0	0	2.950	0.616	MN	24,583	147,500	03/24/2021	11/01/2045
64986M-Q3-2	NEW YORK ST HSG FIN AGY REV - RMBS			2	1.A FE	2,501,720	100.0680	2,451,666	2,450,000	2,450,000	0	0	0	0	5.400	5.400	MN	16,905	132,300	09/28/2021	11/15/2042
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	61,541	99.5340	59,720	60,000	60,394	0	(1,220)	0	0	3.500	2.607	AO	525	2,839	09/28/2021	10/01/2035
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	1,692,359	98.4710	1,570,612	1,595,000	1,635,022	0	(45,792)	0	0	3.150	1.866	JJ	25,121	50,243	01/01/2021	07/01/2031
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	1,120,662	96.5700	980,186	1,015,000	1,069,412	0	(27,478)	0	0	3.850	2.000	JJ	19,539	39,078	01/01/2021	07/01/2037
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R			2	1.B FE	80,000	93.7550	75,004	80,000	79,998	0	0	0	0	2.850	2.850	JJ	1,140	2,280	08/05/2016	07/01/2032
658909-KS-4	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	1,791,058	95.3330	1,592,061	1,670,000	1,711,128	0	(26,982)	0	0	2.950	1.287	JJ	24,633	49,265	01/01/2021	07/01/2031
658909-KT-2	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	1,096,612	97.7470	997,019	1,020,000	1,046,100	0	(17,084)	0	0	3.200	1.469	JJ	16,320	32,640	01/01/2021	01/01/2035
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	1,190,354	99.7030	1,096,733	1,100,000	1,142,541	0	(26,868)	0	0	4.000	2.397	JJ	22,000	44,000	01/01/2021	07/01/2047
676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV - R			2	1.B FE	531,511	100.1150	530,610	530,000	530,000	0	0	0	0	5.400	5.400	MS	8,030	28,620	09/28/2021	03/20/2038
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	1,449,628	92.4600	1,268,323	1,371,753	1,394,105	0	(18,822)	0	0	3.050	2.942	MON	3,487	41,838	01/01/2021	02/01/2044
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	573,338	80.7470	454,705	563,123	567,005	0	(2,838)	0	0	2.700	2.633	MON	1,267	15,204	09/28/2021	03/01/2036
67756Q-UV-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	998,963	100.1680	891,495	890,000	942,345	0	(19,099)	0	0	3.700	1.442	MS	10,977	32,930	01/01/2021	03/01/2032
686087-QJ-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	3,622,658	99.5090	3,358,429	3,375,000	3,411,139	0	(71,503)	0	0	3.600	1.443	JJ	60,750	121,500	01/01/2021	07/01/2029
686087-QM-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	262,558	99.9510	254,875	255,000	256,417	0	(2,861)	0	0	4.000	2.873	JJ	5,100	10,468	09/28/2021	07/01/2044
686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	159,242	99.9110	154,862	155,000	155,796	0	(1,584)	0	0	4.000	2.958	JJ	3,100	6,291	09/28/2021	07/01/2044
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	98,409	99.6440	94,662	95,000	96,074	0	(1,457)	0	0	3.500	2.349	JJ	1,663	3,748	09/28/2021	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	839,288	99.6990	777,652	780,000	807,954	0	(17,409)	0	0	4.000	2.512	JJ	15,600	34,025	01/01/2021	07/01/2047
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	563,782	99.4540	522,134	525,000	547,749	0	(10,496)	0	0	4.000	2.492	JJ	10,500	22,240	09/28/2021	01/01/2040
68608E-HB-1	OREGON ST HSG & CMNTY SVCS DEPT MULTIFAM			2	1.A FE	65,195	100.1060	65,069	65,000	65,000	0	0	0	0	4.850	4.850	JJ	1,576	3,153	09/28/2021	07/01/2035
708796-3Z-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	3,970,950	93.1030	3,491,363	3,750,000	3,833,522	0	(46,553)	0	0	3.100	1.800	AO	29,063	116,250	01/01/2021	10/01/2036
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	488,400	99.7040	458,638	460,000	474,563	0	(12,239)	0	0	4.000	2.542	AO	4,600	19,606	09/28/2021	10/01/2046
708796-4T-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	2,315,397	99.6970	2,148,470	2,155,000	2,225,904	0	(30,424)	0	0	3.650	2.143	AO	19,664	78,658	01/01/2021	10/01/2032
72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA			2	1.A FE	1,519,965	92.7360	1,385,829	1,494,381	1,498,733	0	(7,291)	0	0	3.400	3.380	MON	4,234	50,809	01/01/2021	10/01/2044
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	2,144,600	97.1960	1,943,920	2,000,000	2,054,490	0	(30,468)	0	0	3.150	1.564	AO	15,750	63,000	01/01/2021	10/01/2031
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	2,229,640	100.0270	2,000,540	2,000,000	2,122,655	0	(36,263)	0	0	3.800	1.846	AO	19,000	76,000	01/01/2021	10/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	116,427	99.5710	109,528	110,000	113,106	0	(2,363)	0	0	4.000	2.543	JJ	2,200	4,522	09/28/2021	07/01/2043
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	374,642	99.8160	354,347	355,000	365,642	0	(7,371)	0	0	4.000	2.751	JJ	7,100	14,555	09/28/2021	01/01/2047
83756C-7X-7	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	4,000,000	103.5330	4,141,320	4,000,000	4,000,000	0	0	0	0	6.009	6.011	MN	12,018	0	11/16/2023	05/01/2054
83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	343,580	93.9800	296,037	315,000	329,300	0	(4,852)	0	0	3.700	2.042	MN	1,943	11,655	01/01/2021	11/01/2036
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	199,023	97.0600	189,267	195,000	197,306	0	(1,921)	0	0	3.060	2.624	MN	995	6,701	09/28/2021	11/01/2037
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	675,474	99.4910	646,692	650,000	662,980	0	(9,958)	0	0	4.000	3.256	MN	4,333	29,609	01/01/2021	05/01/2039
880461-DK-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	785,366	100.0280	755,211	755,000	755,000	0	(13,640)	0	0	4.000	2.164	JJ	15,100	30,200	09/28/2021	01/01/2034
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	3,236,375	94.2750	2,880,101	3,055,000	3,081,615	0	(52,523)	0	0	3.550	1.792	JJ	54,226	108,453	01/01/2021	07/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	774,817	99.6420	737,351	740,000	749,392	0	(13,179)	0	0	4.000	2.705	JJ	14,800	31,545	09/28/2021	07/01/2045
880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	3,195,091	95.8630	2,851,924	2,975,000	3,050,059	0	(49,087)	0	0	3.250	1.542	JJ	48,344	96,688	01/01/2021	07/01/2036
880461-NJ-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	333,374	101.0950	308,340	305,000	320,177	0	(5,905)	0	0	3.625	1.587	JJ	5,528	11,056	09/28/2021	07/01/2032
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	326,051	99.4180	303,225	305,000	318,732	0	(6,038)	0	0	4.000	2.771	JJ	6,100	12,711	09/28/2021	01/01/2042
880461-PR-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	1,120,706	100.1540	1,011,555	1,010,000	1,061,279	0	(20,058)	0	0	3.350	1.280	JJ	16,918	33,835	01/01/2021	07/01/2032
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	320,768	94.4540	278,639	295,000	308,812	0	(5,356)	0	0	3.700	1.777	JJ	5,458	10,915	09/28/2021	07/01/2036

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
88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF			4	1.A FE	3,520,288	90.3490	3,060,159	3,387,042	3,488,610	0	(10,679)	0	0	2.600	2.125	MON	7,583	96,625	01/01/2021	10/01/2032
88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,094,077	86.1690	909,083	1,055,000	1,066,297	0	(10,820)	0	0	3.180	2.243	MS	11,183	34,520	01/01/2021	03/01/2039
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	525,688	93.1120	473,654	508,693	518,147	0	(3,394)	0	0	3.100	3.005	MON	1,314	15,808	09/28/2021	09/01/2047
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	487,730	77.9060	369,424	474,192	485,918	0	(756)	0	0	2.300	2.109	MON	1,848	11,057	09/28/2021	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	487,730	77.9060	369,424	474,192	485,918	0	(756)	0	0	2.300	2.109	MON	1,848	11,058	09/28/2021	07/01/2037
91743P-AE-5	UTAH HSG CORP - RMBS			4	1.B FE	681,048	96.4910	597,713	619,450	676,439	0	(2,079)	0	0	3.500	2.842	MON	1,807	21,681	09/28/2021	04/21/2044
91743P-AF-2	UTAH HSG CORP - RMBS			4	1.B FE	99,367	96.7200	89,811	92,857	98,888	0	(216)	0	0	3.500	3.026	MON	271	3,250	09/28/2021	05/21/2044
91743P-AH-8	UTAH HSG CORP - RMBS			4	1.B FE	130,732	99.6620	115,895	116,288	116,288	0	(16,794)	0	0	4.000	3.174	MON	388	4,652	09/28/2021	06/21/2044
91743P-AJ-4	UTAH HSG CORP - RMBS			4	1.B FE	756,817	95.9710	670,375	698,519	751,351	0	(1,880)	0	0	3.500	2.946	MON	2,037	24,448	01/01/2021	07/21/2044
91743P-AK-1	UTAH HSG CORP - RMBS			4	1.B FE	98,808	95.9710	88,583	92,302	93,451	0	(5,971)	0	0	3.500	3.040	MON	269	3,231	09/28/2021	08/21/2044
924190-GP-0	VERMONT HSG FIN AGY - RMBS			2	1.B FE	232,171	99.4390	223,738	225,000	225,000	0	(2,894)	0	0	4.000	4.000	MN	1,500	9,000	09/28/2021	11/01/2044
924190-HG-9	VERMONT HSG FIN AGY - RMBS			2	1.B FE	92,083	99.6390	89,675	90,000	90,579	0	(677)	0	0	3.750	2.961	MN	563	3,375	09/28/2021	11/01/2045
924190-KG-5	VERMONT HSG FIN AGY - RMBS			2	1.B FE	523,938	99.4130	492,094	495,000	508,321	0	(7,015)	0	0	4.000	2.488	MN	3,300	19,800	09/28/2021	11/01/2046
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1.A FE	512,886	99.5290	476,683	478,939	509,631	0	(1,493)	0	0	6.000	5.317	MON	2,395	28,736	09/28/2021	03/25/2038
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS			4	1.A FE	2,316,938	95.6840	2,127,131	2,223,080	2,304,608	0	(4,234)	0	0	3.125	2.780	MON	5,789	69,471	01/01/2021	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	156,141	99.6960	149,544	150,000	152,153	0	(4,554)	0	0	4.000	2.739	MS	2,000	6,000	09/28/2021	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	328,108	99.0760	312,089	315,000	319,977	0	(6,829)	0	0	3.500	2.524	MS	3,675	11,025	09/28/2021	03/01/2046
97689Q-EK-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	3,388,513	96.6420	3,073,216	3,180,000	3,256,111	0	(44,721)	0	0	3.000	1.538	MS	31,800	95,400	01/01/2021	09/01/2032
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	377,337	98.7470	350,552	355,000	364,669	0	(9,831)	0	0	3.500	1.831	MS	4,142	12,425	09/28/2021	09/01/2046
976904-L4-2	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE			2	1.D FE	2,201,820	99.6270	1,992,540	2,000,000	2,100,807	0	(34,287)	0	0	3.750	1.913	MN	12,500	75,000	01/01/2021	11/01/2037
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	35,471	99.4710	34,815	35,000	35,075	0	(267)	0	0	3.000	2.476	JD	88	1,154	09/28/2021	12/01/2044
98322Q-MJ-3	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	1,443,989	100.3120	1,339,165	1,335,000	1,392,341	0	(23,083)	0	0	3.450	1.629	JD	3,838	46,058	09/28/2021	12/01/2032
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	2,491,379	100.3120	2,287,114	2,280,000	2,376,607	0	(38,874)	0	0	3.450	1.653	JD	6,555	78,660	01/01/2021	12/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						185,441,449	XXX	169,964,083	177,713,571	180,327,656	0	(1,809,543)	0	0	XXX	XXX	XXX	1,208,162	5,535,534	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						233,738,544	XXX	213,721,238	222,254,401	226,215,656	0	(2,645,594)	0	0	XXX	XXX	XXX	1,518,197	7,301,821	XXX	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3.A FE	416,667	99.1250	413,021	416,667	413,021	13,021	0	0	0	5.500	5.499	JAJO	4,520	22,917	03/10/2021	04/20/2026
009158-BF-2	AIR PRODUCTS AND CHEMICALS INC	SD		1,2	1.F FE	2,994,810	103.3114	3,099,342	3,000,000	2,995,183	0	373	0	0	4.800	4.822	MS	47,200	72,000	02/27/2023	03/03/2033
010392-FY-9	ALABAMA POWER CO	SD		1,2	1.E FE	2,997,480	98.0023	2,940,069	3,000,000	2,998,196	0	478	0	0	3.750	3.768	MS	37,500	118,438	08/09/2022	09/01/2027
014916-AA-8	ALEXANDER FUNDING TRUST II			1,2	2.C FE	1,000,000	105.0224	1,050,224	1,000,000	1,000,000	0	0	0	0	7.467	7.474	JJ	25,305	0	08/15/2023	07/31/2028
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		C	1,2	2.B FE	999,980	102.0646	1,020,646	1,000,000	999,999	0	0	0	0	5.411	5.411	JJ	27,055	55,463	06/07/2022	07/01/2032
02079K-AJ-6	ALPHABET INC	SD		1,2	1.C FE	4,313,299	89.4418	4,006,993	4,480,000	4,383,707	0	25,733	0	0	0.800	1.411	FA	13,540	35,840	03/24/2021	08/15/2027
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	11,976,642	92.3239	11,078,868	12,000,000	11,988,899	0	4,594	0	0	1.000	1.040	MN	16,333	120,000	09/28/2021	05/12/2026
023135-CF-1	AMAZON.COM INC	SD		1,2	1.D FE	4,989,700	97.1658	4,858,290	5,000,000	4,993,086	0	1,960	0	0	3.300	3.345	AO	35,750	165,000	04/11/2022	04/13/2027
023135-CP-9	AMAZON.COM INC	SD		1,2	1.D FE	2,848,347	101.4622	2,891,673	2,850,000	2,848,816	0	443	0	0	4.550	4.562	JD	10,806	129,675	11/29/2022	12/01/2027
02665W-EH-0	AMERICAN HONDA FINANCE CORP	SD		1	1.G FE	2,996,100	99.6699	2,990,097	3,000,000	2,996,544	0	444	0	0	4.600	4.621	AO	28,367	69,000	04/13/2023	04/17/2030
02665W-EM-9	AMERICAN HONDA FINANCE CORP	SD		1	1.G FE	3,998,240	103.0343	4,121,372	4,000,000	3,998,524	0	284	0	0	5.125	5.134	JJ	99,083	0	07/05/2023	07/07/2028
02772A-AA-7	AMERICAN NATIONAL GROUP LLC			1,2	2.B FE	1,000,000	96.4509	964,509	1,000,000	1,000,000	0	0	0	0	6.144	6.144	JD	3,072	61,440	06/06/2022	06/13/2032
03076C-AL-0	AMERIPRISE FINANCIAL INC	SD		1,2	1.G FE	3,499,160	99.1120	3,468,920	3,500,000	3,499,465	0	52	0	0	4.500	4.502	MN	21,000	157,500	05/10/2022	05/13/2032
03666H-AF-8	ANTARES HOLDINGS LP			1,2	2.B FE	1,997,240	103.3537	2,067,074	2,000,000	1,997,419	0	179	0	0	7.950	7.984	FA	61,833	0	08/08/2023	08/11/2028
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP			1,2	2.C FE	1,997,440	91.3189	1,826,378	2,000,000	1,998,628	0	499	0	0	4.500	4.529	JJ	41,250	90,000	07/09/2021	07/16/2026
03770D-A*-4	APOLLO DEBT SOLUTIONS BDC				2.C Z	3,000,000	99.9685	2,999,055	3,000,000	3,000,000	0	0	0	0	8.210	8.208	JJ	112,203	142,307	12/21/2022	12/21/2025
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	3,000,000	93.4102	2,802,306	3,000,000	3,000,000	0	0	0	0	5.000	4.998	AO	25,417	150,000	04/30/2021	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,000,000	89.0000	890,000	1,000,000	1,000,000	0	0	0	0	4.500	4.503	MS	15,000	45,000	08/31/2021	09/01/2026
03938L-BE-3	ARCELORMITTAL SA		C	1,2	2.C FE	4,995,400	104.8535	5,242,675	5,000,000	4,996,282	0	809	0	0	6.550	6.572	MN	29,111	327,500	11/21/2022	11/29/2027

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
03990B-AA-9	ARES MANAGEMENT CORP			1,2	2.A FE	2,994,060	104.4447	3,133,341	3,000,000	2,994,207	0	147	0	0	6.375	6.422	MN	27,094	0	11/07/2023	11/10/2028
04015K-AB-6	ARES FINANCE CO II LLC			1,2	2.A FE	2,097,698	88.9085	1,778,170	2,000,000	2,068,424	0	(10,012)	0	0	3.250	2.649	JD	2,889	65,000	01/01/2021	06/15/2030
04685A-2K-6	ATHENE GLOBAL FUNDING	SD			1.E FE	1,890,624	93.0991	2,001,631	2,150,000	1,959,280	0	59,413	0	0	2.950	6.392	MN	8,633	63,425	11/02/2022	11/12/2026
04685A-2V-2	ATHENE GLOBAL FUNDING	SD			1.E FE	4,261,800	88.9584	4,447,920	5,000,000	4,370,347	0	108,547	0	0	2.500	5.911	MS	33,681	125,000	02/23/2023	03/24/2028
04685A-3E-9	ATHENE GLOBAL FUNDING	SD			1.E FE	3,211,880	81.3099	3,252,396	4,000,000	3,278,878	0	66,998	0	0	2.646	5.537	AO	25,578	105,840	01/31/2023	10/04/2031
04685A-3G-4	ATHENE GLOBAL FUNDING	SD			1.E FE	7,179,873	87.2722	7,444,319	8,530,000	7,418,127	0	186,415	0	0	2.717	5.745	JJ	112,017	231,760	09/16/2022	01/07/2029
05565E-BW-4	BMW US CAPITAL LLC	SD		1,2	1.F FE	6,984,810	91.5535	6,408,745	7,000,000	6,991,943	0	3,011	0	0	1.250	1.295	FA	33,785	87,500	08/09/2021	08/12/2026
05565E-CF-0	BMW US CAPITAL LLC	SD		1,2	1.F FE	2,495,750	103.2350	2,580,875	2,500,000	2,495,993	0	243	0	0	5.150	5.171	FA	50,069	0	08/08/2023	08/11/2033
05580M-81-9	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	13.4000	536,000	1,000,000	1,000,000	0	0	0	0	5.250	0.053	JAJO	8,896	52,500	08/04/2021	08/31/2028
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	2,975,880	92.9058	2,787,174	3,000,000	2,988,981	0	4,783	0	0	2.950	3.125	MS	27,288	88,500	03/03/2021	03/10/2026
06051G-KW-8	BANK OF AMERICA CORP	SD		1,2,5	1.G FE	5,000,000	99.9562	4,997,810	5,000,000	5,000,000	0	0	0	0	4.948	4.949	JJ	109,268	247,400	07/19/2022	07/22/2028
06406R-BM-8	BANK OF NEW YORK MELLON CORP	SD		1,2,5	1.F FE	2,000,000	106.0610	2,121,220	2,000,000	2,000,000	0	0	0	0	5.834	5.834	AO	21,391	116,680	10/18/2022	10/25/2033
073096-AA-7	BAYPORT POLYMERS LLC			1,2	2.A FE	5,000,000	95.5984	4,779,920	5,000,000	5,000,000	0	0	0	0	4.743	4.743	AO	50,724	237,150	04/11/2022	04/14/2027
07330M-AC-1	TRUIST BANK	SD		2	1.F FE	1,046,529	92.7220	927,220	1,000,000	1,009,637	0	(13,436)	0	0	2.636	1.269	MS	7,615	26,360	03/24/2021	09/17/2029
08576P-AK-7	BERRY GLOBAL INC			1,2	2.C FE	990,960	100.7500	1,007,500	1,000,000	992,188	0	1,228	0	0	5.500	5.708	AO	11,611	29,792	03/27/2023	04/15/2028
088929-AB-0	BGC GROUP INC			1,2	2.C FE	213,079	95.8481	191,696	200,000	205,182	0	(698)	0	0	4.375	2.809	JD	389	4,375	03/24/2021	12/15/2025
09247X-AT-8	BLACKROCK INC	SD		1,2	1.D FE	2,944,320	100.8497	3,025,491	3,000,000	2,946,729	0	2,409	0	0	4.750	4.989	MN	14,250	71,250	06/22/2023	05/25/2033
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20				2.C PL	4,000,000	97.0740	3,882,960	4,000,000	4,000,000	0	0	0	0	5.820	5.820	JD	14,227	232,800	04/21/2022	12/09/2025
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	1,015,430	92.1803	921,803	1,000,000	1,007,516	0	(3,435)	0	0	2.850	2.481	FA	11,242	28,500	08/18/2021	02/09/2026
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC	SD		1,2	1.E FE	2,994,840	106.7379	3,202,137	3,000,000	2,995,447	0	566	0	0	6.200	6.222	AO	35,650	180,317	10/31/2022	04/22/2033
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	2,633,310	90.3924	2,711,772	3,000,000	2,729,214	0	78,839	0	0	2.625	5.942	JD	3,500	78,750	10/14/2022	12/15/2026
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	2,067,506	95.1497	1,902,994	2,000,000	2,029,132	0	(14,275)	0	0	3.625	2.854	JJ	33,431	72,500	03/24/2021	01/15/2026
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	3,460,701	91.3043	3,195,651	3,500,000	3,479,906	0	7,019	0	0	2.750	2.972	MS	28,073	96,250	03/24/2021	09/16/2026
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,970	88.0501	880,501	1,000,000	993,065	0	2,116	0	0	2.125	2.357	FA	8,028	21,250	07/20/2021	02/15/2027
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	2,986,110	89.0088	2,670,264	3,000,000	2,990,801	0	1,888	0	0	2.500	2.572	JJ	34,583	75,000	06/22/2021	07/15/2028
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	2,961,900	82.3385	2,470,155	3,000,000	2,970,510	0	3,447	0	0	3.125	3.275	JD	5,469	93,750	06/03/2021	06/10/2031
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC	SD		1,2	1.F FE	5,000,000	100.6828	5,034,140	5,000,000	5,000,000	0	0	0	0	4.812	4.812	FA	92,230	120,300	02/09/2023	02/13/2033
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	445,500	95.8527	474,471	495,000	459,505	0	12,029	0	0	4.800	7.940	JJ	10,164	23,760	10/27/2022	07/27/2026
11135F-BE-0	BROADCOM INC			1,2	2.C FE	972,570	89.5622	895,622	1,000,000	983,074	0	3,863	0	0	1.950	2.384	FA	7,367	19,500	03/24/2021	02/15/2028
11135F-BL-4	BROADCOM INC			1,2	2.C FE	2,022,140	87.0655	1,741,310	2,000,000	2,018,168	0	(1,492)	0	0	3.469	3.363	AO	14,647	69,380	03/31/2021	04/15/2034
11271L-AK-8	BROOKFIELD FINANCE INC			1,2	1.G FE	3,000,000	106.6503	3,199,509	3,000,000	3,000,000	0	0	0	0	6.350	6.349	JJ	14,288	0	11/27/2023	01/05/2034
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1.G FE	253,144	99.5844	235,019	236,000	236,621	0	(7,333)	0	0	4.000	0.860	AO	2,360	11,425	09/28/2021	04/01/2024
114259-AX-2	BROOKLYN UNION GAS CO			1,2	2.A FE	1,000,000	104.9380	1,049,380	1,000,000	1,000,000	0	0	0	0	6.388	6.388	MS	18,809	0	09/12/2023	09/15/2033
125491-AN-0	CI FINANCIAL CORP			1,2	2.B FE	1,400,512	78.6894	1,517,919	1,929,000	1,459,613	0	49,175	0	0	3.200	7.797	JD	2,401	61,728	10/13/2022	12/17/2030
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE			1,2	1.F FE	1,000,000	104.3172	1,043,172	1,000,000	1,000,000	0	0	0	0	5.986	5.986	AO	14,632	0	09/27/2023	10/03/2028
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	2,000,000	98.0441	1,960,882	2,000,000	2,000,000	0	0	0	0	4.927	4.929	MN	13,960	98,540	05/05/2022	05/10/2028
140501-AB-3	CAPITAL SOUTHWEST CORP			1,2	2.C FE	4,084,400	94.5865	3,783,460	4,000,000	4,037,818	0	(17,089)	0	0	4.500	4.000	JJ	75,500	180,000	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	2.C FE	994,180	90.3557	903,557	1,000,000	996,752	0	1,106	0	0	3.375	3.500	AO	8,438	33,750	08/24/2021	10/01/2026
14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES CORP	SD		1	1.F FE	4,993,950	98.3821	4,919,105	5,000,000	4,996,690	0	1,967	0	0	3.650	3.693	FA	70,465	182,500	08/08/2022	08/12/2025
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,886,620	102.4067	2,048,134	2,000,000	1,912,003	0	20,997	0	0	6.165	7.607	JJ	56,855	123,643	10/13/2022	07/15/2027
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,038,676	94.1644	941,644	1,000,000	1,013,950	0	(9,317)	0	0	5.750	4.719	JD	4,792	57,500	03/24/2021	06/01/2030
17288X-AB-0	CITADEL LP			1,2	2.B FE	532,787	97.4210	487,105	500,000	517,528	0	(5,690)	0	0	4.875	3.581	JJ	11,104	24,375	03/24/2021	01/15/2027
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	1,000,000	107.0469	1,070,469	1,000,000	1,000,000	0	0	0	0	6.270	6.272	MN	7,663	62,700	11/09/2022	11/17/2033
17325F-BB-3	CITIBANK NA	SD		1,2	1.E FE	1,500,000	104.1097	1,561,646	1,500,000	1,500,000	0	0	0	0	5.803	5.803	MS	22,245	0	09/26/2023	09/29/2028
20826F-BF-2	CONOCOPHILLIPS CO	SD		1,2	1.F FE	2,495,175	102.9557	2,573,893	2,500,000	2,495,501	0	326	0	0	5.050	5.073	MS	46,993	0	08/08/2023	09/15/2033

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
210518-DU-7	CONSUMERS ENERGY CO	SD		1,2	1.E FE	994,510	100.1318	1,001,318	1,000,000	995,047	0	537	0	0	4.625	4.691	MN	5,910	33,660	02/13/2023	05/15/2033
222070-AE-4	COTY INC			1,2	3.A FE	243,988	98.2500	257,415	262,000	250,693	0	4,406	0	0	5.000	7.079	AO	2,766	17,621	06/15/2022	04/15/2026
225401-BG-2	UBS GROUP AG		C	2	1.G FE	2,000,000	105.3711	2,107,422	2,000,000	2,000,000	0	0	0	0	6.301	6.299	MS	34,656	0	09/18/2023	09/22/2034
225488-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC				2.B PL	1,000,000	92.0842	920,842	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,469	36,200	08/17/2021	08/17/2026
233851-DS-0	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.F FE	1,065,640	99.6641	996,641	1,000,000	1,003,898	0	(27,487)	0	0	3.650	0.880	FA	13,079	36,500	09/28/2021	02/22/2024
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.F FE	1,012,219	92.1548	921,548	1,000,000	1,006,674	0	(2,025)	0	0	1.750	1.535	MS	5,444	17,500	03/24/2021	03/09/2027
24422E-WE-5	JOHN DEERE CAPITAL CORP	SD			1.F FE	4,993,200	95.6123	4,780,615	5,000,000	4,994,742	0	892	0	0	3.350	3.372	AO	33,965	167,500	04/12/2022	04/18/2029
24422E-WZ-8	JOHN DEERE CAPITAL CORP	SD			1.F FE	4,995,550	101.4264	5,071,320	5,000,000	4,995,907	0	357	0	0	4.700	4.715	JD	13,708	118,806	06/05/2023	06/10/2030
253393-AF-9	DICK'S SPORTING GOODS INC			1,2	2.C FE	3,152,580	85.0255	3,401,020	4,000,000	3,245,247	0	70,738	0	0	3.150	6.162	JJ	58,100	126,000	09/01/2022	01/15/2032
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	890,000	93.5000	935,000	1,000,000	918,194	8,387	18,557	0	0	5.875	8.550	FA	22,194	58,750	06/13/2022	08/15/2027
260543-CY-7	DOW CHEMICAL CO			1,2	2.A FE	2,450,500	101.1185	2,022,370	2,000,000	2,280,825	0	(57,437)	0	0	4.800	1.658	MN	8,267	96,000	01/01/2021	11/30/2028
260543-DG-5	DOW CHEMICAL CO			1,2	2.A FE	2,992,140	109.9710	3,299,130	3,000,000	2,992,569	0	447	0	0	6.300	6.336	MS	55,650	167,475	10/24/2022	03/15/2033
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC	SD		1,2	1.F FE	2,991,030	101.9881	3,059,643	3,000,000	2,991,900	0	870	0	0	4.950	4.987	JJ	68,475	77,963	01/03/2023	01/15/2033
26442U-AQ-7	DUKE ENERGY PROGRESS LLC	SD		1,2	1.F FE	2,999,280	103.6306	3,108,918	3,000,000	2,999,424	0	144	0	0	5.250	5.253	MS	46,375	81,375	03/06/2023	03/15/2033
26444H-AQ-4	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,996,380	108.3128	2,166,256	2,000,000	1,996,427	0	47	0	0	5.875	5.899	MN	16,972	0	11/06/2023	11/15/2033
26845A-AA-9	EFC - 5.875% 20MM 4/1/27			1	1.F PL	2,000,000	94.3701	1,887,402	2,000,000	2,000,000	0	0	0	0	5.875	5.879	AO	29,375	117,500	03/28/2022	04/01/2027
278642-AW-3	EBAY INC			1,2	2.A FE	1,006,285	88.9239	889,239	1,000,000	1,004,448	0	(679)	0	0	2.700	2.619	MS	8,250	27,000	03/24/2021	03/11/2030
29273V-AP-5	ENERGY TRANSFER LP			1,2	2.C FE	1,499,610	102.0951	1,531,427	1,500,000	1,499,886	0	257	0	0	5.550	5.552	FA	31,450	55,731	12/05/2022	02/15/2028
29273V-AQ-3	ENERGY TRANSFER LP			1,2	2.C FE	1,498,365	103.0878	1,546,317	1,500,000	1,498,742	0	352	0	0	5.750	5.762	FA	32,583	57,740	12/05/2022	02/15/2033
29366M-AE-8	ENTERGY ARKANSAS LLC	SD		1,2	1.F FE	2,485,975	102.9205	2,573,013	2,500,000	2,486,583	0	608	0	0	5.300	5.371	MS	49,319	0	08/14/2023	09/15/2033
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	SD			1.E FE	998,830	100.7384	1,007,384	1,000,000	999,015	0	185	0	0	5.450	5.477	MS	17,864	27,250	02/28/2023	03/03/2028
30225V-AJ-6	EXTRA SPACE STORAGE LP			1,2	2.B FE	998,230	102.2217	1,022,217	1,000,000	998,474	0	244	0	0	5.700	5.741	AO	14,250	28,975	03/21/2023	04/01/2028
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	2,000,000	103.6407	2,072,814	2,000,000	2,000,000	0	0	0	0	6.361	6.365	AO	22,617	127,220	10/24/2022	10/27/2028
319383-AE-5	FIRST BUSEY CORP			2,5	2.B FE	2,000,000	80.8096	1,616,192	2,000,000	2,000,000	0	0	0	0	5.000	5.001	JD	4,444	100,000	05/25/2022	06/15/2032
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	1,039,447	94.3965	943,965	1,000,000	1,013,825	0	(9,600)	0	0	5.250	4.201	MN	6,708	52,500	03/24/2021	05/15/2030
33830G-AA-9	FIVE CORNERS FUNDING TRUST III	SD		1,2	1.G FE	10,000,000	105.8242	10,582,420	10,000,000	10,000,000	0	0	0	0	5.791	5.792	FA	218,771	252,552	03/01/2023	02/15/2033
33938X-AE-5	FLEX LTD		C	1,2	2.C FE	1,981,460	103.1309	2,062,618	2,000,000	1,985,060	0	3,360	0	0	6.000	6.212	JJ	55,333	72,667	11/30/2022	01/15/2028
341081-GL-5	FLORIDA POWER & LIGHT CO	SD		1,2	1.D FE	1,497,570	103.5936	1,553,904	1,500,000	1,497,826	0	256	0	0	5.100	5.120	AO	19,125	44,200	02/28/2023	04/01/2033
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD			1.F FE	3,024,633	92.2073	2,766,219	3,000,000	3,011,886	0	(5,708)	0	0	1.625	1.427	JJ	22,479	48,750	09/28/2021	01/15/2026
38173M-AA-0	GOLUB CAPITAL BDC INC			1,2	2.C FE	1,037,522	99.1512	991,512	1,000,000	1,002,628	0	(12,817)	0	0	3.375	2.068	AO	7,125	33,750	03/24/2021	04/15/2024
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	4,984,950	90.4937	4,524,685	5,000,000	4,992,497	0	2,707	0	0	2.500	2.559	FA	44,097	125,000	02/17/2021	08/24/2026
381758-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/				2.B PL	1,000,000	96.3692	963,692	1,000,000	1,000,000	0	0	0	0	3.090	3.090	FA	10,901	30,900	02/24/2022	02/24/2025
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	2.C PL	1,980,180	89.5913	1,791,826	2,000,000	1,984,724	0	3,382	0	0	8.875	9.125	MS	59,167	179,965	08/23/2022	09/01/2027
40434L-AN-5	HP INC			1,2	2.B FE	1,748,080	102.4181	2,048,362	2,000,000	1,769,415	0	17,599	0	0	5.500	7.262	JJ	50,722	117,333	10/14/2022	01/15/2033
40440V-A*-6	HPS CORPORATE LENDING A 8.37 11/14/2025				2.C PL	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	8.370	8.370	MN	87,420	669,600	11/14/2022	11/14/2025
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	1,709,140	92.6743	1,853,486	2,000,000	1,781,892	0	60,664	0	0	3.050	7.004	FA	23,214	61,000	10/13/2022	02/14/2027
437076-CN-0	HOME DEPOT INC	SD		1,2	1.F FE	4,078,024	95.6040	3,919,764	4,100,000	4,085,402	0	4,163	0	0	2.875	2.990	AO	24,885	117,875	03/24/2022	04/15/2027
437076-CS-9	HOME DEPOT INC	SD		1,2	1.F FE	4,994,050	102.2207	5,111,035	5,000,000	4,994,868	0	596	0	0	4.500	4.514	MS	66,250	222,500	09/12/2022	09/15/2032
440327-AL-8	HORACE MANN EDUCATORS CORP			1,2	2.B FE	1,996,780	106.4546	2,129,092	2,000,000	1,996,942	0	162	0	0	7.250	7.289	MS	42,694	0	09/12/2023	09/15/2028
44891A-CE-5	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,991,940	102.5165	2,050,330	2,000,000	1,992,618	0	678	0	0	5.800	5.870	AO	29,000	58,322	03/28/2023	04/01/2030
44891A-CN-5	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,998,720	103.4916	2,069,832	2,000,000	1,998,782	0	62	0	0	6.100	6.115	MS	33,889	0	09/18/2023	09/21/2028
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	89.9010	1,798,020	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	80,400	03/03/2021	03/02/2028
452327-AP-4	ILLUMINA INC			1,2	2.B FE	1,997,260	102.4265	2,048,530	2,000,000	1,997,774	0	489	0	0	5.750	5.782	JD	5,750	115,000	11/29/2022	12/13/2027
458140-AX-8	INTEL CORP	SD		1,2	1.F FE	9,088,728	96.0196	8,449,725	8,800,000	8,985,300	0	(56,575)	0	0	3.150	2.443	MN	38,500	277,200	02/22/2022	05/11/2027
458140-BY-5	INTEL CORP	SD		1,2	1.F FE	998,960	97.8885	978,885	1,000,000	999,245	0	196	0	0	3.750	3.773	FA	15,208	37,500	08/02/2022	08/05/2027

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
458140-CG-3	INTEL CORP	SD		1,2	1.F FE	1,994,300	104.3919	2,087,838	2,000,000	1,994,762	0	462	0	0	5.200	5.237	FA	40,733	52,000	02/07/2023	02/10/2033
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP	SD		1,2	1.G FE	4,830,550	91.2605	4,563,025	5,000,000	4,889,153	0	31,197	0	0	1.700	2.389	MN	10,861	85,000	02/04/2022	05/15/2027
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CORP	SD		1,2	1.G FE	4,998,800	101.1203	5,056,015	5,000,000	4,998,927	0	127	0	0	4.750	4.753	FA	95,660	118,750	01/30/2023	02/06/2033
46124H-AG-1	INTUIT INC	SD		1,2	1.G FE	1,491,345	104.5954	1,568,931	1,500,000	1,491,571	0	226	0	0	5.200	5.275	MS	22,967	0	09/12/2023	09/15/2033
46266T-AE-8	IQVIA INC			1,2	2.C FE	1,997,160	104.3750	2,087,500	2,000,000	1,997,092	0	(68)	0	0	6.250	6.285	FA	11,458	0	11/14/2023	02/01/2029
46590X-AZ-9	JBS USA LUX SA			1,2	2.C FE	991,990	98.8750	988,750	1,000,000	994,036	0	1,319	0	0	5.125	5.289	FA	21,354	56,944	06/06/2022	02/01/2028
469814-AB-3	JACOBS ENGINEERING GROUP INC			1,2	2.C FE	999,490	104.0856	1,040,856	1,000,000	999,523	0	33	0	0	6.350	6.362	FA	23,460	0	08/15/2023	08/18/2028
48255G-AA-3	KKR GROUP FINANCE CO XII LLC	SD		1,2	1.F FE	3,487,645	97.7188	3,420,158	3,500,000	3,489,302	0	1,011	0	0	4.850	4.895	MN	20,747	169,750	05/10/2022	05/17/2032
49177J-AD-4	KENVUE INC	SD		1,2	1.F FE	1,998,860	101.6414	2,032,828	2,000,000	1,998,835	0	(25)	0	0	5.350	5.369	MS	29,425	53,500	03/08/2023	03/22/2026
49326E-EN-9	KEYCORP			1,2,5	2.B FE	2,000,000	91.7640	1,835,280	2,000,000	2,000,000	0	0	0	0	4.789	4.790	JD	7,982	95,780	05/16/2022	06/01/2033
49327M-3H-5	KEYBANK NA	SD		1,2	2.A FE	4,975,900	93.6313	4,681,565	5,000,000	4,977,674	0	1,774	0	0	5.000	5.062	JJ	107,639	125,000	01/23/2023	01/26/2033
494368-CE-1	KIMBERLY-CLARK CORP	SD		1,2	1.F FE	4,992,400	100.3874	5,019,370	5,000,000	4,993,006	0	606	0	0	4.500	4.519	FA	84,375	112,500	02/13/2023	02/16/2033
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	542,275	101.7500	554,538	545,000	543,171	1,052	525	0	0	6.694	6.818	JJ	16,822	36,482	05/18/2022	01/15/2027
532457-CF-3	ELI LILLY AND CO	SD		1,2	1.E FE	4,989,350	102.4753	5,123,765	5,000,000	4,990,153	0	803	0	0	4.700	4.727	FA	80,944	117,500	02/23/2023	02/27/2033
539439-AW-9	LLOYDS BANKING GROUP PLC		C	2	2.A FE	3,000,000	114.0960	3,422,880	3,000,000	3,000,000	0	0	0	0	7.953	7.951	MN	30,487	238,590	11/07/2022	11/15/2033
539830-CA-5	LOCKHEED MARTIN CORP	SD		1,2	1.G FE	2,990,220	101.4253	3,042,759	3,000,000	2,990,467	0	247	0	0	4.750	4.790	FA	53,833	31,667	05/23/2023	02/15/2034
55272X-AA-0	MFA FINANCIAL INC				2.C PL	991,250	98.9360	989,360	1,000,000	998,109	0	3,980	0	0	6.250	6.681	JD	2,778	62,500	04/06/2022	06/15/2024
571748-BU-5	MARSH & MCLENNAN COMPANIES INC	SD		1,2	1.G FE	2,490,425	105.2652	2,631,630	2,500,000	2,490,720	0	295	0	0	5.400	5.449	MS	41,250	0	09/06/2023	09/15/2033
571903-BL-6	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	1,974,640	100.5728	2,011,456	2,000,000	1,977,491	0	2,851	0	0	4.900	5.146	AO	20,689	53,900	03/23/2023	04/15/2029
573874-AP-9	MARVELL TECHNOLOGY INC			1,2	2.C FE	1,994,160	103.0000	2,060,000	2,000,000	1,994,347	0	187	0	0	5.750	5.815	FA	32,903	0	09/11/2023	02/15/2029
57629W-6H-8	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	1,997,560	101.4540	2,029,080	2,000,000	1,997,843	0	283	0	0	5.050	5.077	JD	4,769	50,500	06/07/2023	06/14/2028
57636Q-AR-5	MASTERCARD INC	SD		1,2	1.D FE	7,563,505	97.0539	6,793,773	7,000,000	7,308,805	0	(97,238)	0	0	3.300	1.812	MS	60,958	231,000	03/11/2022	03/26/2027
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS SCA		C	1,2	1.G FE	2,990,790	99.1930	2,975,790	3,000,000	2,992,220	0	1,430	0	0	4.250	4.318	MS	32,229	63,750	03/23/2023	03/30/2028
58769J-AC-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.F FE	4,975,050	102.0240	5,101,200	5,000,000	4,980,165	0	4,693	0	0	5.250	5.364	MN	23,333	263,229	11/21/2022	11/29/2027
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.F FE	994,610	101.8604	1,018,604	1,000,000	995,046	0	436	0	0	5.100	5.222	FA	20,967	0	08/03/2023	08/03/2028
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I	SD			1.D FE	1,997,220	101.3859	2,027,718	2,000,000	1,997,409	0	189	0	0	5.150	5.168	MS	26,608	51,500	03/21/2023	03/28/2033
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	950,000	98.0000	980,000	1,000,000	981,680	0	20,775	0	0	4.250	6.535	MN	7,083	42,500	06/13/2022	11/01/2024
594918-BY-9	MICROSOFT CORP	SD		1,2	1.A FE	5,529,815	97.4109	4,870,545	5,000,000	5,273,618	0	(93,631)	0	0	3.300	1.336	FA	66,458	165,000	03/24/2021	02/06/2027
595620-AX-3	MIDAMERICAN ENERGY CO	SD		1,2	1.F FE	2,496,650	105.3858	2,634,645	2,500,000	2,496,639	0	(11)	0	0	5.350	5.368	JJ	42,354	0	09/05/2023	01/15/2034
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	3,000,000	98.4033	2,952,099	3,000,000	3,000,000	0	0	0	0	7.550	7.557	FA	86,825	208,254	09/13/2022	09/13/2025
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	997,480	96.5728	965,728	1,000,000	998,383	0	473	0	0	4.500	4.556	FA	17,500	45,000	02/08/2022	02/11/2027
62829D-2A-7	MUTUAL OF OMAHA COMPANIES GLOBAL FUNDING	SD			1.E FE	2,997,720	101.9355	3,058,065	3,000,000	2,998,043	0	323	0	0	5.800	5.828	JJ	74,433	0	07/19/2023	07/27/2026
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	852,740	89.8616	898,616	1,000,000	889,631	0	24,526	0	0	2.450	5.629	JD	1,974	24,500	06/21/2022	12/02/2027
637639-AK-1	NATIONAL SECURITIES CLEARING CORP	SD		1,2	1.B FE	1,994,320	101.5899	2,031,798	2,000,000	1,994,930	0	610	0	0	5.000	5.065	MN	8,611	50,000	06/22/2023	05/30/2028
639057-AG-3	NATWEST GROUP PLC		C	2	1.G FE	8,000,000	103.5671	8,285,368	8,000,000	8,000,000	0	0	0	0	7.472	7.467	MN	84,683	597,760	11/03/2022	11/10/2026
641062-AV-6	NESTLE HOLDINGS INC	SD		1,2	1.D FE	2,996,610	90.8880	2,726,640	3,000,000	2,998,040	0	631	0	0	1.150	1.172	JJ	16,004	34,500	09/07/2021	01/14/2027
641062-BN-3	NESTLE HOLDINGS INC	SD		1,2	1.D FE	1,493,475	104.0750	1,561,125	1,500,000	1,493,659	0	184	0	0	5.000	5.055	MS	22,708	0	09/06/2023	09/12/2033
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	4,000,000	95.5000	3,820,000	4,000,000	4,000,000	0	0	0	0	5.750	5.747	AO	38,972	230,000	04/15/2021	04/30/2026
65473P-AN-5	NISOURCE INC			1,2	2.B FE	998,290	102.0876	1,020,876	1,000,000	998,535	0	245	0	0	5.250	5.292	MS	13,271	27,125	03/21/2023	03/30/2028
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1,2	2.C FE	999,000	105.0096	1,050,096	1,000,000	999,051	0	51	0	0	7.050	7.074	MS	20,758	0	09/12/2023	09/15/2028
665859-AW-4	NORTHERN TRUST CORP	SD		2	1.E FE	4,742,305	98.6421	4,685,500	4,750,000	4,744,766	0	1,427	0	0	4.000	4.035	MN	26,917	190,000	05/05/2022	05/10/2027
665859-AX-2	NORTHERN TRUST CORP	SD		2	1.F FE	996,460	107.3627	1,073,627	1,000,000	996,880	0	377	0	0	6.125	6.171	MN	10,038	61,250	10/26/2022	11/02/2032
66765R-CL-8	NORTHWEST NATURAL GAS CO	SD		1,2	1.F FE	1,496,700	105.1973	1,577,960	1,500,000	1,496,934	0	234	0	0	5.750	5.779	MS	25,396	44,802	03/02/2023	03/15/2033
67066G-AM-6	NVIDIA CORP	SD		1,2	1.E FE	6,977,810	89.4838	6,263,866	7,000,000	6,985,592	0	3,096	0	0	1.550	1.598	JD	4,822	108,500	06/14/2021	06/15/2028
67077M-BA-5	NUTRIEN LTD			1,2	2.B FE	1,996,400	100.7143	2,014,286	2,000,000	1,996,896	0	496	0	0	4.900	4.941	MS	25,589	49,000	03/23/2023	03/27/2028

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
67116N-AA-7	OCI NV		C	1,2	2.C FE	499,170	102.3566	511,783	500,000	499,218	0	48	0	0	6.700	6.723	MS	9,771	16,750	03/09/2023	03/16/2033
678858-BX-8	OKLAHOMA GAS AND ELECTRIC CO	SD		1,2	1.G FE	4,984,600	104.3737	5,218,685	5,000,000	4,986,134	0	1,534	0	0	5.400	5.439	JJ	124,500	142,500	01/03/2023	01/15/2033
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	80.5812	805,812	1,000,000	1,000,000	0	0	0	0	3.500	3.500	AO	7,389	35,000	04/06/2021	04/15/2031
682680-BL-6	ONEOK INC			1,2	2.B FE	1,999,520	105.8885	2,117,770	2,000,000	1,999,556	0	36	0	0	6.050	6.053	MS	42,686	0	08/10/2023	09/01/2033
683715-AF-3	OPEN TEXT CORP			1,2	2.C FE	5,000,000	103.6250	5,181,250	5,000,000	5,000,000	0	0	0	0	6.900	6.900	JD	28,750	345,000	11/16/2022	12/01/2027
68389X-BN-4	ORACLE CORP			1,2	2.B FE	1,030,670	94.9213	949,213	1,000,000	1,020,470	0	(5,308)	0	0	3.250	2.654	MN	4,153	32,500	01/18/2022	11/15/2027
68389X-CJ-2	ORACLE CORP			1,2	2.B FE	2,994,720	108.5627	3,256,881	3,000,000	2,995,174	0	397	0	0	6.250	6.274	MN	27,083	187,500	11/07/2022	11/09/2032
69120V-AM-3	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	997,380	91.2470	912,470	1,000,000	998,532	0	507	0	0	3.125	3.182	MS	8,507	31,250	09/21/2021	09/23/2026
69120V-AP-6	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	1,994,700	102.5289	2,050,578	2,000,000	1,996,027	0	1,065	0	0	7.750	7.813	MS	45,208	155,000	09/09/2022	09/16/2027
69120V-AU-5	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	2,962,740	103.1317	3,093,951	3,000,000	2,963,274	0	534	0	0	7.750	8.046	JJ	17,438	0	11/27/2023	01/15/2029
693304-BF-3	PECO ENERGY CO	SD		1,2	1.E FE	2,994,645	101.7639	3,052,917	3,000,000	2,994,857	0	212	0	0	4.900	4.923	JD	6,533	70,233	06/15/2023	06/15/2033
69351U-BA-0	PPL ELECTRIC UTILITIES CORP	SD		1,2	1.E FE	1,979,500	102.4991	2,049,982	2,000,000	1,981,170	0	1,670	0	0	5.000	5.128	MN	12,778	70,278	02/27/2023	05/15/2033
69371R-R9-9	PACCAR FINANCIAL CORP	SD			1.E FE	2,997,870	98.2600	2,947,800	3,000,000	2,998,844	0	692	0	0	3.550	3.575	FA	41,417	106,500	08/03/2022	08/11/2025
6944PL-2U-2	PACIFIC LIFE GLOBAL FUNDING II	SD			1.D FE	4,995,050	102.2022	5,110,110	5,000,000	4,995,549	0	499	0	0	5.500	5.522	JJ	124,514	0	07/11/2023	07/18/2028
69506Y-SC-4	BANC OF CALIFORNIA			2,5	3.A FE	800,000	86.5000	692,000	800,000	692,000	(108,000)	0	0	0	3.250	3.251	MN	4,333	26,000	04/27/2021	05/01/2031
70450Y-AK-9	PAYPAL HOLDINGS INC	SD		1,2	1.G FE	2,996,190	98.3535	2,950,605	3,000,000	2,997,462	0	681	0	0	3.900	3.927	JD	9,750	117,000	05/16/2022	06/01/2027
709599-BT-0	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	995,420	101.1682	1,011,682	1,000,000	996,091	0	671	0	0	5.550	5.653	MN	9,250	32,683	03/27/2023	05/01/2028
713448-FL-7	PEPSICO INC	SD		1,2	1.E FE	2,996,160	97.8166	2,934,498	3,000,000	2,997,229	0	657	0	0	3.600	3.624	FA	39,900	117,000	07/14/2022	02/18/2028
718547-AT-9	PHILLIPS 66 CO			1,2	2.A FE	997,680	100.7189	1,007,189	1,000,000	998,139	0	459	0	0	4.950	5.003	JD	4,125	33,275	03/27/2023	12/01/2027
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING II	SD			1.E FE	3,999,840	100.7475	4,029,900	4,000,000	3,999,862	0	22	0	0	5.500	5.501	JD	1,833	110,000	06/21/2023	06/28/2028
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1,2	1.F FE	999,070	99.9407	999,407	1,000,000	999,122	0	52	0	0	4.650	4.662	MS	13,692	21,700	03/23/2023	03/15/2033
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1,2	1.F FE	3,994,800	104.3149	4,172,596	4,000,000	3,995,034	0	234	0	0	5.200	5.217	FA	83,200	0	08/03/2023	08/01/2033
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	3,000,000	95.8568	2,875,704	3,000,000	3,000,000	0	0	0	0	6.125	6.124	AO	31,135	183,750	04/08/2022	04/30/2025
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	3,163,638	92.2136	2,766,408	3,000,000	3,087,901	0	(27,773)	0	0	2.750	1.760	JJ	36,667	82,500	03/24/2021	01/21/2027
75951A-AQ-1	RELIANCE STANDARD LIFE GLOBAL FUNDING II			1	1.E FE	2,602,170	89.6414	2,689,242	3,000,000	2,632,854	0	30,684	0	0	1.512	6.462	MS	11,718	0	09/28/2023	09/28/2026
78409V-BP-8	S&P GLOBAL INC	SD		1,2	1.G FE	2,996,760	104.3461	3,130,383	3,000,000	2,996,938	0	178	0	0	5.250	5.263	MS	47,688	0	09/07/2023	09/15/2033
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	997,720	79.7787	797,787	1,000,000	998,265	0	206	0	0	3.350	3.377	AO	6,979	33,500	04/13/2021	04/16/2031
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO	SD		1,2	1.F FE	2,489,250	101.8099	2,545,248	2,500,000	2,490,038	0	788	0	0	4.950	5.047	FA	48,125	0	08/07/2023	08/15/2028
808513-CH-6	CHARLES SCHWAB CORP	SD		1,2,5	1.F FE	5,474,220	105.2557	5,789,064	5,500,000	5,474,824	0	604	0	0	6.136	6.196	FA	119,055	0	09/21/2023	08/24/2034
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,015,000	94.7500	1,895,000	2,000,000	2,000,000	0	(1,732)	0	0	7.806	7.806	JAJO	39,466	126,311	01/01/2021	04/01/2028
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	1,861,250	96.5000	1,930,000	2,000,000	1,898,163	26,234	24,429	0	0	5.000	6.620	FA	41,667	100,000	06/22/2022	08/01/2027
83012A-AB-5	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	994,030	102.9875	1,029,875	1,000,000	994,416	0	386	0	0	6.950	7.094	FA	26,449	0	08/07/2023	08/14/2028
860630-AG-7	STIFEL FINANCIAL CORP			1,2	2.C FE	1,079,826	90.7083	907,083	1,000,000	1,057,183	0	(8,389)	0	0	4.000	2.972	MN	5,111	40,000	03/24/2021	05/15/2030
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	4,000,000	93.3193	3,732,772	4,000,000	4,000,000	0	0	0	0	4.250	4.253	JAJO	42,500	170,000	03/31/2021	04/01/2026
871829-BT-3	SYSCO CORP			1,2	2.B FE	1,980,740	108.0295	2,160,590	2,000,000	1,980,982	0	242	0	0	6.000	6.126	JJ	14,667	0	11/06/2023	01/17/2034
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	1,038,252	96.8970	968,970	1,000,000	1,013,290	0	(9,373)	0	0	5.500	4.471	MN	8,403	55,000	03/24/2021	05/06/2030
876030-AA-5	TAPESTRY INC			1,2	2.B FE	2,358,930	81.1873	2,435,619	3,000,000	2,427,865	0	52,474	0	0	3.050	6.032	MS	26,942	91,500	09/01/2022	03/15/2032
876030-AC-1	TAPESTRY INC			1	2.B FE	1,996,060	103.6745	2,073,490	2,000,000	1,996,176	0	116	0	0	7.000	7.074	MN	13,222	0	11/15/2023	11/27/2026
87612E-BM-7	TARGET CORP	SD		1,2	1.F FE	1,497,450	93.3182	1,399,773	1,500,000	1,498,418	0	500	0	0	1.950	1.986	JJ	13,488	29,250	01/19/2022	01/15/2027
87612E-BP-0	TARGET CORP	SD		1,2	1.F FE	4,991,200	101.1943	5,059,715	5,000,000	4,992,393	0	858	0	0	4.500	4.521	MS	66,250	226,250	09/06/2022	09/15/2032
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	3,282,500	90.0000	3,600,000	4,000,000	3,408,020	0	88,403	0	0	4.000	7.438	AO	33,778	160,000	09/01/2022	04/15/2029
88675@-AA-5	TIGER GLOBAL MANAGEMENT, LLC				1.F PL	3,000,000	93.4330	2,802,990	3,000,000	3,000,000	0	0	0	0	3.640	3.640	AO	23,660	109,200	04/13/2022	04/13/2027
89214P-DD-8	TOWNEBANK			2,5	2.A FE	2,000,000	84.8577	1,697,154	2,000,000	2,000,000	0	0	0	0	3.125	3.125	FA	23,611	62,500	02/02/2022	02/15/2032
892331-AR-0	TOYOTA MOTOR CORP	SD	C	1,2	1.E FE	1,000,000	106.6462	1,066,462	1,000,000	1,000,000	0	0	0	0	5.123	5.122	JJ	23,907	0	07/06/2023	07/13/2033
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	2,998,020	101.1281	3,033,843	3,000,000	2,998,447	0	427	0	0	4.625	4.639	JJ	65,135	69,375	01/09/2023	01/12/2028

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
89236T-KR-5	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	2,997,150	102.5401	3,076,203	3,000,000	2,997,460	0	310	0	0	4.700	4.712	JJ	66,192	70,500	01/09/2023	01/12/2033
896239-AE-0	TRIMBLE INC			1,2	2.C FE	998,430	106.6780	1,066,780	1,000,000	998,540	0	110	0	0	6.100	6.121	MS	17,961	31,517	02/23/2023	03/15/2033
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.B FE	5,000,000	93.0707	4,653,535	5,000,000	5,000,000	0	0	0	0	4.500	4.500	MS	63,750	225,000	03/01/2021	03/01/2026
89788N-AA-8	TRUIST FINANCIAL CORP			2,5	1.G FE	1,795,960	93.0102	1,860,204	2,000,000	1,813,491	0	14,538	0	0	4.916	6.230	JJ	41,786	98,320	10/14/2022	07/28/2033
904764-BT-3	UNILEVER CAPITAL CORP	SD		1,2	1.E FE	1,487,310	103.9008	1,558,512	1,500,000	1,487,522	0	212	0	0	5.000	5.108	JD	4,792	18,750	09/05/2023	12/08/2033
907818-GB-8	UNION PACIFIC CORP	SD		1,2	1.G FE	4,983,050	100.6680	5,033,400	5,000,000	4,984,716	0	1,346	0	0	4.500	4.542	JJ	100,625	194,375	09/06/2022	01/20/2033
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.C FE	572,820	96.0632	531,471	553,252	561,645	0	(4,442)	0	0	4.300	3.243	FA	8,987	23,790	03/24/2021	02/15/2027
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS			1	2.A FE	1,597,201	94.4991	1,516,869	1,605,167	1,600,868	0	1,524	0	0	4.000	4.137	AO	14,268	64,207	01/01/2021	10/11/2027
91159H-JG-6	US BANCORP	SD		1,2,5	1.G FE	1,833,600	94.5124	1,890,248	2,000,000	1,847,992	0	11,879	0	0	4.967	6.029	JJ	43,875	99,340	10/14/2022	07/22/2033
91324P-EC-2	UNITEDHEALTH GROUP INC	SD		1,2	1.F FE	2,994,780	92.5776	2,777,328	3,000,000	2,997,487	0	1,038	0	0	1.150	1.186	MN	4,408	34,500	05/17/2021	05/15/2026
91324P-EU-2	UNITEDHEALTH GROUP INC	SD		1,2	1.F FE	998,120	99.6849	996,849	1,000,000	998,298	0	178	0	0	4.250	4.288	JJ	19,597	12,632	03/23/2023	01/15/2029
919794-AE-7	VALLEY NATIONAL BANCORP			2,5	2.B FE	2,000,000	84.8155	1,696,310	2,000,000	2,000,000	0	0	0	0	3.000	3.000	JD	2,667	60,000	05/25/2021	06/15/2031
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	2,378,850	94.7500	2,368,750	2,500,000	2,419,197	0	23,792	0	0	3.700	4.843	JJ	38,799	92,500	04/11/2022	01/30/2027
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	998,500	105.3000	1,053,000	1,000,000	998,559	0	59	0	0	6.950	6.970	AO	18,340	0	09/12/2023	10/15/2033
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	998,800	102.5576	1,025,576	1,000,000	998,864	0	64	0	0	5.650	5.678	MS	17,107	0	09/05/2023	09/12/2028
928668-CB-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	1,996,020	104.7694	2,095,388	2,000,000	1,996,107	0	87	0	0	6.200	6.247	MN	15,500	0	11/07/2023	11/16/2028
931142-EX-7	WALMART INC	SD		1,2	1.C FE	4,989,200	99.4095	4,970,475	5,000,000	4,992,006	0	2,092	0	0	3.950	3.997	MS	61,444	197,500	09/06/2022	09/09/2027
931142-FB-4	WALMART INC	SD		1,2	1.C FE	3,493,560	99.0398	3,466,393	3,500,000	3,494,431	0	871	0	0	3.900	3.941	AO	28,817	67,113	04/12/2023	04/15/2028
98379J-AA-3	RXO INC			1,2	3.A FE	2,985,000	103.0000	3,090,000	3,000,000	2,988,229	0	2,686	0	0	7.500	7.619	MN	28,750	237,500	10/12/2022	11/15/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						570,337,305	XXX	565,072,023	577,202,086	570,548,307	(59,306)	719,411	0	0	XXX	XXX	XXX	6,918,361	18,101,488	XXX	XXX
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	45,784	97.8214	44,696	45,691	45,470	0	(375)	0	0	5.702	4.787	MON	217	2,469	09/28/2021	06/25/2035
03464H-AA-3	AOMT 225 A1 - CMO/RMBS			4	1.A FE	1,676,016	97.4151	1,674,272	1,718,698	1,682,413	0	8,831	0	0	4.500	5.570	MON	6,445	77,341	07/29/2022	05/25/2067
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS			4	1.A FE	1,741,576	97.7172	1,734,188	1,774,701	1,745,351	0	3,065	0	0	4.486	5.519	MON	6,634	80,547	08/29/2022	07/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1.A	3,064,325	81.9688	2,612,621	3,187,336	3,061,462	0	1,164	0	0	2.500	3.056	MON	6,640	79,683	02/10/2022	06/26/2051
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS			4	1.A FM	94,308	92.9041	85,217	91,725	93,851	0	(202)	0	0	4.183	3.203	MON	320	3,569	09/28/2021	07/25/2034
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	1.G FM	131,426	93.3777	121,561	130,182	121,561	4,677	(1,052)	0	0	3.671	3.843	MON	398	4,556	09/28/2021	07/25/2034
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS			4	1.A FM	72,538	98.1517	70,820	72,154	72,155	0	(1,026)	0	0	5.396	4.374	MON	324	3,426	09/28/2021	03/25/2044
12530B-AA-7	CFMT 2021-3 A - CMBS			4	1.A FE	2,729,676	97.3100	2,656,251	2,729,680	2,730,525	0	(3,343)	0	0	1.151	0.890	MON	524	31,424	10/22/2021	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1.A FE	4,699,078	87.8000	4,357,515	4,963,001	4,815,385	0	62,973	0	0	2.000	3.415	MON	1,654	99,260	02/14/2022	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.D FE	3,207,358	93.1175	2,986,637	3,207,386	3,214,565	0	13,785	0	0	3.757	4.362	MON	10,042	120,501	02/22/2022	03/25/2067
12569Q-AA-8	CHNGE 234 A1 - RMBS			4	1.A FE	932,487	101.4531	946,054	932,504	932,502	0	15	0	0	7.573	7.532	MON	5,885	23,539	08/17/2023	09/25/2058
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS			4	1.A	2,473,636	87.8701	2,096,781	2,386,228	2,459,574	0	(8,343)	0	0	3.000	2.354	MON	5,966	71,587	01/01/2021	05/25/2043
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS			4	1.F FM	338,657	92.7392	306,382	330,369	334,485	0	(2,783)	0	0	4.543	3.447	MON	1,251	13,127	09/28/2021	12/20/2035
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS			4	1.A FM	45,985	93.9820	41,867	44,548	45,382	0	(613)	0	0	4.734	3.942	MON	176	1,899	09/28/2021	05/25/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS			4	1.A FM	125,061	95.2981	117,820	123,633	116,409	0	(5,832)	0	0	4.446	6.300	MON	458	4,992	09/28/2021	11/20/2034
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS			4	1.A FE	1,381,272	92.9000	1,328,163	1,429,670	1,420,143	0	22,638	0	0	2.000	4.434	MON	477	28,593	03/28/2022	03/25/2062
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	461,993	87.4252	395,276	452,131	461,713	0	(732)	0	0	3.500	3.158	MON	1,319	15,825	09/28/2021	03/25/2050
17030E-AA-5	CHNGE 2022-3 A1 - RMBS			4	1.F FE	1,642,983	98.0017	1,645,579	1,679,133	1,652,712	0	10,609	0	0	5.000	6.142	MON	6,996	83,957	06/24/2022	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS			4	1.C FE	1,375,681	90.8233	1,249,448	1,375,691	1,379,300	0	6,142	0	0	3.007	3.593	MON	3,447	41,367	01/21/2022	01/25/2067
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS			4	1.A FM	500,774	87.1250	446,701	512,712	446,701	(263,480)	195,366	7,082	0	6.000	40.206	MON	2,564	30,763	12/29/2021	09/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS			4	1.A	829,342	90.9785	737,545	810,681	828,638	0	(1,830)	0	0	3.500	2.562	MON	2,364	28,374	01/01/2021	05/25/2044
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS			4	1.A	267,361	90.0971	237,055	263,111	266,945	0	(388)	0	0	3.500	2.887	MON	767	9,209	09/28/2021	05/25/2044
19685E-AA-9	COLT 222 A1 - CMO/RMBS			4	1.A FE	1,154,864	90.7381	1,223,380	1,348,254	1,157,779	0	2,915	0	0	2.994	6.710	MON	3,364	6,728	10/17/2023	02/25/2067
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	2,185,854	85.6028	1,864,783	2,178,413	2,183,427	0	(150)	0	0	1.390	1.373	MON	2,523	30,273	01/01/2021	01/26/2065

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
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS			4	1.A FE	1,305,243	102.6590	1,332,454	1,297,942	1,308,440	0	3,197	0	0	6.467	6.931	MON	6,995	62,953	03/14/2023	08/25/2067
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS			4,5	5.C FM	240,769	92.3611	263,054	284,810	238,976	0	(2,789)	0	0	5.770	9.719	MON	274	15,115	09/28/2021	06/25/2035
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS			4	1.A FM	32,679	49.1136	22,431	45,671	22,431	(4,447)	3,290	0	0	4.822	17.128	MON	184	1,918	09/28/2021	11/25/2037
32113J-CG-8	FNLC 2005-4 A4 - RMBS			4,5	1.A FM	1,055,876	95.3773	1,029,871	1,079,786	1,047,392	0	(21,072)	0	0	6.250	10.520	MON	1,125	43,305	01/01/2021	02/25/2036
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS			4	1.A	1,542,132	84.6678	1,400,672	1,654,315	1,542,669	0	782	0	0	3.000	4.000	MON	4,136	49,629	04/08/2022	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	1,693,828	81.4616	1,371,888	1,684,092	1,690,382	0	(776)	0	0	2.500	2.463	MON	3,509	42,102	10/20/2021	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	1,596,282	82.0938	1,344,481	1,637,737	1,594,030	0	16	0	0	2.500	2.875	MON	3,412	40,943	01/27/2022	09/25/2051
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4,5	1.A FM	388,452	53.8288	285,352	530,110	285,352	(29,136)	28,203	0	0	5.610	8.615	MON	496	5,605	09/28/2021	03/25/2037
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	86,325	98.2774	80,122	81,526	85,479	0	(938)	0	0	5.009	2.166	MON	340	3,638	09/28/2021	09/25/2034
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS			4	1.A FM	446,462	82.8637	371,486	448,310	441,317	0	(5,985)	0	0	3.680	4.049	MON	1,375	14,660	09/28/2021	01/25/2035
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS			4	1.A FM	66,083	78.1023	52,014	66,597	52,014	(13,213)	(871)	0	0	3.680	4.176	MON	204	2,178	09/28/2021	01/25/2035
43789K-AA-0	HOF 2022-1 A1 - RMBS			4	1.A FE	896,109	100.7004	911,845	905,503	897,640	0	3,747	0	0	5.082	5.900	MON	3,835	46,039	08/05/2022	07/25/2067
45276N-AA-9	IMPRL 2022-NQM4 A1 - RMBS			4	1.A FE	829,943	97.7337	860,049	879,992	831,021	0	1,079	0	0	4.767	6.658	MON	3,496	10,487	09/26/2023	06/27/2067
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS			4	1.A FE	782,648	91.9320	804,336	874,925	783,492	0	844	0	0	3.638	6.417	MON	2,652	7,957	09/20/2023	03/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS			4	1.A FE	1,258,611	99.7770	1,286,355	1,289,230	1,263,897	0	5,286	0	0	5.390	6.457	MON	5,791	52,117	03/09/2023	08/25/2067
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS			4	1.A	649,739	87.5841	553,216	631,640	651,036	0	(764)	0	0	3.500	1.965	MON	1,842	22,107	01/01/2021	03/25/2050
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS			4	1.A	912,440	85.5182	958,161	1,120,417	913,420	0	980	0	0	3.250	6.468	MON	3,034	6,069	09/29/2023	07/25/2052
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS			4	1.B FE	430,621	92.0280	385,686	419,096	430,218	0	(259)	0	0	3.000	2.400	MON	1,048	12,573	09/28/2021	09/17/2042
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	2,447,285	81.8603	2,088,187	2,550,916	2,445,741	0	974	0	0	2.500	3.103	MON	5,314	63,773	02/10/2022	02/26/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS			4	1.A	2,566,037	82.0055	2,159,748	2,633,662	2,563,526	0	193	0	0	2.500	2.871	MON	5,487	65,842	02/03/2022	07/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS			4	1.A FE	5,127,277	95.4145	5,271,852	5,525,210	5,140,056	0	11,082	0	0	4.750	6.497	MON	21,871	262,447	11/22/2022	01/25/2063
55284P-AC-9	MFRA 2022-NQM1 A1 - RMBS			4	1.A FE	1,450,632	95.7254	1,493,394	1,560,082	1,453,921	0	3,289	0	0	4.112	6.533	MON	1,069	16,198	09/22/2023	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS			4	1.A FE	2,855,721	95.5642	2,755,652	2,883,561	2,864,666	0	4,662	0	0	3.907	4.610	MON	9,388	112,661	04/05/2022	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - RMBS			4	1.A FE	2,085,221	95.1967	2,029,178	2,131,564	2,099,424	0	10,736	0	0	3.944	4.969	MON	1,401	84,604	06/07/2022	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - RMBS			4	1.A FE	1,772,878	99.0709	1,785,089	1,801,830	1,777,196	0	7,970	0	0	4.950	5.868	MON	7,433	89,191	07/15/2022	07/25/2057
58549Q-AC-9	MELLO 22INV1 A2 - CMO/RMBS			4	1.A	2,643,312	83.6538	2,233,567	2,670,012	2,639,984	0	(959)	0	0	3.000	3.172	MON	6,675	80,100	02/10/2022	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	2,181,136	80.8594	1,759,804	2,176,375	2,177,036	0	(1,018)	0	0	2.500	2.503	MON	4,534	54,409	10/22/2021	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS			4	1.A	1,723,070	81.8438	1,458,540	1,782,102	1,722,359	0	276	0	0	2.273	2.965	MON	450	44,571	02/09/2022	12/25/2051
589929-PK-8	GNABS 1998-GN1 M1 - RMBS			4	1.A FM	14,581	98.6594	14,472	14,668	14,668	0	67	0	0	7.630	5.437	MON	93	254	09/28/2021	02/25/2027
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS			4	1.A FM	99,530	95.6102	90,257	94,401	98,069	0	(1,871)	0	0	5.617	3.226	MON	442	4,604	09/28/2021	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	1,450,740	81.5281	1,213,477	1,488,416	1,448,777	0	152	0	0	2.500	2.878	MON	3,101	37,210	01/27/2022	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	1,621,352	81.3922	1,305,376	1,603,810	1,617,866	0	(953)	0	0	2.500	2.395	MON	3,341	40,095	10/14/2021	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 - CMO/RMBS			4	1.A	1,663,281	81.3831	1,344,805	1,652,437	1,660,084	0	(835)	0	0	2.500	2.451	MON	3,443	41,311	10/15/2021	09/25/2051
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS			4	1.A	1,313,678	85.1244	1,249,453	1,467,797	1,330,928	0	9,875	0	0	2.277	4.411	MON	2,785	33,428	07/15/2022	04/25/2061
64831D-AB-8	NRZT 22INV1 - CMO/RMBS			4	1.A	1,387,238	84.6654	1,493,220	1,763,672	1,388,596	0	3,302	0	0	3.000	6.663	MON	4,409	52,910	10/21/2022	03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS			4	1.A FE	2,103,263	100.4134	2,196,810	2,187,766	2,105,615	0	2,351	0	0	5.000	6.358	MON	9,116	27,249	09/19/2023	07/25/2062
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS			4	1.A FE	1,765,994	103.0000	1,818,997	1,766,016	1,766,050	0	56	0	0	6.120	6.093	MON	9,007	108,128	01/06/2023	11/27/2062
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS			4	1.A	808,887	84.4744	733,157	867,905	807,944	0	436	0	0	3.000	4.020	MON	2,170	26,037	04/08/2022	12/26/2051
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS			4	1.A	1,609,832	94.1147	1,744,615	1,853,711	1,609,732	0	(101)	0	0	4.500	6.712	MON	6,951	13,903	10/17/2023	01/27/2053
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS			4	1.A	1,676,786	87.7214	1,576,713	1,797,410	1,678,638	0	1,586	0	0	3.500	4.515	MON	1,048	63,151	06/07/2022	06/25/2052
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS			4	1.A	789,266	91.4780	866,297	947,001	789,236	0	(29)	0	0	4.000	6.823	MON	3,157	6,313	10/20/2023	10/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	3,318,321	81.3426	2,663,829	3,274,827	3,311,191	0	(2,041)	0	0	2.500	2.366	MON	6,823	81,871	10/01/2021	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS			4	1.A	2,823,926	87.7878	2,856,680	3,254,074	2,836,485	0	12,559	0	0	2.500	5.545	MON	6,779	54,235	04/21/2023	12/26/2052
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS			4	1.A	2,933,025	81.5213	2,383,963	2,924,343	2,927,885	0	(1,245)	0	0	2.500	2.497	MON	6,092	73,109	10/21/2021	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS			4	1.A	153,185	91.5244	139,014	151,888	152,503	0	(400)	0	0	3.500	2.821	MON	443	5,316	09/28/2021	01/25/2050

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
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	30,144	98.1569	29,448	30,001	30,038	0	(59)	0	0	3.500	3.052	MON	88	1,050	09/28/2021	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	178,370	94.4663	163,810	173,405	174,731	0	(1,890)	0	0	3.500	0.909	MON	506	6,069	01/01/2021	11/26/2049
71085P-BN-2	PCHLT 2005-1 M4 - RMBS			4,5	1.A FM	2,787,225	93.9016	2,644,685	2,816,443	2,820,231	0	(5,866)	0	0	6.820	1.234	MON	3,202	44,890	01/01/2021	02/26/2035
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	296,545	84.7200	249,689	294,723	296,192	0	(281)	0	0	3.000	2.829	MON	737	8,842	09/28/2021	12/27/2049
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS			4	1.A FM	2,049,972	98.8640	2,038,379	2,061,801	2,040,917	0	(26,480)	0	0	5.913	4.483	MON	2,032	95,124	01/01/2021	10/26/2035
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	223,691	88.2905	193,658	219,342	223,592	0	(196)	0	0	3.500	2.521	MON	640	7,677	09/28/2021	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	1,246,861	81.9688	1,038,754	1,267,256	1,244,959	0	(75)	0	0	2.500	2.750	MON	2,640	31,681	01/13/2022	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS			4	1.A	1,742,922	82.1007	1,460,387	1,778,776	1,740,595	0	11	0	0	2.500	2.803	MON	3,706	44,466	01/10/2022	01/25/2052
749407-AA-0	RCKT 23CES3 A1A - CMO/RMBS			4	1.A FE	1,489,149	102.2240	1,522,293	1,489,174	1,489,157	0	8	0	0	7.015	6.972	MON	8,705	8,827	11/13/2023	11/25/2043
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS			4	1.A FE	137,256	87.9105	121,604	138,327	137,556	0	61	0	0	2.750	2.939	MON	63	3,804	10/09/2019	10/25/2063
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	1,523,917	76.4300	1,177,630	1,540,795	1,521,966	0	(1,985)	0	0	2.125	2.168	MON	546	32,742	09/24/2021	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	2,784,984	85.5000	2,384,456	2,788,837	2,785,006	0	(12)	0	0	3.000	3.023	MON	1,394	83,665	01/21/2022	01/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS			4,5	1.A FM	3,129,535	93.9938	3,034,830	3,228,755	3,187,738	0	(367)	0	0	5.850	7.474	MON	3,148	190,466	01/01/2021	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A FE	1,712,684	95.2326	1,643,359	1,725,626	1,717,625	0	7,436	0	0	4.000	4.720	MON	5,752	69,025	04/01/2022	03/25/2067
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	1,716,140	81.9688	1,395,794	1,702,836	1,712,823	0	(879)	0	0	2.500	2.434	MON	3,548	42,571	10/13/2021	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS			4	1.A	881,020	80.8765	724,308	895,573	879,707	0	(104)	0	0	2.500	2.750	MON	1,866	22,389	01/07/2022	12/25/2051
76971E-AA-2	RBIT 20HB1 A1 - ABS			4	1.A FE	3,445,346	94.7219	3,252,386	3,433,616	3,438,646	0	(2,488)	0	0	1.719	1.641	MON	984	59,017	01/01/2021	10/25/2050
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS			4	1.A	776,835	84.6675	641,510	757,681	772,476	0	(1,419)	0	0	2.500	2.109	MON	1,579	18,942	01/01/2021	06/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	278,345	88.6105	244,935	276,418	278,416	0	(29)	0	0	3.500	3.207	MON	806	9,675	09/28/2021	11/25/2049
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS			4	1.A	2,181,720	81.8438	1,767,103	2,159,117	2,177,261	0	(1,285)	0	0	2.500	2.403	MON	4,498	53,978	10/06/2021	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	859,077	80.7487	711,709	881,388	858,061	0	111	0	0	2.500	2.869	MON	1,836	22,035	01/19/2022	02/26/2052
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS			4	1.A FM	287,583	88.3900	270,869	306,448	285,423	0	(2,886)	0	0	4.656	4.916	MON	1,189	12,712	09/28/2021	09/25/2035
86359B-JR-3	SASC 2004-6XS A3 - RMBS			4	1.A FM	4,708	98.7434	4,564	4,622	4,622	0	(31)	0	0	5.470	3.387	MON	21	252	09/28/2021	03/25/2034
89172Y-AD-2	TPMT 2016-3 M2 - CMO/RMBS			4	1.A	1,058,007	97.2364	972,364	1,000,000	1,024,054	0	(15,663)	0	0	4.000	2.451	MON	3,333	40,000	09/28/2021	04/25/2056
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS			4	1.A FE	981,470	102.2799	1,003,857	981,480	981,269	0	(201)	0	0	7.294	7.258	MON	5,966	11,932	10/19/2023	10/25/2063
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	1,230,498	80.9156	1,027,121	1,269,373	1,229,194	0	155	0	0	2.500	2.938	MON	2,645	31,734	02/04/2022	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS			4	1.A	3,340,067	81.8594	2,822,813	3,448,367	3,336,585	0	652	0	0	2.500	2.952	MON	7,184	86,209	02/04/2022	11/25/2051
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A	3,898,711	81.4085	3,148,302	3,867,289	3,890,186	0	(2,350)	0	0	2.500	2.423	MON	8,057	96,682	10/13/2021	08/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	1,826,523	85.7504	1,601,023	1,867,074	1,842,071	0	11,726	0	0	1.824	2.767	MON	2,838	34,055	02/10/2022	11/26/2066
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS			4	1.A FE	1,219,834	93.3671	1,141,924	1,223,047	1,220,276	0	1,409	0	0	4.120	4.310	MON	4,199	50,083	03/22/2022	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS			4	1.A FE	435,275	100.8029	438,775	435,280	435,554	0	1,636	0	0	5.152	5.770	MON	1,869	22,426	07/28/2022	07/25/2067
927958-AA-6	VISIO 231 A1 - RMBS			4	1.A FE	3,635,045	99.9833	3,634,443	3,635,050	3,635,087	0	43	0	0	6.314	6.285	MON	19,126	172,138	03/17/2023	03/25/2058
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS			4	1.F FM	60,713	91.6362	58,582	63,929	60,588	0	(990)	0	0	3.657	4.483	MON	195	2,321	09/28/2021	02/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS			4	1.A FM	7,321,009	81.0296	6,249,694	7,712,853	6,249,694	(1,402,659)	182,630	0	0	3.769	2.567	MON	24,224	276,934	01/01/2021	07/25/2037
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS			4,5	2.C FM	471,050	94.8752	452,023	476,439	474,023	0	98	0	0	6.270	2.550	MON	581	22,203	09/28/2021	01/25/2045
95002X-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	400,457	84.6402	333,331	393,821	400,998	0	(66)	0	0	3.000	2.203	MON	985	11,815	09/28/2021	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS			4	1.A	2,190,322	82.0665	1,832,452	2,232,886	2,191,704	0	884	0	0	2.500	2.760	MON	930	55,916	01/13/2022	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						153,610,746	XXX	140,453,094	158,122,637	152,564,849	(1,708,257)	516,176	7,082	0	XXX	XXX	XXX	378,940	4,659,674	XXX	XXX
05608B-AA-8	BX 2019-IMC A - CMBS			4,5	1.A	1,000,000	99.3470	993,470	1,000,000	1,000,000	0	0	0	0	6.408	6.482	MON	3,026	60,885	09/28/2021	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4,5	1.A FE	1,533,183	98.7134	1,512,806	1,532,524	1,532,524	0	(66)	0	0	6.176	6.236	MON	4,470	89,961	09/28/2021	01/17/2034
10805V-AA-5	BRDGE 22SFR1 A - CMBS			4	1.A FE	8,199,294	95.5923	8,603,307	9,000,000	8,449,426	0	220,096	0	0	3.400	6.982	MON	25,499	306,850	11/17/2022	11/19/2037
193051-AA-7	COLD 2020-ICE5 A - CMBS			4,5	1.A	2,457,476	99.5280	2,445,877	2,457,476	2,457,476	0	(5)	0	0	6.376	6.450	MON	7,400	147,742	01/01/2021	11/16/2037
61764R-BJ-6	MSBAM 2015-C20 B - CMBS			4	1.A	2,721,349	94.9855	2,374,638	2,500,000	2,555,627	0	(56,368)	0	0	4.160	1.846	MON	8,667	104,000	01/01/2021	02/18/2048

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95003L-AA-8	WFCM 2021-SAVE A - CMBS			4,5	1.A FE	1,145,291	97.2142	1,113,386	1,145,291	1,145,291	0	0	0	0	6.626	6.790	MON	3,584	71,811	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						17,056,593	XXX	17,043,484	17,635,291	17,140,345	0	163,658	0	0	XXX	XXX	XXX	52,645	781,249	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS			2	2.B FE	58,829	92.6168	59,456	64,195	59,201	0	169	0	0	3.967	4.595	MON	106	2,547	09/28/2021	05/16/2042
00038P-AA-8	AASET 211 A - ABS			4	1.G FE	1,019,829	89.6000	976,617	1,089,975	1,021,078	0	1,013	0	0	2.950	5.233	MON	1,340	18,757	11/03/2023	11/16/2041
000823-AJ-3	ABPCI II A1 - CDO		C	2,5	1.A FE	4,524,700	99.9091	4,545,864	4,550,000	4,535,407	0	9,180	0	0	7.277	7.541	JAJO	67,144	303,191	11/03/2022	04/20/2032
000825-AA-7	ACAM 19FL1 A - CMBS			4,5	1.A FE	51,200	99.6346	51,147	51,335	51,335	0	68	0	0	6.873	6.963	MON	137	3,393	01/01/2021	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO		C	4,5	1.A FE	1,502,370	100.0058	1,500,087	1,500,000	1,500,861	0	(747)	0	0	7.527	1.910	JAJO	22,896	103,755	09/28/2021	04/20/2032
000848-AA-9	ABPCI X A1A - CDO			4,5	1.A FE	467,163	100.0000	475,000	475,000	470,193	0	3,030	0	0	7.627	8.512	JAJO	7,347	25,820	03/29/2023	01/20/2032
00086A-AQ-7	ABPCI I AA2 - CDO		C	4,5	1.A FE	8,856,875	99.0449	9,161,653	9,250,000	8,964,275	0	96,935	0	0	7.377	8.751	JAJO	138,378	625,755	12/01/2022	07/20/2033
00086A-AS-3	ABPCI I AB2 - CDO		C	4	1.A FE	5,000,000	92.0561	4,602,805	5,000,000	5,000,000	0	0	0	0	2.750	2.759	JAJO	27,118	137,500	04/29/2021	07/20/2033
00173U-AE-4	AMMC 27 AJ - CDO		C	4,5	1.A FE	3,080,000	101.1509	3,115,448	3,080,000	3,080,000	0	0	0	0	8.166	8.242	JAJO	51,000	204,155	11/08/2022	01/22/2036
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.A FE	1,009,240	95.1459	951,459	1,000,000	1,001,155	0	(3,397)	0	0	2.120	2.038	MON	1,767	21,200	09/28/2021	04/17/2037
00256D-AA-0	AASET 2019-1 A - ABS			2	5.B FE	125,955	75.6061	149,565	197,822	129,770	951	2,240	0	0	3.844	7.658	MON	338	7,604	09/28/2021	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS			4	1.F FE	352,058	97.7322	330,088	337,748	343,716	0	(3,344)	0	0	3.870	2.314	MON	1,053	13,071	09/28/2021	12/02/2033
006346-AW-0	ADMSO 231 A2 - ABS			4	1.G FE	999,960	101.3573	1,013,573	1,000,000	999,764	0	(196)	0	0	6.967	6.969	MON	3,096	26,126	07/19/2023	07/15/2053
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS			4	5.B GI	9	0.0010	9	0	8	0	0	0	0	0.000	6.980	MON	0	0	09/28/2021	10/17/2052
03027W-AM-4	AMETOW 231 A - RMBS	SD		2	1.A FE	2,000,000	101.5056	2,030,112	2,000,000	2,000,000	0	0	0	0	5.490	5.490	MON	4,880	82,960	03/08/2023	03/17/2053
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	3,000,000	91.2000	2,736,000	3,000,000	3,000,000	0	0	0	0	2.875	2.885	JAJO	15,333	86,250	05/25/2021	07/27/2039
03329L-AS-0	ANCHF 2R AR - CDO			4	1.A FE	502,074	95.7000	478,500	500,000	501,268	0	(358)	0	0	3.928	3.839	AO	3,601	19,640	09/28/2021	04/26/2038
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	1,769,430	96.9113	1,694,629	1,748,640	1,759,214	0	(3,459)	0	0	4.100	3.821	AO	13,144	71,694	09/28/2021	04/25/2036
03331F-AJ-9	ANCHF 7 BR - CDO			4	1.B FE	2,000,000	91.9040	1,838,080	2,000,000	2,000,000	0	0	0	0	3.133	3.132	AO	11,488	62,660	04/13/2021	04/27/2037
03665J-AJ-7	ANTR 2017-1 AR - CDO		C	4,5	1.A FE	3,000,000	99.3642	2,980,926	3,000,000	3,000,000	0	0	0	0	7.267	7.298	JAJO	44,210	199,602	03/02/2021	04/20/2033
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	785,075	95.8182	711,450	742,500	765,642	0	(8,841)	0	0	4.723	3.378	MJSD	2,533	35,068	09/28/2021	06/07/2049
038370-AA-0	AQFIT 2019-A A - ABS			4	1.E FE	107,119	94.1659	98,490	104,592	107,837	0	(82)	0	0	3.140	2.049	MON	146	3,284	09/28/2021	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS			4	1.E FE	392,629	93.0053	362,385	389,639	392,819	0	387	0	0	1.900	1.577	MON	288	7,403	09/28/2021	07/17/2046
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4,5	1.A FE	3,408,828	99.5000	3,391,784	3,408,828	3,408,828	0	0	0	0	6.446	6.527	MON	10,377	207,387	02/18/2021	12/17/2035
04016U-AE-7	ARES XLVI A2 - CDO		C	4,5	1.A FE	1,191,963	99.8317	1,197,980	1,200,000	1,195,386	0	2,014	0	0	6.885	7.107	JAJO	17,673	74,661	09/28/2021	01/15/2030
05377R-DQ-4	AESOP 2019-3 A - ABS			4	1.A FE	1,553,569	96.9075	1,453,613	1,500,000	1,514,226	0	(16,724)	0	0	2.360	1.422	MON	1,082	35,400	09/28/2021	03/20/2026
05377R-DY-7	AESOP 2020-2 A - ABS			4	1.B FE	5,093,784	93.3039	4,665,195	5,000,000	5,026,132	0	(21,231)	0	0	2.020	1.753	MON	3,086	101,000	01/01/2021	02/22/2027
05377R-HG-2	AESOP 236 A - ABS			4	1.A FE	1,471,230	102.4698	1,537,047	1,500,000	1,471,246	0	15	0	0	5.810	6.365	MON	2,663	21,788	09/27/2023	12/20/2029
05377R-HM-9	AESOP 2023-8 A - ABS			4	1.A FE	999,608	103.0556	1,030,556	1,000,000	998,975	0	(633)	0	0	6.020	6.126	MON	1,839	15,384	09/12/2023	02/20/2030
05492Q-AA-4	BDS 2020-FL5 A - CMBS		C	4,5	1.A FE	877,306	99.0102	870,817	879,522	868,186	0	(9,181)	0	0	6.368	8.268	MON	2,178	55,461	09/28/2021	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS		C	4,5	1.A FE	1,784,340	98.1634	1,751,569	1,784,340	1,784,340	0	0	0	0	6.288	6.625	MON	4,363	110,277	10/01/2021	11/18/2038
05584A-AA-8	HGVGI 17A A - RMBS			4	1.F FE	243,880	97.5186	232,965	238,892	239,216	0	(1,748)	0	0	2.940	2.639	MON	117	7,023	09/28/2021	05/25/2029
05602C-AA-2	BSPRT 2021-FL7 A - CMBS		C	4,5	1.A FE	2,925,000	98.4372	2,953,116	3,000,000	2,946,350	0	21,350	0	0	6.796	7.800	MON	9,628	149,916	03/21/2023	12/15/2038
09261M-AA-4	BLKMM VI A - CDO		C	4,5	1.A FE	2,000,000	99.3890	1,987,780	2,000,000	2,000,000	0	0	0	0	7.377	7.410	JAJO	29,920	135,600	02/08/2021	04/20/2033
09748R-AA-6	BOJA 2020-1 A2 - ABS			4	2.B FE	984,761	93.4371	918,020	982,500	984,331	0	(340)	0	0	3.832	3.819	JAJO	7,425	37,649	09/28/2021	10/20/2050
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	4,019,650	97.1445	3,775,600	3,886,581	3,941,110	0	(20,094)	0	0	4.250	3.403	AO	30,283	165,180	04/16/2021	04/25/2036
12327F-AA-5	BJETS 2020-1 A - ABS			4	1.F FE	197,169	96.2181	189,579	197,030	197,092	0	(61)	0	0	2.981	2.975	MON	261	5,873	09/28/2021	11/15/2035
12510H-AA-8	CAUTO 2020-1 A1 - ABS			4	1.A FE	909,241	95.6861	850,075	888,399	895,746	0	(6,520)	0	0	2.690	1.950	MON	1,062	23,901	09/28/2021	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	928,946	87.1868	774,567	888,399	916,491	0	(4,125)	0	0	3.250	2.704	MON	1,283	28,874	09/28/2021	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - ABS			4	1.D FE	437,282	94.4959	413,218	437,287	437,284	0	1	0	0	1.100	1.103	MON	147	4,810	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	963,312	89.7373	861,478	960,000	962,339	0	(303)	0	0	2.070	2.000	MON	718	19,872	09/28/2021	10/18/2045
14576A-AA-0	CARM 201 A1 - RMBS			4	1.A FE	2,930,850	85.3411	2,496,227	2,925,000	2,930,416	0	(150)	0	0	2.010	2.001	MON	2,613	58,799	01/01/2021	12/15/2050

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
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	986,080	85.5313	842,483	985,000	985,966	0	(85)	0	0	3.100	3.094	MON	1,357	30,540	09/28/2021	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	461,472	91.7870	412,920	449,867	457,830	0	(1,613)	0	0	3.474	2.865	MON	695	15,628	09/28/2021	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO			4,5	1.A FE	535,289	99.8509	534,492	535,290	535,233	0	(92)	0	0	6.619	6.647	JAJO	6,496	32,516	09/28/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	4,000,000	91.9000	3,676,000	4,000,000	4,000,000	0	0	0	0	3.164	3.176	JAJO	23,203	126,560	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4,5	1.A FE	1,288,705	99.6500	1,293,656	1,298,200	1,299,814	0	207	0	0	6.945	6.841	JAJO	19,591	83,002	01/01/2021	07/15/2030
15672R-AC-9	CERB 24 B - CDO		C	4,5	1.A FE	665,249	99.2693	662,126	667,000	666,220	0	526	0	0	7.445	7.774	JAJO	10,779	46,018	09/28/2021	07/15/2030
15674P-AA-5	CERB XXXIII A - CDO		C	2,5	1.A FE	3,000,000	98.9979	2,969,937	3,000,000	3,000,000	0	0	0	0	7.105	7.267	JAJO	46,299	196,663	06/23/2021	07/23/2033
19421U-AB-0	CASL 2019-A A2 - ABS			4	1.A FE	411,664	92.2150	404,552	438,705	417,781	0	2,713	0	0	3.280	4.852	MON	240	14,385	09/28/2021	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS			4	1.D FE	731,115	95.9298	705,920	735,872	732,170	0	481	0	0	4.130	4.336	MON	507	30,390	09/28/2021	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS			4	1.A FE	3,065,171	89.0738	2,730,809	3,065,782	3,065,300	0	71	0	0	1.600	1.610	MON	818	49,426	02/09/2021	07/25/2051
224936-AA-2	CAALT 233 A - ABS			4	1.A FE	499,900	101.4311	507,156	500,000	499,892	0	(8)	0	0	6.390	6.488	MON	1,420	9,851	08/15/2023	08/15/2033
233046-AF-8	DNKN 2017-1 AII - RMBS			4	2.B FE	1,876,192	94.8370	1,982,534	2,090,465	1,912,731	0	32,057	0	0	4.030	6.562	FMAN	9,595	84,246	11/10/2022	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS			4	2.B FE	1,831,219	96.2755	1,843,676	1,915,000	1,853,511	0	17,646	0	0	4.021	5.421	FMAN	8,770	77,002	07/14/2022	05/20/2049
233046-AM-3	DB MASTER FINANCE LLC - ABS			4	1.C FE	2,058,749	95.0000	1,819,250	1,915,000	2,012,799	0	(16,619)	0	0	4.002	2.955	FMAN	8,728	76,638	01/01/2021	05/20/2049
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	2,499,518	90.4964	2,262,410	2,500,000	2,499,742	0	116	0	0	2.060	2.074	MON	858	51,500	02/24/2021	02/27/2051
244608-AQ-8	DPATH 2018-1 A2R - CDO		C	4	1.A FE	2,500,000	96.8402	2,421,005	2,500,000	2,500,000	0	0	0	0	4.946	4.976	JAJO	26,104	123,650	06/06/2022	07/15/2033
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	2,000,000	93.6987	1,873,974	2,000,000	2,000,000	0	0	0	0	3.933	3.933	MJSD	1,311	78,660	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	1,835,733	97.4493	1,812,557	1,860,000	1,845,851	0	7,166	0	0	4.474	4.948	JAJO	15,256	83,216	07/25/2022	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS			4	2.A FE	2,815,458	97.1563	2,847,408	2,930,750	2,852,166	0	38,106	0	0	4.116	5.706	JAJO	22,115	120,630	11/02/2022	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	6,825,000	88.4459	6,036,433	6,825,000	6,825,000	0	0	0	0	2.662	2.662	JAJO	33,308	181,682	04/08/2021	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS			4	2.C FE	999,459	97.6749	923,028	945,000	965,856	0	(15,298)	0	0	4.739	3.003	JAJO	8,832	44,784	09/28/2021	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - RMBS			4	2.C FE	999,344	89.2433	867,891	972,500	994,022	0	(3,728)	0	0	3.237	3.093	JAJO	6,209	31,480	09/28/2021	01/20/2051
26245R-AC-4	DRSLF 58 A2 - CDO			4,5	1.A FE	1,244,025	99.5748	1,244,685	1,250,000	1,248,286	0	2,724	0	0	6.914	7.032	JAJO	18,246	78,378	09/28/2021	07/17/2031
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	225,055	91.7691	202,500	220,663	223,942	0	(510)	0	0	2.540	2.012	MON	93	5,605	09/28/2021	03/25/2044
28852L-AA-1	ECLO III A1 - CDO			4,5	1.A FE	1,019,448	99.8038	1,022,331	1,024,340	1,023,156	0	994	0	0	7.327	7.518	JAJO	15,220	68,777	09/28/2021	07/22/2030
28853R-AL-3	ECLO IV AR - CDO			4,5	1.A FE	51,642	99.9993	51,641	51,642	51,642	0	0	0	0	7.235	7.323	JAJO	799	3,396	05/19/2021	04/16/2029
30259R-AE-5	FMMSR 20GT1 A - RMBS			4	2.C FE	992,601	90.0522	900,522	1,000,000	996,284	0	1,676	0	0	4.450	4.684	MON	742	44,500	09/28/2021	07/25/2028
30259R-AH-8	FMMSR 2021-GT1 A - RMBS			4	2.C FE	999,884	86.3011	863,011	1,000,000	999,926	0	15	0	0	3.620	3.622	MON	603	36,200	07/28/2021	07/25/2028
302637-AJ-2	FSKMM 1R A2R - CDO			4,5	1.A FE	997,995	99.7417	997,417	1,000,000	1,000,946	0	44	0	0	7.820	7.934	JAJO	11,687	72,531	09/28/2021	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4,5	1.C FE	995,683	100.0259	1,000,259	1,000,000	995,759	0	(102)	0	0	8.170	8.394	JAJO	17,474	76,070	09/28/2021	01/15/2031
33767P-AA-6	FKH 2022-SFR2 A - CMBS			4	1.A FE	1,918,339	96.0284	1,909,768	1,988,753	1,919,294	0	3,898	0	0	4.250	5.393	MON	7,044	84,522	06/15/2022	07/19/2039
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	2.B FE	1,486,865	95.5199	1,339,667	1,402,500	1,455,528	0	(14,360)	0	0	5.093	3.874	JAJO	12,103	71,429	09/28/2021	04/30/2047
34417R-AB-2	FOCUS 221 A2 - RMBS			4	2.B FE	987,500	101.2175	999,523	987,500	987,500	0	0	0	0	7.206	7.206	JAJO	12,058	71,159	06/28/2022	07/30/2052
34955Y-AN-9	FCBSL VI B2R - CDO			4	1.C FE	3,015,000	93.3481	2,800,443	3,000,000	3,007,500	0	(2,563)	0	0	2.904	2.818	JAJO	16,455	87,117	01/01/2021	07/23/2031
34956N-AA-0	FCBSL VII A1 - CDO		C	4,5	1.A FE	2,997,798	100.2849	3,008,547	3,000,000	3,000,484	0	2,613	0	0	7.124	7.169	JAJO	41,554	197,008	01/01/2021	07/23/2032
34960J-AS-4	FCO 6RR ATR - CDO			4,5	1.A FE	609,414	99.8180	608,787	609,897	601,629	0	(9,651)	0	0	7.028	10.530	JAJO	9,882	38,412	09/28/2021	07/10/2030
34960J-AU-9	FCO 6RR A2R - CDO			4,5	1.A FE	998,509	99.3554	993,554	1,000,000	1,000,060	0	870	0	0	7.268	7.339	JAJO	16,756	65,408	09/28/2021	07/10/2030
34960J-AW-5	FCO 6RR BTR - CDO			4,5	1.C FE	992,421	99.3722	993,722	1,000,000	997,050	0	2,113	0	0	7.718	8.016	JAJO	17,794	69,958	09/28/2021	07/10/2030
34960J-BC-8	FCO 6RR BFR - CDO			4	1.C FE	1,000,692	96.9243	969,243	1,000,000	1,000,275	0	(180)	0	0	4.940	4.951	JAJO	11,115	49,400	09/28/2021	07/10/2030
34961P-AL-4	FCBSL 5R B2R - CDO			4	1.B FE	1,000,382	93.0697	930,697	1,000,000	1,000,186	0	(88)	0	0	2.723	2.713	JAJO	6,051	27,230	09/28/2021	07/11/2030
34961W-AU-9	FCO 11 BFR - CDO			4	1.C FE	2,200,990	93.7500	2,062,500	2,200,000	2,200,111	0	(63)	0	0	3.320	3.330	JAJO	15,420	73,040	01/01/2021	04/15/2031
34962U-AC-2	FCO XV AT - CDO			4,5	1.A FE	3,883,750	98.7000	3,948,000	4,000,000	3,910,269	0	26,519	0	0	7.190	8.333	JAJO	54,323	205,705	04/04/2023	04/25/2033
34963V-AA-3	FCO 17 A - CDO		C	4,5	1.A FE	455,321	99.7428	454,150	455,321	455,321	0	0	0	0	6.764	6.805	JAJO	6,587	32,807	01/21/2022	01/15/2030
361528-AA-0	GBXL 2022-1 A - ABS			4	1.F FE	935,310	88.0903	824,314	935,761	935,329	0	10	0	0	2.870	2.872	MON	821	26,857	02/01/2022	02/20/2052
36165V-AQ-9	GCIC II A2R - CDO			4	1.A FE	1,000,501	91.6961	916,961	1,000,000	1,000,122	0	(229)	0	0	2.498	2.493	JAJO	4,927	24,980	09/28/2021	01/20/2031

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
36166V-AE-5	GCI CREDIT SUISSE A - ABS			4	1.F FE	769,985	87.9069	677,044	770,183	770,000	0	6	0	0	2.380	2.381	MON	662	18,330	06/04/2021	06/18/2046
375415-AC-0	GILBT 1 B - CDO		C	4,5	1.B FE	599,973	99.8820	599,292	600,000	601,064	0	(100)	0	0	7.255	7.242	JAJO	9,311	39,575	09/28/2021	10/15/2030
38172F-AA-6	GOCAP 34R AR1 - CDO			4,5	1.A FE	5,065,105	99.6571	5,087,015	5,104,519	5,092,665	0	6,348	0	0	7.354	7.667	FMAN	58,396	349,836	12/14/2021	03/14/2031
38172H-AA-2	GOCAP 45 A - CDO		C	4,5	1.A FE	1,000,215	99.7237	997,237	1,000,000	999,874	0	(309)	0	0	7.397	7.462	JAJO	15,000	67,852	09/28/2021	10/20/2031
38175B-AA-2	GOCAP 36 A - CDO		C	2,5	1.A FE	838,445	99.5725	838,046	841,644	843,054	0	3,077	0	0	6.954	6.823	FMAN	9,105	54,278	02/03/2021	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO		C	4,5	1.C FE	991,580	99.1119	991,119	1,000,000	995,897	0	1,566	0	0	7.577	7.860	JAJO	15,365	69,677	09/28/2021	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO			4,5	1.A FE	1,476,370	100.0108	1,481,542	1,481,382	1,481,830	0	(104)	0	0	7.290	7.316	JAJO	20,398	100,052	01/01/2021	10/25/2030
38175J-AC-1	GOCAP 17-R A21 - CDO			4,5	1.C FE	1,000,102	99.2734	992,734	1,000,000	1,000,171	0	59	0	0	7.790	7.866	JAJO	14,714	72,609	09/28/2021	10/25/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO		C	4,5	1.A FE	2,981,967	99.7698	2,993,094	3,000,000	3,003,101	0	7,919	0	0	7.334	7.299	FMAN	34,227	204,997	01/01/2021	05/05/2032
38177G-AE-1	GCTLF 2020-1 C - CDO		C	4,5	1.C FE	500,625	99.8489	499,245	500,000	500,000	0	0	0	0	9.325	9.398	JAJO	9,455	43,710	02/10/2022	10/22/2029
38177X-AA-2	GBDC3 1 A - CDO			4,5	1.A FE	4,000,000	99.0854	3,963,416	4,000,000	4,000,000	0	0	0	0	7.255	7.107	JAJO	62,075	263,835	02/22/2021	04/15/2033
38178G-AA-8	GOCAP 49 AR - CDO			4,5	1.A FE	500,015	99.0943	495,472	500,000	499,849	0	(152)	0	0	7.207	7.269	JAJO	7,308	32,963	09/28/2021	08/26/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	2,000,000	91.6783	1,833,566	2,000,000	2,000,000	0	0	0	0	2.944	2.954	JAJO	11,611	58,872	10/15/2021	10/19/2029
387422-AC-2	SCFGP 231 A3 - ABS			4	1.A FE	999,917	103.0189	1,030,189	1,000,000	999,920	0	3	0	0	6.460	6.461	MON	1,974	11,484	10/11/2023	09/20/2032
39809L-AA-2	GSTNE 19FL2 A - CMBS		C	4,5	1.A FE	758,532	99.8079	762,057	763,523	762,043	0	523	0	0	6.726	7.262	MON	2,425	55,022	09/28/2021	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CMBS		C	4,5	1.B FE	1,499,999	99.8059	1,497,089	1,500,000	1,500,000	0	0	0	0	7.476	1.735	MON	5,296	101,887	09/28/2021	09/15/2037
39809P-AA-3	GSTNE 21FL3 A - CMBS			4,5	1.A FE	2,000,000	98.1576	1,963,152	2,000,000	2,000,000	0	0	0	0	6.496	6.572	MON	6,135	124,088	07/29/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS			4	2.B FE	2,020,771	95.7634	1,814,716	1,895,000	1,939,183	0	(28,536)	0	0	4.959	3.329	MJSD	2,871	93,973	01/01/2021	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS			4	2.B FE	1,028,274	87.8821	852,456	970,000	1,008,738	0	(8,854)	0	0	3.981	2.902	MJSD	1,180	38,616	09/28/2021	12/20/2050
43133K-AC-9	HCOMF 1 ARR - CDO		C	4	1.B FE	2,784,960	82.6521	2,311,073	2,796,145	2,788,770	0	1,347	0	0	2.600	2.668	FMAN	12,117	72,700	01/25/2022	11/01/2035
433674-AA-6	NZES 20PLS1 A - CMO/RMBS			4	2.C FE	555,742	95.3213	524,338	550,074	553,829	0	(1,079)	0	0	3.844	3.391	MON	352	21,145	09/28/2021	12/25/2025
43730N-AA-4	HPA 221 A - CMBS			4	1.A FE	2,707,288	95.7900	2,619,683	2,734,819	2,693,018	0	(4,835)	0	0	3.930	4.543	MON	8,957	107,478	03/25/2022	04/19/2039
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	5.B GI	524,381	40.0000	490,658	1,226,645	490,658	(108,096)	32,905	0	0	4.229	14.159	JAJO	9,510	51,875	09/28/2021	01/26/2043
46604E-AG-7	IVYH IX-R A2R - CDO			4	1.A FE	3,000,000	91.5228	2,745,684	3,000,000	3,000,000	0	0	0	0	3.380	3.394	JAJO	19,153	101,400	02/14/2022	04/24/2034
466365-AB-9	JACK 2019-1 A2II - RMBS			4	2.B FE	1,314,698	95.0220	1,386,133	1,458,750	1,351,170	0	31,282	0	0	4.476	7.687	FMAN	6,529	65,294	10/27/2022	08/25/2049
466365-AD-5	JACK 221 A21 - RMBS			4	2.B FE	481,143	92.0234	444,013	482,500	481,569	0	265	0	0	3.445	3.527	FMAN	1,662	16,622	02/04/2022	02/26/2052
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	1,302,624	90.9853	1,196,405	1,314,944	1,303,419	0	360	0	0	3.967	4.030	MON	2,318	52,164	09/28/2021	04/15/2044
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS			4	2.B FE	955,027	93.2571	918,582	985,000	963,944	0	5,420	0	0	4.077	4.815	JAJO	6,805	40,158	04/06/2022	04/30/2052
48254V-AE-3	KKRLP III A2 - CDO			4,5	1.A FE	2,000,000	99.2280	1,984,560	2,000,000	2,000,000	0	0	0	0	7.227	7.265	JAJO	29,311	132,257	08/20/2021	10/21/2030
48669R-AA-9	KCAP F3C A - CDO			4,5	1.A FE	680,097	99.9600	682,501	682,774	681,768	0	705	0	0	7.532	7.814	MJSD	1,714	49,295	09/28/2021	12/20/2029
543190-AA-0	LTRAN III A1 - ABS			4	1.F FE	843,968	97.0458	805,411	829,928	834,803	0	(4,304)	0	0	2.980	1.840	MON	1,099	24,732	09/28/2021	01/17/2045
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	982,630	95.8821	932,192	972,227	975,639	0	(3,167)	0	0	4.060	3.744	MON	1,754	39,472	09/28/2021	01/17/2045
55280Q-AU-1	MCFCL V ARR - CDO			4,5	1.A FE	3,000,000	99.0475	2,971,425	3,000,000	3,000,000	0	0	0	0	7.227	7.257	JAJO	43,967	198,385	03/10/2021	04/20/2033
55283A-AA-7	MCA 3 A - CDO			4	1.F FE	1,383,063	95.6490	1,323,375	1,383,575	1,382,883	0	(144)	0	0	3.179	3.178	FMAN	5,621	44,966	01/01/2021	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS			4,5	1.A FE	6,754,499	98.3114	6,640,443	6,754,499	6,754,499	0	0	0	0	6.573	6.621	MON	17,265	422,781	06/10/2021	07/18/2036
55284A-AA-6	MF1 2021-FL7 A - CMBS		C	4,5	1.A FE	9,599,203	98.1949	9,736,271	9,915,251	9,650,863	0	51,660	0	0	6.553	7.877	MON	25,267	475,280	04/11/2023	10/21/2036
55821A-AC-2	MDPK XXVIII A2 - CDO			2,5	1.A FE	992,411	99.8070	998,070	1,000,000	995,507	0	1,810	0	0	6.935	7.175	JAJO	14,834	62,723	09/28/2021	07/15/2030
56577G-AA-7	MRNON 201 A - CDO		C	4,5	1.A FE	3,500,000	100.0211	3,500,739	3,500,000	3,500,000	0	0	0	0	7.495	7.663	JAJO	56,935	244,241	01/01/2021	01/15/2034
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4,5	1.A FE	1,002,301	98.9809	989,809	1,000,000	1,001,061	0	30	0	0	7.355	7.271	JAJO	15,733	67,255	09/28/2021	07/17/2034
610331-AA-8	MCAF 2021-1 A2 - ABS		C	4	1.F FE	4,785,466	93.8372	4,490,547	4,785,466	4,785,466	0	0	0	0	2.815	2.825	JAJO	25,820	134,337	02/18/2021	04/22/2031
61033W-AC-6	MCMML 9 A2 - CDO		C	4	1.A FE	1,000,307	95.9396	959,396	1,000,000	1,000,042	0	(30)	0	0	3.279	3.288	JAJO	6,285	32,790	09/28/2021	10/22/2031
61034J-AC-4	MCMML XIII A2 - CDO			4	1.A FE	1,000,000	90.5475	905,475	1,000,000	1,000,000	0	0	0	0	3.270	3.283	FMAN	3,361	32,700	02/09/2022	02/24/2034
61034V-AC-7	MCMML XII A1 - CDO		C	4,5	1.A FE	1,000,000	99.3818	993,818	1,000,000	1,000,000	0	0	0	0	7.140	7.159	MJSD	3,570	68,755	08/17/2021	09/15/2033
62946A-AB-0	NPRL 161 A2 - ABS			4	2.A FE	1,053,520	98.3877	983,877	1,000,000	1,028,263	0	(11,468)	0	0	5.438	4.185	MON	1,662	54,380	09/28/2021	04/30/2046
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	2.A FE	1,048,843	93.2756	932,756	1,000,000	1,031,771	0	(7,713)	0	0	4.219	3.352	MON	1,289	42,190	09/28/2021	10/21/2047

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
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	1,056,310	91.5000	1,011,469	1,105,431	1,066,850	0	8,653	0	0	3.098	4.063	MON	1,142	34,246	06/02/2022	11/19/2049
62947A-AF-0	NPRL 2021-1 A1 - ABS			4	1.F FE	2,485,583	89.5615	2,227,217	2,486,802	2,486,172	0	221	0	0	2.230	2.250	MON	1,849	55,443	03/03/2021	03/20/2051
62954J-AA-2	NPRL 2019-1 A1 - ABS			4	1.F FE	333,664	95.0546	315,788	332,217	333,237	0	(382)	0	0	2.574	2.352	MON	261	8,551	09/28/2021	09/20/2049
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	503,210	92.5027	460,937	498,295	500,312	0	(701)	0	0	3.241	3.106	MON	493	16,150	09/28/2021	09/20/2049
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS			4	2.C FE	637,230	95.5510	608,023	636,333	636,705	0	(184)	0	0	4.212	4.180	MON	447	26,979	01/01/2021	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS			4	2.C FE	368,823	92.9053	342,664	368,831	368,827	0	2	0	0	3.104	3.105	MON	191	11,524	07/20/2021	07/27/2026
62955W-AA-2	NZES 21FNT2 A - ABS			4	2.C FE	1,411,008	92.8529	1,310,169	1,411,016	1,411,012	0	2	0	0	3.228	3.228	MON	759	45,373	05/18/2021	05/25/2026
62960N-AA-5	NXTC 2020-1 A - CDO			4,5	1.A FE	6,958,816	100.0058	7,000,406	7,000,000	6,971,464	0	18,828	0	0	7.527	7.968	JAJO	106,848	421,911	02/14/2023	01/21/2031
64016N-AA-5	NBLY 211 A2 - ABS			4	2.C FE	809,517	86.8137	846,434	975,000	820,298	0	10,781	0	0	3.584	7.716	JAJO	5,921	8,736	08/17/2023	04/30/2051
643821-AA-9	USRE 211 A1 - ABS			4	1.F FE	1,963,740	87.5460	1,750,920	2,000,000	1,967,989	0	3,544	0	0	1.910	2.515	MON	1,167	38,200	10/25/2021	10/20/2061
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS			4	2.C FE	1,725,909	93.3333	1,610,865	1,725,928	1,725,919	0	4	0	0	2.981	2.981	MON	858	51,444	03/12/2021	03/25/2026
67181D-AA-9	OAKIG 2020-1 A1 - CMBS			4	1.A FE	954,427	90.7586	859,726	947,266	950,532	0	(1,726)	0	0	1.850	1.661	MON	535	17,524	09/28/2021	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS			4	1.A FE	956,271	84.1377	797,008	947,266	953,031	0	(1,443)	0	0	2.210	2.045	MON	640	20,935	09/28/2021	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS			4	1.A FE	1,858,660	89.3706	1,665,441	1,863,522	1,858,964	0	136	0	0	1.480	1.491	MON	843	27,580	09/28/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	1,398,241	82.2148	1,149,068	1,397,642	1,398,046	0	(97)	0	0	1.930	1.928	MON	824	26,974	09/28/2021	01/20/2051
67590A-BR-2	OCT14 14RR ABR - CDO			4,5	1.A FE	4,000,000	99.6510	3,986,040	4,000,000	4,000,000	0	0	0	0	6.905	6.859	JAJO	59,080	249,680	03/02/2021	07/16/2029
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	3,001,061	97.0727	2,912,181	3,000,000	3,000,531	0	(214)	0	0	4.250	4.264	JAJO	25,500	127,500	01/01/2021	07/19/2037
68269J-AE-1	OMFIT 2023-1 A - ABS			4	1.A FE	2,418,535	101.2791	2,531,978	2,500,000	2,421,483	0	2,948	0	0	5.500	6.319	MON	6,493	29,792	10/18/2023	06/14/2038
691204-AG-6	OR III A1F - CDO		C	4	1.A FE	1,003,274	94.1028	941,028	1,000,000	1,001,258	0	(908)	0	0	2.750	2.663	JAJO	5,424	27,500	09/28/2021	04/20/2032
69120T-AA-4	ORTF 2020-1 A1R - CDO			4,5	1.A FE	5,000,000	100.1087	5,005,435	5,000,000	5,000,000	0	0	0	0	8.444	8.565	JAJO	90,303	62,917	08/07/2023	10/15/2035
69547Y-AA-8	PATH 231 A - CMBS			4	1.A FE	1,311,934	91.5606	1,373,409	1,500,000	1,322,263	0	10,329	0	0	3.600	6.558	MON	900	8,550	09/27/2023	10/26/2040
70806U-AA-0	PNTPK 2 A1 - CDO		C	4,5	1.A FE	1,498,665	100.0212	1,500,318	1,500,000	1,497,982	0	(400)	0	0	7.555	7.642	JAJO	24,241	103,488	09/28/2021	01/15/2032
74042M-AA-4	PRETSL 22 A1 - CDO		C	4,5	1.A FE	1,781,979	96.6085	1,895,712	1,962,262	1,797,296	0	15,316	0	0	5.986	9.657	MJSD	3,263	85,470	03/30/2023	09/22/2036
74331C-AB-4	PROG 2020-SFR1 B - CMBS			4	1.A FE	1,008,000	95.1598	951,598	1,000,000	1,003,982	0	(1,798)	0	0	2.030	1.850	MON	1,692	20,330	09/28/2021	04/17/2037
74331G-AA-7	PROG 23SFR2 A - CMBS			4	1.A FE	940,221	96.3421	963,421	1,000,000	941,384	0	1,163	0	0	4.500	5.980	MON	3,750	7,250	09/19/2023	04/17/2040
74331U-AA-6	PROG 22SFR3 A - CMBS			4	1.A FE	947,027	93.4891	924,575	988,965	956,735	0	5,732	0	0	3.200	4.252	MON	1,231	31,647	04/05/2022	04/19/2039
74983D-AQ-0	RACEP 10R A2R - CDO		C	4,5	1.A FE	1,500,429	99.6730	1,495,095	1,500,000	1,500,389	0	(15)	0	0	7.090	7.141	JAJO	20,088	98,267	09/28/2021	07/25/2031
75575R-AA-5	RCMT 2023-FL11 A - CMBS			4,5	1.A FE	3,091,192	100.2730	3,107,400	3,098,940	3,093,276	0	2,084	0	0	7.730	8.096	MON	3,992	206,839	01/26/2023	10/25/2039
76042E-AA-7	REPS 2020-A A - ABS			4	1.C FE	382,079	98.1662	369,313	376,212	379,654	0	(2,483)	0	0	2.470	2.516	MON	284	9,292	09/28/2021	11/20/2030
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	1,039,366	94.8737	948,737	1,000,000	1,021,946	0	(7,385)	0	0	3.572	2.799	AO	6,251	35,720	09/28/2021	04/28/2038
784024-AC-5	SCFET 231 A3 - ABS			4	1.A FE	749,828	102.3601	767,701	750,000	749,832	0	4	0	0	6.170	6.173	MON	1,414	4,499	11/07/2023	05/20/2032
78403D-AN-0	SBATOW 2019-1 1C - RMBS		SD	4	1.F FE	1,064,002	96.6287	966,287	1,000,000	1,017,620	0	(16,787)	0	0	2.836	1.132	MON	1,260	28,360	03/24/2021	01/17/2050
78403D-AT-7	SBATOW 2021-1 C - RMBS		SD	4	1.F FE	1,598,139	89.3850	1,635,746	1,830,000	1,637,974	0	39,835	0	0	1.631	5.710	MON	1,327	19,732	04/14/2023	05/15/2051
78403D-AV-2	SBATOW 2021-2 C - RMBS		SD	4	1.F FE	2,603,700	88.6307	2,658,921	3,000,000	2,663,018	0	59,318	0	0	1.840	5.652	MON	2,453	36,493	04/17/2023	10/16/2051
78403D-AZ-3	SBATOW 221 1C - RMBS		SD	4	1.F FE	3,000,000	102.4945	3,074,835	3,000,000	3,000,000	0	0	0	0	6.599	6.690	MON	8,799	197,970	11/15/2022	11/15/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	556,494	91.8833	511,339	556,510	556,497	0	1	0	0	2.301	2.340	MON	569	12,805	10/18/2021	02/28/2033
78472J-AE-3	SPART 20T2 AT2 - ABS			4	1.A FE	2,011,638	92.5487	1,850,974	2,000,000	2,010,905	0	(251)	0	0	1.830	1.807	MON	1,627	36,600	01/01/2021	11/15/2055
80349B-BD-8	SARAT US 2R3 - CDO			4,5	1.A FE	2,000,000	99.8771	1,997,542	2,000,000	2,000,000	0	0	0	0	7.325	7.373	JAJO	29,708	134,285	02/11/2021	04/20/2033
81742L-AA-4	SEQI 1 A - CDO		C	4,5	1.A FE	1,166,882	100.0478	1,167,440	1,166,882	1,166,882	0	0	0	0	7.055	7.100	JAJO	17,609	92,040	02/22/2021	04/15/2031
81761T-AE-5	SERV 2021-1 A21 - RMBS			4	2.C FE	2,706,419	86.0914	2,470,367	2,869,471	2,716,619	0	10,200	0	0	2.865	4.137	JAJO	13,930	61,993	08/14/2023	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	1,509,915	93.9583	1,353,000	1,440,000	1,480,530	0	(13,375)	0	0	3.882	2.833	JAJO	10,248	55,901	09/28/2021	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS			1,2	2.C FE	2,437,500	85.9426	2,094,851	2,437,500	2,437,500	0	0	0	0	2.394	2.391	JAJO	10,698	58,354	03/03/2021	04/25/2051
83546D-AL-2	SONIC 2020-1 A21 - RMBS			4	1.C FE	1,006,944	95.5000	923,167	966,667	999,048	0	(6,767)	0	0	3.395	3.172	MON	1,003	32,818	09/28/2021	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	2,513,333	92.5000	2,235,417	2,416,667	2,480,157	0	(19,631)	0	0	2.745	1.852	MON	2,027	66,342	01/01/2021	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS			2	2.B FE	488,750	84.8866	414,883	488,750	488,750	0	0	0	0	2.190	2.200	MON	327	10,704	07/29/2021	08/21/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85022W-AP-9	SCFT 2020-A A - ABS			4	1.A FE	1,321,119	92.2532	1,212,311	1,314,112	1,319,873	0	(555)	0	0	1.970	1.780	MON	431	25,888	01/01/2021	09/26/2037
85208N-AD-2	SPRNTS 1A1 - RMBS			1	1.F FE	1,018,022	99.2579	930,543	937,500	958,341	0	(14,007)	0	0	4.738	1.622	MJSD	1,357	44,419	01/01/2021	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS			2	2.A FE	1,137,598	90.0000	1,027,302	1,141,447	1,139,762	0	1,034	0	0	4.089	4.247	MON	2,074	46,674	09/28/2021	05/15/2043
86268H-AA-6	STRTA 1 A - CDO		C	4,5	1.A FE	92,454	99.9774	92,559	92,580	92,520	0	(24)	0	0	7.245	7.768	JAJO	1,435	10,935	09/28/2021	01/15/2031
86271P-AA-3	STRTA II A1 - CDO		C	4,5	1.A FE	1,000,000	100.0181	1,000,181	1,000,000	1,000,000	0	0	0	0	7.267	7.311	JAJO	14,737	66,534	09/20/2021	10/20/2033
87240P-AJ-0	TCP 1R AR - CDO		C	4,5	1.A FE	1,000,000	99.0775	990,775	1,000,000	1,000,000	0	0	0	0	7.129	7.197	FMAN	7,921	67,261	08/26/2021	08/20/2033
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	10,617,488	88.4731	9,984,721	11,285,601	10,761,168	0	124,575	0	0	2.070	3.602	MON	9,085	233,612	11/03/2022	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4,5	1.B FE	3,285,694	96.9481	3,277,583	3,380,760	3,306,002	0	5,389	0	0	7.456	7.810	MJSD	63,721	180,122	01/01/2021	09/30/2039
87342R-AE-4	BELL 181 A22 - RMBS			4	2.B FE	2,850,505	97.3994	2,783,188	2,857,500	2,851,961	0	943	0	0	4.940	5.017	FMAN	14,116	141,161	06/08/2022	11/25/2048
87342R-AG-9	BELL 2021-1 A21 - RMBS			4	2.B FE	4,265,533	89.6570	4,637,833	5,172,863	4,472,804	0	183,452	0	0	1.946	6.889	FMAN	10,066	100,664	11/10/2022	08/25/2051
88089J-AA-5	TERRA ABS I LLC - ABS			4	1.G FE	6,827,376	100.1000	6,834,204	6,827,376	6,827,376	0	0	0	0	8.148	8.287	MON	16,998	565,566	12/15/2022	12/22/2042
88315L-AS-7	TMCL 2021-3 A - ABS		C	2	1.F FE	1,041,473	85.2700	901,588	1,057,333	1,044,010	0	1,268	0	0	1.940	2.223	MON	627	20,512	10/27/2021	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	4,453,895	88.9595	3,962,314	4,454,065	4,453,996	0	3	0	0	4.163	4.200	MON	8,241	185,423	06/17/2021	07/16/2040
88606W-AA-0	TBOLT 2017 A - ABS		C	4	2.A FE	622,194	91.7606	567,194	618,124	618,803	0	(1,699)	0	0	4.212	3.810	MON	1,157	26,035	09/28/2021	05/17/2032
89609M-AA-7	TRIBUTE RAIL LLC - ABS			4	1.F FE	1,417,141	96.5081	1,367,932	1,417,427	1,417,220	0	71	0	0	4.760	4.813	MON	2,624	67,432	05/19/2022	05/17/2052
89613T-AA-6	TAH 2018-SFR1 A - CMBS			4	1.A FE	868,617	97.3386	808,935	831,053	844,844	0	(10,681)	0	0	3.530	2.201	MON	2,445	29,860	09/28/2021	05/19/2037
89613T-AB-4	TAH 2018-SFR1 B - CMBS			4	1.A FE	2,111,845	97.3636	1,947,272	2,000,000	2,034,259	0	(26,523)	0	0	3.739	2.363	MON	6,232	74,780	01/01/2021	05/19/2037
89656G-AA-2	TRL 211 A - ABS			4	1.F FE	1,805,290	87.1522	1,573,469	1,805,427	1,805,323	0	19	0	0	2.260	2.272	MON	1,360	40,803	06/22/2021	07/19/2051
89656R-AA-8	TRL 221 A - ABS			4	1.F FE	950,630	94.6148	899,475	950,670	950,638	0	1	0	0	4.550	4.550	MON	1,442	43,296	04/20/2022	05/19/2052
89657A-AB-2	TRL 181 A2 - ABS			4	1.F FE	1,387,148	95.3065	1,429,598	1,500,000	1,392,887	0	5,739	0	0	4.620	6.555	MON	2,695	17,325	09/19/2023	06/17/2048
89657A-AC-0	TRL 2020-1 A - ABS			4	1.F FE	669,280	89.9906	608,287	675,946	669,921	0	856	0	0	1.960	2.301	MON	515	13,249	11/29/2022	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - ABS			4	1.F FE	417,000	95.0490	389,191	409,464	413,760	0	(1,463)	0	0	2.390	1.644	MON	381	9,786	09/28/2021	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS			4	1.F FE	2,670,339	89.2613	2,384,557	2,671,434	2,670,397	0	27	0	0	2.150	2.152	MON	2,234	57,436	05/25/2021	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	1,629,351	96.3987	1,570,673	1,629,351	1,629,351	0	0	0	0	3.000	6.612	JAJO	10,319	48,881	01/01/2021	07/15/2041
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,549,204	98.9802	1,533,406	1,549,204	1,549,204	0	0	0	0	3.321	7.322	JAJO	10,861	51,449	01/01/2021	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	4,330,268	87.7395	3,830,076	4,365,281	4,338,933	0	5,410	0	0	2.250	2.426	MON	818	98,219	02/25/2022	02/28/2051
91825K-AA-5	VINEB 23SFR1 A - CMBS			4	1.A FE	926,297	95.6415	956,415	1,000,000	928,244	0	1,947	0	0	4.750	6.511	MON	3,299	0	11/22/2023	12/19/2040
92257B-AA-0	VCC 2022-3 A - CMBS			4	1.A FE	1,227,530	96.7747	1,190,240	1,229,908	1,227,368	0	(181)	0	0	5.220	5.218	MON	5,350	64,201	06/08/2022	06/25/2052
92258X-AA-1	VCC 2022-1 A - CMBS			4	1.A FE	2,498,876	88.9938	2,239,179	2,516,107	2,501,498	0	(1,344)	0	0	3.380	3.682	MON	7,087	85,202	02/14/2022	02/26/2052
92259H-AA-5	VCC 234 A - CMBS			4	1.A FE	1,989,204	102.9013	2,047,099	1,989,381	1,989,309	0	105	0	0	7.670	7.670	MON	12,715	25,431	10/31/2023	11/25/2053
92259L-AB-4	VCC 2020-1 AFX - CMBS			4	1.A FE	409,322	86.0311	339,160	394,229	404,778	0	(2,708)	0	0	2.610	0.707	MON	857	10,289	09/28/2021	02/25/2050
92259T-AA-9	VCC 2021-1 A - CMBS			4	1.A FE	3,308,109	83.3641	2,758,016	3,308,398	3,307,619	0	(369)	0	0	1.400	1.369	MON	3,860	46,318	05/10/2021	05/25/2051
92259U-AA-6	VCC 2022-2 A - CMBS			4	1.A FE	1,690,000	91.4521	1,545,814	1,690,299	1,689,297	0	(687)	0	0	4.670	4.626	MON	6,578	78,937	04/05/2022	04/25/2052
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	529,066	83.5020	443,789	531,471	529,768	0	359	0	0	3.597	3.741	MON	850	19,117	09/28/2021	09/15/2044
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	3,814,239	95.5180	3,438,586	3,599,935	3,684,016	0	(28,884)	0	0	3.783	2.880	MJSD	6,053	136,186	01/01/2021	06/15/2049
96033E-AA-6	WESTR 231 A - RMBS			4	1.A FE	1,318,020	99.5519	1,314,285	1,320,201	1,317,976	0	(44)	0	0	5.840	5.857	MON	6,425	43,261	05/05/2023	12/21/2037
96034J-AB-2	WESTR 2022-1 B - RMBS			4	1.F FE	248,120	95.4173	237,031	248,415	247,262	0	(315)	0	0	2.288	2.832	MON	474	5,684	01/14/2022	08/20/2036
96034L-AA-9	WESTR 2020-1 A - RMBS			4	1.A FE	200,604	98.0077	192,883	196,804	197,434	0	(1,424)	0	0	2.713	1.214	MON	445	5,339	09/28/2021	03/20/2034
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	1,578,525	85.9951	1,368,014	1,590,805	1,580,138	0	1,164	0	0	3.228	3.445	MON	2,282	51,351	09/28/2021	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	5,448,097	81.8735	4,460,779	5,448,379	5,448,116	0	8	0	0	3.104	3.104	MON	7,516	169,118	05/07/2021	05/15/2046
97064Y-AA-2	WESTF 2023-A A - ABS			4	1.F FE	980,993	102.8200	1,020,411	992,424	982,079	0	1,086	0	0	8.000	8.438	MON	3,529	9,924	10/19/2023	10/15/2048
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	2,782,996	89.9701	2,658,616	2,955,000	2,821,575	0	29,591	0	0	2.841	4.114	MJSD	6,063	83,952	06/02/2022	12/05/2050
97988W-AA-9	WDMNT 207 A1A - CDO		C	2,5	1.A FE	5,000,000	100.0212	5,001,060	5,000,000	5,000,000	0	0	0	0	7.555	7.612	JAJO	80,802	344,961	01/01/2021	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO		C	4	1.A FE	2,015,757	92.6816	1,853,632	2,000,000	2,008,439	0	(2,515)	0	0	3.540	3.414	JAJO	13,963	70,800	01/01/2021	07/21/2031

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
98877G-AQ-1	ZCCP 2019-1 A1R - CDO		C	4,5	1.A FE	4,272,285	100.0110	4,272,755	4,272,285	4,272,285	0	0	0	0	7.165	7.225	JAJO	65,478	277,907	09/17/2021	07/16/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						407,039,939	XXX	390,390,471	411,585,813	407,073,480	(107,145)	568,908	0	0	XXX	XXX	XXX	2,610,488	17,436,287	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,148,044,583	XXX	1,112,959,071	1,164,545,826	1,147,326,981	(1,874,708)	1,968,153	7,082	0	XXX	XXX	XXX	9,960,434	40,978,698	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN			5	4.C FE	2,451,782	95.2500	2,638,782	2,770,375	2,592,146	62,773	131,197	0	0	12.998	18.204	MJSD	5,001	355,887	09/15/2022	06/30/2025
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD			5	3.C FE	1,399,948	99.6250	1,458,507	1,463,997	1,417,844	0	15,500	0	0	7.948	9.250	MJSD	1,616	131,989	09/08/2022	02/01/2027
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)			5	2.B FE	807,000	102.2810	818,248	800,000	805,182	0	(2,726)	0	0	9.166	9.091	JAJO	15,276	69,804	05/17/2022	10/20/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA			5	4.B FE	7,183,507	79.4000	5,761,318	7,256,068	5,761,318	(1,219,480)	14,972	0	0	10.437	10.822	JAJO	174,610	708,634	02/24/2021	03/10/2026
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT			5	4.B FE	3,771,500	79.3750	3,151,188	3,970,000	3,151,188	(678,084)	58,956	0	0	10.394	12.417	FMAN	71,069	298,000	01/31/2023	03/10/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA			5	4.B PL	2,507,211	99.0000	2,508,872	2,534,214	2,508,872	(4,595)	4,759	0	0	12.788	13.194	FMAN	30,676	318,368	03/09/2021	01/22/2027
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN			5	3.C FE	926,989	99.6410	981,313	984,849	940,163	23,340	10,906	0	0	8.720	10.189	MON	1,193	84,493	09/08/2022	04/16/2028
N8233B-AE-2	FLUTTER ENTERTAINMENT PLC - THIRD AMENDM		C	5	2.C FE	203,086	100.2220	208,222	207,761	203,977	0	6,193	0	0	8.902	9.532	MJSD	4,675	16,448	09/16/2022	07/22/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						19,251,023	XXX	17,526,450	19,987,263	17,380,689	(1,816,045)	239,758	0	0	XXX	XXX	XXX	304,115	1,983,623	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						19,251,023	XXX	17,526,450	19,987,263	17,380,689	(1,816,045)	239,758	0	0	XXX	XXX	XXX	304,115	1,983,623	XXX	XXX
2419999999. Total - Issuer Obligations						749,726,102	XXX	733,626,703	748,407,744	743,385,495	(59,306)	(1,456,355)	0	0	XXX	XXX	XXX	7,644,631	22,090,195	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						168,539,577	XXX	154,577,401	162,490,508	166,721,444	(1,708,257)	(706,769)	7,082	0	XXX	XXX	XXX	589,576	6,933,592	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						17,056,593	XXX	17,043,484	17,635,291	17,140,345	0	163,658	0	0	XXX	XXX	XXX	52,645	781,249	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						592,481,388	XXX	560,354,554	589,299,384	587,401,136	(107,145)	(1,240,635)	0	0	XXX	XXX	XXX	3,818,651	22,971,822	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						19,251,023	XXX	17,526,450	19,987,263	17,380,689	(1,816,045)	239,758	0	0	XXX	XXX	XXX	304,115	1,983,623	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,547,054,682	XXX	1,483,128,591	1,537,820,191	1,532,029,109	(3,690,753)	(3,000,343)	7,082	0	XXX	XXX	XXX	12,409,618	54,760,480	XXX	XXX

1.

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

1A 1A ...$ 585,106,920 1B ..$ 104,483,982 1C ..$ 73,411,041 1D ..$ 92,639,969 1E ..$ 77,514,692 1F ..$ 199,691,982 1G ..$ 95,803,531

1B 2A ...$ 68,089,883 2B ..$ 86,012,018 2C ..$ 120,473,153

1C 3A ...$ 4,803,448 3B ..$ 4,869,385 3C ..$ 4,256,170

1D 4A ...$ 0 4B ..$ 11,421,377 4C ..$ 2,592,146

1E 5A ...$ 0 5B ..$ 620,436 5C ..$ 238,976

1F 6 .....$ 0

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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
025816-CH-0	AMERICAN EXPRESS CO			1,000,000.000	1,000.00	0.000	852,500	85.250	852,500	1,000,000	1,578	35,993	0	31,250	0	0	31,250	0	2.C FE	07/27/2021
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	975,000	97.500	975,000	1,106,250	0	47,000	0	12,370	0	0	12,370	0	2.A FE	01/01/2021
19075Q-AC-6	COBANK ACB			2,000,000.000	1,000.00	0.000	1,925,000	96.250	1,925,000	2,166,840	0	125,000	0	(5,000)	0	0	(5,000)	0	2.B FE	03/24/2021
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			1,000,000.000	1,000.00	0.000	780,000	78.000	780,000	1,000,000	0	33,750	0	(10,000)	0	0	(10,000)	0	1.F FE	06/08/2021
28852N-20-8	ELLINGTON FINANCIAL INC			1,417.000	25.00	0.000	32,308	22.800	32,308	32,145	598	2,391	0	5,923	0	0	5,923	0	1.G PL	01/01/2021
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP			200,000.000	25.00	0.000	5,028,000	25.140	5,028,000	5,416,000	75,000	300,000	0	(872,000)	0	0	(872,000)	0	1.D FE	01/01/2021
404280-CQ-0	HSBC HOLDINGS PLC		C	2,000,000.000	100.00	0.000	1,627,500	81.375	1,627,500	2,000,000	0	94,000	0	37,198	0	0	37,198	0	2.C FE	03/02/2021
46625H-JQ-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	999,000	99.900	999,000	1,122,500	28,125	67,500	0	44,722	(40,722)	0	4,000	0	2.B FE	01/01/2021
48128B-AH-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	941,250	94.125	941,250	998,750	0	40,000	0	88,750	0	0	88,750	0	2.B FE	01/01/2021
55261F-AG-9	M&T BANK CORP			5,000,000.000	1,000.00	0.000	4,925,000	98.500	4,925,000	5,537,500	121,833	322,500	0	209,594	(172,094)	0	37,500	0	2.C FE	01/01/2021
55261F-AH-7	M&T BANK CORP			5,000,000.000	1,000.00	0.000	4,331,250	86.625	4,331,250	5,450,000	42,708	256,250	0	125,920	(75,920)	0	50,000	0	2.C FE	01/01/2021
59156R-BT-4	METLIFE INC			1,000,000.000	1,000.00	0.000	978,750	97.875	978,750	1,146,250	17,299	58,750	0	43,201	(19,451)	0	23,750	0	2.B FE	01/01/2021
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	1,865,000	93.250	1,865,000	2,177,500	16,667	100,000	0	154,960	(29,960)	0	125,000	0	2.B FE	01/01/2021
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	792,500	79.250	792,500	1,000,000	0	34,000	0	0	0	0	0	0	2.B FE	09/08/2021
743315-AU-7	PROGRESSIVE CORP			2,000,000.000	1,000.00	0.000	1,990,000	99.500	1,990,000	2,080,000	7,731	174,460	0	82,541	(7,541)	0	75,000	0	2.A FE	01/01/2021
808513-BK-0	CHARLES SCHWAB CORP			3,000,000.000	1,000.00	0.000	2,646,000	88.200	2,646,000	3,000,000	0	120,000	0	43,500	0	0	43,500	0	2.C FE	03/15/2021
808513-CB-9	CHARLES SCHWAB CORP			3,000,000.000	1,000.00	0.000	2,722,500	90.750	2,722,500	3,000,000	0	150,000	0	(15,000)	0	0	(15,000)	0	2.C FE	03/02/2022
857477-60-8	STATE STREET CORP			320,000.000	25.00	0.000	8,019,200	25.060	8,019,200	9,065,600	0	472,128	0	236,800	0	0	236,800	0	2.A FE	01/01/2021
857477-AQ-6	STATE STREET CORP			667,000.000	1,000.00	0.000	671,169	100.625	671,169	665,333	2,911	59,598	0	4,968	35	0	5,003	0	2.A FE	01/01/2021
89832Q-AF-6	TRUIST FINANCIAL CORP			2,000,000.000	1,000.00	0.000	1,807,500	90.375	1,807,500	2,285,000	0	102,000	0	(30,000)	0	0	(30,000)	0	2.B FE	01/01/2021
902973-BC-9	US BANCORP			3,000,000.000	1,000.00	0.000	2,351,250	78.375	2,351,250	3,000,000	0	111,000	0	(101,250)	0	0	(101,250)	0	2.B FE	10/19/2021
949746-46-5	WELLS FARGO & CO			200,000.000	25.00	0.000	5,028,000	25.140	5,028,000	5,830,000	0	331,248	0	64,000	0	0	64,000	0	2.B FE	01/01/2021
949746-TD-3	WELLS FARGO & CO			2,000,000.000	1,000.00	0.000	1,840,000	92.000	1,840,000	2,001,000	0	78,000	0	92,500	0	0	92,500	0	2.B FE	03/24/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							53,128,676	XXX	53,128,676	61,080,667	314,449	3,115,567	0	244,947	(345,654)	0	(100,706)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							53,128,676	XXX	53,128,676	61,080,667	314,449	3,115,567	0	244,947	(345,654)	0	(100,706)	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							53,128,676	XXX	53,128,676	61,080,667	314,449	3,115,567	0	244,947	(345,654)	0	(100,706)	0	XXX	XXX

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 5,028,000 1E ..$ 0 1F ..$ 780,000 1G ..$ 32,308

1B 2A ...$ 11,655,369 2B ..$ 18,528,250 2C ..$ 17,104,750

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 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
110122-10-8	BRISTOL MYERS SQUIBB ORD			30,000.000	1,539,300	51.310	1,539,300	1,860,900	0	68,400	0	(619,200)	0	(619,200)	0	01/01/2021	
28852N-10-9	ELLINGTON FINANCIAL ORD			30,834.000	391,900	12.710	391,900	391,900	2,775	57,351	0	76,160	65,676	10,484	0	01/01/2021	
354613-10-1	FRANKLIN RESOURCES ORD			47,100.000	1,403,109	29.790	1,403,109	1,177,029	0	56,520	0	160,611	0	160,611	0	01/01/2021	
37045V-10-0	GENERAL MOTORS ORD			32,225.000	1,157,522	35.920	1,157,522	1,341,849	0	11,601	0	73,473	0	73,473	0	01/01/2021	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			10,708.000	63,606	5.940	63,606	57,395	2,142	8,566	0	6,211	0	6,211	0	01/01/2021	
50181P-10-0	LCNB ORD			1,662.000	26,210	15.770	26,210	24,415	0	1,413	0	(3,706)	0	(3,706)	0	01/01/2021	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			12,600.000	1,975,050	156.750	1,975,050	1,375,794	0	68,040	0	(230,328)	0	(230,328)	0	01/01/2021	
73754Y-10-0	POTBELLY ORD			70,000.000	729,400	10.420	729,400	308,000	0	0	0	339,500	0	339,500	0	01/01/2021	
75574U-10-1	READY CAPITAL ORD			63,378.000	649,625	10.250	649,625	649,625	19,013	98,870	0	121,819	178,226	(56,406)	0	03/22/2021	
87901J-10-5	TEGNA ORD			10,000.000	153,000	15.300	153,000	139,500	1,138	3,988	0	(58,900)	0	(58,900)	0	01/01/2021	
90187B-80-4	TWO HARBORS INVESTMENT ORD			13,897.250	193,589	13.930	193,589	193,589	0	29,184	0	134,942	160,513	(25,571)	0	01/01/2021	
92556V-10-6	VIATRIS ORD			50,000.000	541,500	10.830	541,500	544,000	0	24,000	0	(15,000)	0	(15,000)	0	01/01/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					8,823,810	XXX	8,823,810	8,063,995	25,068	427,932	0	(14,418)	404,415	(418,833)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					8,823,810	XXX	8,823,810	8,063,995	25,068	427,932	0	(14,418)	404,415	(418,833)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
89147L-88-6	TORTOISE ENERGY INFR CORP NAV CF			10,295.000	296,187	28.770	296,187	206,930	0	29,238	0	(45,286)	0	(45,286)	0	01/01/2021	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					296,187	XXX	296,187	206,930	0	29,238	0	(45,286)	0	(45,286)	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					296,187	XXX	296,187	206,930	0	29,238	0	(45,286)	0	(45,286)	0	XXX	XXX
10805Z-ZC-5	BRIDGEFIELD EMPLOYERS INSURANCE COMPANY			25,000.000	133,994,788	5,359.792	133,994,788	123,543,703	0	0	0	5,098,882	0	5,098,882	0	01/01/2021	
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA			1,000,000.000	137,282,729	137.286	137,282,729	53,311,860	0	0	0	4,927,108	0	4,927,108	0	01/01/2021	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					271,277,516	XXX	271,277,516	176,855,563	0	0	0	10,025,991	0	10,025,991	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					271,277,516	XXX	271,277,516	176,855,563	0	0	0	10,025,991	0	10,025,991	0	XXX	XXX
5989999999 - Total Common Stocks					280,397,513	XXX	280,397,513	185,126,488	25,068	457,170	0	9,966,287	404,415	9,561,872	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					333,526,189	XXX	333,526,189	246,207,155	339,517	3,572,737	0	10,211,234	404,415	9,461,165	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		12/01/2023	Direct		40	40	0
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		09/01/2023	Direct		9	9	0
91282C-HH-7	UNITED STATES TREASURY		06/29/2023	MARKETAXESS CORPORATION		4,464,564	4,500,000	7,269
91282C-HM-6	UNITED STATES TREASURY		07/26/2023	Marketaxess		725,285	725,000	1,064
0109999999. Subtotal - Bonds - U.S. Governments						5,189,898	5,225,049	8,333
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -		11/08/2023	HILLTOP SECURITIES INC		3,965,531	5,067,771	2,977
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS		11/15/2023	CITIGROUP		2,269,525	2,500,000	5,550
31397P-PL-8	FHM M012 A1A - CMBS/RMBS		12/28/2023	WELLS FARGO SECURITIES LLC		1,909,588	2,047,815	7,011
31397P-PS-3	FHM M012 A1B - CMBS		11/28/2023	WELLS FARGO SECURITIES LLC		1,909,588	2,047,815	7,011
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		02/01/2023	Corporate Action		(20,000)	(20,000)	0
60416T-6U-7	MINNESOTA ST HSG FIN AGY		11/16/2023	RBC CAPITAL MARKETS		4,328,880	4,250,000	0
83756C-7X-7	SOUTH DAKOTA HSG DEV AUTH		11/16/2023	FUNB-FUNDS II		4,000,000	4,000,000	0
91743P-ES-0	UTAH HSG CORP		03/30/2023	Stifel, Nicolaus & Co., Inc.		2,045,620	2,000,000	5,806
91743P-EY-7	UTAH HSG CORP		09/28/2023	Stifel, Nicolaus & Co., Inc.		1,533,750	1,500,000	5,958
0909999999. Subtotal - Bonds - U.S. Special Revenues						21,942,481	23,393,401	34,313
00038P-AA-8	AASET 211 A - ABS		11/03/2023	DEUTSCHE BANK SECURITIES, INC.		490,091	555,935	957
000848-AA-9	ABPCI X A1A - CDO		03/29/2023	Jefferies		467,163	475,000	6,242
006346-AW-0	ADMSO 231 A2 - ABS		07/19/2023	BARCLAYS CAPITAL INC FIXED INC		999,960	1,000,000	0
009158-BF-2	AIR PRODUCTS AND CHEMICALS INC		02/27/2023	CITIGROUP		2,994,810	3,000,000	0
014916-AA-8	ALEXANDER FUNDING TRUST II		08/15/2023	MIZUHO SECURITIES USA INC.		1,000,000	1,000,000	0
02665W-EH-0	AMERICAN HONDA FINANCE CORP		04/13/2023	BNP Paribas		2,996,100	3,000,000	0
02665W-EM-9	AMERICAN HONDA FINANCE CORP		07/05/2023	CITIGROUP		3,998,240	4,000,000	0
03027W-AM-4	AMETOW 231 A - RMBS		03/08/2023	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
03666H-AF-8	ANTARES HOLDINGS LP		08/08/2023	SMBC SECURITIES INC		1,997,240	2,000,000	0
03990B-AA-9	ARES MANAGEMENT CORP		11/07/2023	MORGAN STANLEY CO		2,994,060	3,000,000	0
04685A-2V-2	ATHENE GLOBAL FUNDING		02/23/2023	KEYBANK CAPITAL MARKETS INC		4,261,800	5,000,000	53,125
04685A-3E-9	ATHENE GLOBAL FUNDING		01/31/2023	KEYBANK CAPITAL MARKETS INC		3,211,880	4,000,000	34,692
05377R-HG-2	AESOP 236 A - RMBS		09/27/2023	MITSUBISHI UFJ SECURITIES		1,471,230	1,500,000	2,179
05377R-HM-9	AESOP 2023-8 A - RMBS		09/12/2023	Bank of America Merrill Lynch		999,608	1,000,000	0
05565E-CF-0	BMW US CAPITAL LLC		08/08/2023	Bank of America Merrill Lynch		2,495,750	2,500,000	0
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	03/21/2023	Amherst Securities Group LLC		2,925,000	3,000,000	4,003
08576P-AK-7	BERRY GLOBAL INC		03/27/2023	CITIGROUP		990,960	1,000,000	0
088929-AB-0	BGC GROUP INC		10/06/2023	EXCHANGE		205,880	200,000	2,698
09247X-AT-8	BLACKROCK INC		06/22/2023	Bank of America Merrill Lynch		2,944,320	3,000,000	12,271
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		02/09/2023	JP Morgan		5,000,000	5,000,000	0
11271L-AK-8	BROOKFIELD FINANCE INC		11/27/2023	Bank of America Merrill Lynch		3,000,000	3,000,000	0
114259-AX-2	BROOKLYN UNION GAS CO		09/12/2023	BNP Paribas		1,000,000	1,000,000	0
12569Q-AA-8	CHNGE 234 A1 - RMBS		08/17/2023	BARCLAYS CAPITAL INC FIXED INC		999,982	1,000,000	4,418
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE		09/27/2023	Bank of America Merrill Lynch		1,000,000	1,000,000	0
17325F-BB-3	CITIBANK NA		09/26/2023	CITIGROUP		1,500,000	1,500,000	0
19685E-AA-9	COLT 222 A1 - CMO/RMBS		10/17/2023	MORGAN STANLEY CO		1,172,152	1,368,437	2,049
19688M-AA-8	COLT 28 A1 - CMO/RMBS		03/14/2023	Bank of America Merrill Lynch		1,422,210	1,414,254	3,811
20826F-BF-2	CONOCOPHILLIPS CO		08/08/2023	TORONTO DOMINION BANK LONDON		2,495,175	2,500,000	0
210518-DU-7	CONSUMERS ENERGY CO		02/13/2023	BARCLAYS CAPITAL INC FIXED INC		994,510	1,000,000	0
224936-AA-2	CAALT 233 A - ABS		08/15/2023	WELLS FARGO SECURITIES LLC		499,900	500,000	0
225401-BG-2	UBS GROUP AG	C	09/18/2023	UBS SECURITIES		2,000,000	2,000,000	0
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	JP Morgan		4,995,550	5,000,000	0
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		01/03/2023	JP Morgan		2,991,030	3,000,000	0
26442U-AQ-7	DUKE ENERGY PROGRESS LLC		03/06/2023	MITSUBISHI UFJ SECURITIES		2,999,280	3,000,000	0
26444H-AQ-4	DUKE ENERGY FLORIDA LLC		11/06/2023	GOLDMAN		1,996,380	2,000,000	0
29366M-AE-8	ENTERGY ARKANSAS LLC		08/14/2023	CITIGROUP		2,485,975	2,500,000	0
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		02/28/2023	JP Morgan		998,830	1,000,000	0
30225V-AJ-6	EXTRA SPACE STORAGE LP		03/21/2023	JP Morgan		998,230	1,000,000	0
33830G-AA-9	FIVE CORNERS FUNDING TRUST III		03/01/2023	CREDIT SUISSE SECURITIES		10,000,000	10,000,000	0
33830J-AB-1	GUYS 2017-1 A2 - RMBS		06/01/2023	INTERCOMPANY		0	0	(199)

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
341081-GL-5	FLORIDA POWER & LIGHT CO		02/28/2023	CITIGROUP		1,497,570	1,500,000	0
34962U-AC-2	FCO XV AT - CDO		04/04/2023	MIZUHO SECURITIES USA INC.		3,883,750	4,000,000	50,234
387422-AC-2	SCFGP 231 A3 - ABS		10/11/2023	Bank of America Merrill Lynch		999,917	1,000,000	0
440327-AL-8	HORACE MANN EDUCATORS CORP		09/12/2023	JP Morgan		1,996,780	2,000,000	0
44891A-CE-5	HYUNDAI CAPITAL AMERICA		03/28/2023	BARCLAYS CAPITAL INC FIXED INC		1,991,940	2,000,000	0
44891A-CN-5	HYUNDAI CAPITAL AMERICA		09/18/2023	JP Morgan		1,998,720	2,000,000	0
45276N-AA-9	IMPRL 2022-NQM4 A1 - RMBS		09/26/2023	GOLDMAN		850,814	902,123	3,225
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		09/20/2023	BARCLAYS CAPITAL INC FIXED INC		794,768	888,474	1,885
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS		03/09/2023	BARCLAYS CAPITAL INC		1,376,968	1,410,467	2,534
458140-CG-3	INTEL CORP		02/07/2023	JP Morgan		1,994,300	2,000,000	0
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CORP		01/30/2023	GOLDMAN		4,998,800	5,000,000	0
46124H-AG-1	INTUIT INC		09/12/2023	MORGAN STANLEY CO		1,491,345	1,500,000	0
46266T-AE-8	IQVIA INC		11/14/2023	JP Morgan		1,997,160	2,000,000	0
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS		09/29/2023	BARCLAYS CAPITAL INC		921,649	1,131,725	204
469814-AB-3	JACOBS ENGINEERING GROUP INC		08/15/2023	Bank of America Merrill Lynch		999,490	1,000,000	0
49177J-AC-6	KENVUE INC		03/08/2023	GOLDMAN		1,998,860	2,000,000	0
49327M-3H-5	KEYBANK NA		01/23/2023	KEYBANK CAPITAL MARKETS INC		4,975,900	5,000,000	0
494368-CE-1	KIMBERLY-CLARK CORP		02/13/2023	MORGAN STANLEY CO		4,992,400	5,000,000	0
532457-CF-3	ELI LILLY AND CO		02/23/2023	CREDIT SUISSE SECURITIES (USA)		4,989,350	5,000,000	0
539830-CA-5	LOCKHEED MARTIN CORP		05/23/2023	CREDIT AGRICOLE CIB		2,990,220	3,000,000	0
55284A-AA-6	MF1 2021-FL7 A - CMBS	C	04/11/2023	WELLS FARGO SECURITIES LLC		9,681,250	10,000,000	38,943
55284P-AC-9	MFRA 2022-NQM1 A1 - RMBS		09/22/2023	GOLDMAN		1,494,603	1,607,370	4,590
571748-BU-5	MARSH & MCLENNAN COMPANIES INC		09/06/2023	Bank of America Merrill Lynch		2,490,425	2,500,000	0
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JP Morgan		1,974,640	2,000,000	0
573874-AP-9	MARVELL TECHNOLOGY INC		09/11/2023	JP Morgan		1,994,160	2,000,000	0
57629W-6H-8	MASSMUTUAL GLOBAL FUNDING II		06/07/2023	JP Morgan		1,997,560	2,000,000	0
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS SCA	C	03/23/2023	MIZUHO SECURITIES USA INC.		2,990,790	3,000,000	0
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		08/03/2023	BARCLAYS CAPITAL INC FIXED INC		994,610	1,000,000	567
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		03/21/2023	JP Morgan		1,997,220	2,000,000	0
595620-AX-3	MIDAMERICAN ENERGY CO		09/05/2023	MITSUBISHI UFJ SECURITIES		2,496,650	2,500,000	0
62829D-2A-7	MUTUAL OF OMAHA COMPANIES GLOBAL FUNDING		07/19/2023	JP Morgan		2,997,720	3,000,000	0
62960N-AA-5	NXTC 201 A - CDO		02/14/2023	BMO Capital Markets		3,961,250	4,000,000	19,973
637639-AK-1	NATIONAL SECURITIES CLEARING CORP		06/22/2023	JP Morgan		1,994,320	2,000,000	7,222
64016N-AA-5	NBLY 211 A2 - ABS		08/17/2023	BARCLAYS CAPITAL INC FIXED INC		811,592	977,500	2,044
641062-BN-3	NESTLE HOLDINGS INC		09/06/2023	JP Morgan		1,493,475	1,500,000	0
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		09/19/2023	MORGAN STANLEY CO		2,135,562	2,221,362	4,504
65473P-AN-5	NISOURCE INC		03/21/2023	JP Morgan		998,290	1,000,000	0
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC		09/12/2023	Bank of America Merrill Lynch		999,000	1,000,000	0
66765R-CL-8	NORTHWEST NATURAL GAS CO		03/02/2023	US BANCORP		1,496,700	1,500,000	0
67077M-BA-5	NUTRIEN LTD	C	03/23/2023	BMO Capital Markets		1,996,400	2,000,000	0
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		01/06/2023	MORGAN STANLEY CO		1,999,975	2,000,000	14,280
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS		10/17/2023	BANCO SANTANDER		1,631,502	1,878,663	4,227
67116N-AA-7	OCI NV	C	03/09/2023	Bank of America Merrill Lynch		998,340	1,000,000	0
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS		10/20/2023	Bank of America Merrill Lynch		797,264	956,598	2,445
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		04/21/2023	Bank of America Merrill Lynch		3,013,581	3,472,618	5,788
678858-BX-8	OKLAHOMA GAS AND ELECTRIC CO		01/03/2023	MITSUBISHI UFJ SECURITIES		4,984,600	5,000,000	0
682680-BL-6	ONEOK INC		08/10/2023	GOLDMAN		1,999,520	2,000,000	0
68269J-AE-1	OMFIT 2023-1 A - ABS		10/18/2023	WELLS FARGO SECURITIES LLC		2,418,535	2,500,000	5,500
69120T-AA-4	ORTF 2020-1 A1R - CDO		08/07/2023	MITSUBISHI UFJ SECURITIES		5,000,000	5,000,000	0
69120V-AU-5	BLUE OWL CREDIT INCOME CORP		11/27/2023	SMBC SECURITIES INC		2,962,740	3,000,000	0
693304-BF-3	PECO ENERGY CO		06/15/2023	SMBC SECURITIES INC		2,994,645	3,000,000	0
69351U-BA-0	PPL ELECTRIC UTILITIES CORP		02/27/2023	BARCLAYS CAPITAL INC FIXED INC		1,979,500	2,000,000	0
6944PL-2U-2	PACIFIC LIFE GLOBAL FUNDING II		07/11/2023	JP Morgan		4,995,050	5,000,000	0
69547Y-AA-8	PATH 231 A - CMBS		09/27/2023	NOMURA SECURITIES/FIXED INCOME		1,311,934	1,500,000	0
709599-BT-0	PENSKE TRUCK LEASING CO LP		03/27/2023	JP Morgan		995,420	1,000,000	0
718547-AT-9	PHILLIPS 66 CO		03/27/2023	MIZUHO SECURITIES USA INC.		997,680	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74042M-AA-4	PRETSL 22 A1 - CDO	C	03/30/2023	CITIGROUP		2,174,997	2,395,042	4,156
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING II		06/21/2023	MORGAN STANLEY CO		3,999,840	4,000,000	0
74331G-AA-7	PROG 23SFR2 A - RMBS		09/19/2023	GOLDMAN		940,221	1,000,000	0
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO		03/23/2023	MITSUBISHI UFJ SECURITIES		999,070	1,000,000	0
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO		08/03/2023	WELLS FARGO SECURITIES LLC		3,994,800	4,000,000	0
749407-AA-0	ROKT 23CES3 A1A - CMO/RMBS		11/13/2023	WELLS FARGO SECURITIES LLC		1,499,975	1,500,000	4,742
75575R-AA-5	RCMT 23FL11 A - CMBS		01/26/2023	JP Morgan		3,192,000	3,200,000	0
75951A-AQ-1	RELIANCE STANDARD LIFE GLOBAL FUNDING II		09/28/2023	JP Morgan		2,602,170	3,000,000	504
784024-AC-5	SCFET 231 A3 - ABS		11/07/2023	Bank of America Merrill Lynch		749,828	750,000	0
78403D-AT-7	SBATOW 2021-1 C - RMBS		04/14/2023	TORONTO DOMINION BANK LONDON		1,598,139	1,830,000	249
78403D-AV-2	SBATOW 2021-2 C - RMBS		04/17/2023	TORONTO DOMINION BANK LONDON		2,603,700	3,000,000	613
78409V-BP-8	S&P GLOBAL INC		09/07/2023	Bank of America Merrill Lynch		2,996,760	3,000,000	0
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO		08/07/2023	MORGAN STANLEY CO		2,489,250	2,500,000	0
808513-CH-6	CHARLES SCHWAB CORP		09/21/2023	Various		5,474,220	5,500,000	10,568
81761T-AE-5	SERV 2021-1 A21 - RMBS		08/14/2023	MIZUHO SECURITIES USA INC.		795,512	958,990	1,221
83012A-AB-5	SIXTH STREET SPECIALTY LENDING INC		08/07/2023	Bank of America Merrill Lynch		994,030	1,000,000	0
871829-BT-3	SYSCO CORP		11/06/2023	Bank of America Merrill Lynch		1,980,740	2,000,000	0
876030-AC-1	TAPESTRY INC		11/15/2023	MORGAN STANLEY CO		1,996,060	2,000,000	0
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		10/19/2023	JP Morgan		999,990	1,000,000	6,078
892331-AR-0	TOYOTA MOTOR CORP	C	07/06/2023	JP Morgan		1,000,000	1,000,000	0
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP		01/09/2023	CITIGROUP		2,998,020	3,000,000	0
89236T-KR-5	TOYOTA MOTOR CREDIT CORP		01/09/2023	CITIGROUP		2,997,150	3,000,000	0
896239-AE-0	TRIMBLE INC		02/23/2023	Bank of America Merrill Lynch		998,430	1,000,000	0
89657A-AB-2	TRL 181 A2 - ABS		09/19/2023	MIZUHO SECURITIES USA INC.		1,387,148	1,500,000	770
904764-BT-3	UNILEVER CAPITAL CORP		09/05/2023	Bank of America Merrill Lynch		1,487,310	1,500,000	0
91324P-EU-2	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO SECURITIES LLC		998,120	1,000,000	0
91825K-AA-5	VINEB 23SFR1 A - CMBS		11/22/2023	Bank of America Merrill Lynch		926,297	1,000,000	0
92259H-AA-5	VCC 234 A - CMBS		10/31/2023	CITIGROUP		1,999,823	2,000,000	14,914
927958-AA-6	VISIO 231 A1 - RMBS		03/17/2023	BARCLAYS CAPITAL INC FIXED INC		3,999,994	4,000,000	14,733
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC		09/12/2023	CITIGROUP		998,500	1,000,000	0
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/05/2023	MORGAN STANLEY CO		998,800	1,000,000	0
928668-CB-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/07/2023	JP Morgan		1,996,020	2,000,000	0
931142-FB-4	WALMART INC		04/12/2023	MIZUHO SECURITIES USA INC.		3,493,560	3,500,000	0
96033E-AA-6	WESTGATE RESORTS 2023-1 LLC - ABS		05/05/2023	BANCO SANTANDER		1,497,523	1,500,000	0
97064Y-AA-2	WESTF 2023-A A - ABS		10/19/2023	Bank of America Merrill Lynch		988,481	1,000,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						292,656,979	299,094,557	352,958
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		01/31/2023	JP Morgan		3,800,000	4,000,000	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,800,000	4,000,000	0
2509999997. Total - Bonds - Part 3						323,589,358	331,713,007	395,604
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						323,589,358	331,713,007	395,604
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
10805Z-ZC-5	BRIDGEFIELD EMPLOYERS INSURANCE COMPANY		09/01/2023	Capital Contribution	0.000	10,957,114		0
10806@-10-3	BRIDGEFIELD INDEMNITY INSURANCE COMPANY		09/01/2023	Capital Contribution	900.000	10,957,114		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		03/31/2023	Stock Options	0.000	43,993		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		06/30/2023	Stock Options	0.000	43,658		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		09/30/2023	Stock Options	0.000	44,137		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						22,046,017	XXX	0
5989999997. Total - Common Stocks - Part 3						22,046,017	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						22,046,017	XXX	0
5999999999. Total - Preferred and Common Stocks						22,046,017	XXX	0
6009999999 - Totals						345,635,375	XXX	395,604

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371K-BS-9	FN 253949 - RMBS		12/01/2023	Paydown		1,072	1,072	1,224	1,210	0	(138)	0	(138)	0	1,072	0	0	0	42	09/01/2031
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		11/01/2023	Paydown		359	359	364	363	0	(4)	0	(4)	0	359	0	0	0	7	06/20/2063
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		12/01/2023	Paydown		1,424	1,424	1,433	1,436	0	(12)	0	(12)	0	1,424	0	0	0	11	04/20/2063
912828-4A-5	UNITED STATES TREASURY		02/28/2023	Maturity @ 100.00		3,551,000	3,551,000	3,720,227	3,556,080	0	(14,030)	0	(14,030)	0	3,551,000	0	0	0	46,607	02/28/2023
0109999999. Subtotal - Bonds - U.S. Governments						3,553,855	3,553,855	3,723,248	3,559,089	0	(14,184)	0	(14,184)	0	3,553,855	0	0	0	46,666	XXX
68609T-SH-2	OREGON		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		721,123	720,000	777,730	766,208	0	(607)	0	(607)	0	765,601	0	(44,478)	(44,478)	4,340	12/01/2049
717095-4W-0	PFLUGERVILLE TEX INDPT SCH DIST		02/15/2023	Maturity @ 100.00		1,150,000	1,150,000	1,252,592	1,151,034	0	(6,644)	0	(6,644)	0	1,150,000	0	0	0	28,750	02/15/2023
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,871,123	1,870,000	2,030,321	1,917,242	0	(7,251)	0	(7,251)	0	1,915,601	0	(44,478)	(44,478)	33,090	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		12/01/2023	Paydown		61,813	61,813	62,356	61,813	0	0	0	0	0	61,813	0	0	0	1,020	07/01/2043
13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		07/17/2023	Call @ 100.00		35,000	35,000	36,094	35,000	0	0	0	0	0	35,000	0	0	0	1,238	01/15/2040
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS		02/03/2023	RAYMOND JAMES & ASSOCIATES INC.		1,798,322	1,770,000	2,074,599	1,988,720	0	(12,933)	0	(12,933)	0	1,975,787	0	(177,465)	(177,465)	19,763	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2023	Paydown		8,894	8,888	11,119	11,016	0	(2,122)	0	(2,122)	0	8,894	0	0	0	156	02/01/2044
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2023	Call @ 100.00		18,602	18,602	19,198	19,177	0	(8)	0	(8)	0	19,169	0	(567)	(567)	343	11/01/2045
19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/26/2023	Call @ 100.00		45,187	45,187	45,826	45,671	0	(39)	0	(39)	0	45,632	0	(445)	(445)	949	07/01/2057
196480-DQ-7	COLORADO HSG & FIN AUTH - RMBS		01/27/2023	JP Morgan		1,517,891	1,505,000	1,716,784	1,665,700	0	(7,429)	0	(7,429)	0	1,658,271	0	(140,380)	(140,380)	14,418	05/01/2050
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -		12/01/2023	Paydown		122,868	122,868	96,144	0	0	26,724	0	26,724	0	122,868	0	0	0	241	04/01/2050
20775B-3M-6	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM		11/15/2023	Call @ 100.00		410,000	410,000	421,496	414,773	0	(3,096)	0	(3,096)	0	411,677	0	(1,677)	(1,677)	9,973	11/15/2044
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM		11/15/2023	Call @ 100.00		40,000	40,000	41,059	40,440	0	(167)	0	(167)	0	40,273	0	(273)	(273)	733	11/15/2044
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2023	Call @ 100.00		270,000	270,000	288,276	277,973	0	(2,771)	0	(2,771)	0	275,202	0	(5,202)	(5,202)	7,536	11/15/2039
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2023	Call @ 100.00		245,000	245,000	257,260	250,272	0	(2,258)	0	(2,258)	0	248,014	0	(3,014)	(3,014)	6,388	05/15/2039
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2023	Call @ 100.00		265,000	265,000	287,061	274,661	0	(2,915)	0	(2,915)	0	271,746	0	(6,746)	(6,746)	5,680	11/15/2041
3133N3-U9-3	FH RE6008 - RMBS		12/01/2023	Paydown		120,750	120,750	125,269	124,889	0	(4,139)	0	(4,139)	0	120,750	0	0	0	2,059	11/01/2049
31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		12/15/2023	Call @ 100.00		190,000	190,000	197,805	195,587	0	(1,223)	0	(1,223)	0	194,364	0	(4,364)	(4,364)	4,378	05/15/2027
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS		12/01/2023	Paydown		2,857	2,857	2,593	0	0	263	0	263	0	2,857	0	0	0	10	12/25/2036
31397P-PL-8	FHM M012 A1A - CMBS		12/01/2023	Paydown		169,461	169,462	0	0	0	169,481	0	169,481	0	169,461	0	0	0	7,253	08/15/2051
31397P-PS-3	FHM M012 A1B - CMBS/RMBS		12/01/2023	Paydown		169,461	169,461	158,023	0	0	11,439	0	11,439	0	169,461	0	0	0	600	08/01/2051
3140JX-EE-4	FN B02832 - RMBS		12/01/2023	Paydown		2,307	2,307	2,390	2,391	0	(85)	0	(85)	0	2,307	0	0	0	38	09/01/2049
3140K0-EL-8	FN B04638 - RMBS		12/01/2023	Paydown		97,933	97,933	101,002	100,522	0	(2,590)	0	(2,590)	0	97,933	0	0	0	1,042	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2023	Paydown		14,670	14,670	15,245	15,256	0	(587)	0	(587)	0	14,670	0	0	0	381	08/01/2049
3140QC-PN-0	FN CA4928 - RMBS		12/01/2023	Paydown		31,337	31,337	32,470	32,468	0	(1,131)	0	(1,131)	0	31,337	0	0	0	471	01/01/2050
31418D-HY-1	FN MA3846 - RMBS		12/01/2023	Paydown		52,573	52,573	53,977	53,771	0	(1,197)	0	(1,197)	0	52,573	0	0	0	873	11/01/2049
31418D-JW-3	FN MA3876 - RMBS		12/01/2023	Paydown		22,354	22,354	23,027	23,020	0	(666)	0	(666)	0	22,354	0	0	0	346	12/01/2049
34074M-KC-4	FLORIDA HSG FIN CORP REV - RMBS		12/01/2023	Paydown		103,809	116,169	119,190	117,280	0	(13,471)	0	(13,471)	0	103,809	0	0	0	1,842	01/01/2036
34074M-SJ-1	FLORIDA HSG FIN CORP REV - RMBS		01/27/2023	Various		3,449,223	3,405,000	3,741,380	3,651,626	0	(3,398)	0	(3,398)	0	3,648,228	0	(199,004)	(199,004)	82,910	01/01/2050
34161B-AS-8	FLORIDA ST DEPT TRANSN SEAPORT INVT PROG		07/01/2023	Call @ 100.00		3,160,000	3,160,000	3,411,473	3,173,332	0	(56,117)	0	(56,117)	0	3,160,000	0	0	0	158,000	07/01/2030
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		12/01/2023	Paydown		34,440	34,440	34,848	34,821	0	(381)	0	(381)	0	34,440	0	0	0	483	07/01/2037
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		12/01/2023	Paydown		291,980	291,980	310,580	309,885	0	(17,905)	0	(17,905)	0	291,980	0	0	0	5,945	05/21/2044
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		01/03/2023	Call @ 100.00		80,000	80,000	81,678	80,932	0	(3)	0	(3)	0	80,929	0	(929)	(929)	1,600	07/01/2034
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/03/2023	Call @ 100.00		75,000	75,000	83,287	78,485	0	(488)	0	(488)	0	77,997	0	(2,997)	(2,997)	2,200	01/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV - RMBS		01/27/2023	RAYMOND JAMES & ASSOCIATES INC.		3,116,305	3,095,000	3,452,380	3,371,482	0	(11,344)	0	(11,344)	0	3,360,138	0	(243,832)	(243,832)	38,406	04/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS		08/01/2023	Call @ 100.00		385,000	385,000	406,768	398,515	0	(2,486)	0	(2,486)	0	396,029	0	(11,029)	(11,029)	13,475	08/01/2046
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2023	Paydown		71,041	71,038	72,957	72,244	0	(1,203)	0	(1,203)	0	71,041	0	0	0	1,085	02/01/2047
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV - RMBS		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		1,060,328	1,050,000	1,166,214	1,135,414	0	(5,794)	0	(5,794)	0	1,129,619	0	(69,291)	(69,291)	20,889	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2023	Paydown		853,688	853,689	860,236	853,689	0	(1)	0	(1)	0	853,688	0	0	0	12,370	06/01/2043
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2023	Direct		30,000	30,000	30,363	30,000	0	0	0	0	0	30,000	0	0	0	1,209	12/01/2028
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		11/01/2023	Paydown		24,193	24,193	25,128	25,004	0	(811)	0	(811)	0	24,193	0	0	0	368	02/01/2031

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
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2023	Call @ 100.00		61,690	61,690	63,949	63,328	0	(119)	0	(119)	0	63,209	0	(1,519)	(1,519)	1,364	03/01/2059
45506D-DQ-5	INDIANA ST FIN AUTH REV		02/01/2023	Call @ 100.00		10,000,000	10,000,000	10,889,000	10,040,473	0	(40,473)	0	(40,473)	0	10,000,000	0	0	0	250,000	02/01/2031
45506D-DR-3	INDIANA ST FIN AUTH REV		02/01/2023	Call @ 100.00		1,414,500	1,414,500	1,539,898	1,420,225	0	(5,725)	0	(5,725)	0	1,414,500	0	0	0	35,363	02/01/2032
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		12/01/2023	Paydown		37,641	37,641	41,305	40,787	0	(3,145)	0	(3,145)	0	37,641	0	0	0	857	02/01/2033
49130R-AL-4	KENTUCKY HSG CORP CONDUIT MULTIFAMILY MT		05/01/2023	Call @ 100.00		780,000	780,000	802,893	780,000	0	0	0	0	0	780,000	0	0	0	16,250	06/01/2035
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Paydown		39,076	39,076	39,548	39,076	0	0	0	0	0	39,076	0	0	0	668	12/01/2038
56052F-AT-2	MAINE ST HSG AUTH MTG PUR - RMBS		12/11/2023	Direct		150,000	150,000	154,895	152,969	0	(2,969)	0	(2,969)	0	150,000	0	0	0	5,629	11/15/2040
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS		12/11/2023	Direct		90,000	90,000	92,370	90,716	0	(716)	0	(716)	0	90,000	0	0	0	3,308	11/15/2035
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS		12/11/2023	Direct		130,000	130,000	137,692	131,539	0	(1,539)	0	(1,539)	0	130,000	0	0	0	5,368	11/15/2047
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2023	Paydown		71,741	71,741	72,812	72,149	0	(408)	0	(408)	0	71,741	0	0	0	1,715	07/01/2043
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2023	Call @ 100.00		22,357	22,357	22,936	22,802	0	(33)	0	(33)	0	22,769	0	(412)	(412)	482	11/01/2058
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/17/2023	Call @ 100.00		85,000	85,000	85,139	85,049	0	(46)	0	(46)	0	85,003	0	(3)	(3)	1,923	09/01/2044
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/17/2023	Call @ 100.00		25,000	25,000	26,857	26,271	0	(119)	0	(119)	0	26,151	0	(1,151)	(1,151)	468	03/01/2050
57587A-DM-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/05/2023	Direct		360,000	360,000	384,556	366,484	0	(6,484)	0	(6,484)	0	360,000	0	0	0	9,260	12/01/2029
57587A-DN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/05/2023	Call @ 100.00		190,000	190,000	200,581	193,061	0	(2,999)	0	(2,999)	0	190,062	0	(62)	(62)	5,210	12/01/2034
57587A-DW-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/05/2023	Call @ 100.00		130,000	130,000	139,513	133,264	0	(2,707)	0	(2,707)	0	130,557	0	(557)	(557)	3,050	12/01/2025
57587A-FT-0	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		12/29/2023	Call @ 100.00		190,000	190,000	197,522	192,930	0	(1,498)	0	(1,498)	0	191,432	0	(1,432)	(1,432)	5,164	06/01/2045
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2023	Direct		105,000	105,000	108,813	106,216	0	(1,216)	0	(1,216)	0	105,000	0	0	0	3,200	06/01/2046
594653-7G-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2023	Call @ 100.00		80,000	80,000	85,477	83,461	0	(481)	0	(481)	0	82,980	0	(2,980)	(2,980)	1,340	12/01/2031
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2023	Direct		355,000	355,000	373,687	359,574	0	(4,574)	0	(4,574)	0	355,000	0	0	0	10,600	06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2023	Direct		190,000	190,000	199,981	192,028	0	(2,028)	0	(2,028)	0	190,000	0	0	0	4,988	06/01/2047
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/30/2023	RBC CAPITAL MARKETS		494,400	490,000	530,626	519,633	0	(543)	0	(543)	0	519,091	0	(24,691)	(24,691)	3,267	12/01/2048
594712-SE-2	MICHIGAN ST UNIV REVS		08/15/2023	Call @ 100.00		1,095,000	1,095,000	1,198,861	1,122,250	0	(27,250)	0	(27,250)	0	1,095,000	0	0	0	54,750	08/15/2029
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		174,955	174,955	175,294	174,955	0	0	0	0	0	174,955	0	0	0	2,193	12/01/2042
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		332,010	332,010	333,820	332,010	0	0	0	0	0	332,010	0	0	0	4,442	03/01/2043
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		71,031	71,031	71,576	71,218	0	(187)	0	(187)	0	71,031	0	0	0	1,257	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		17,561	17,561	17,973	17,746	0	(185)	0	(185)	0	17,561	0	0	0	295	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		89,581	89,581	91,036	90,220	0	(639)	0	(639)	0	89,581	0	0	0	1,673	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		143,119	143,119	148,602	145,516	0	(2,397)	0	(2,397)	0	143,119	0	0	0	2,186	04/01/2045
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		357,300	357,300	366,107	361,168	0	(3,868)	0	(3,868)	0	357,300	0	0	0	5,768	06/01/2045
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		137,809	137,809	140,461	139,431	0	(1,621)	0	(1,621)	0	137,809	0	0	0	1,322	10/01/2046
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		141,038	141,038	144,902	143,555	0	(2,517)	0	(2,517)	0	141,038	0	0	0	2,469	03/01/2047
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		09/01/2023	Direct		40,000	40,000	40,310	40,000	0	0	0	0	0	40,000	0	0	0	1,145	07/01/2031
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2023	Call @ 100.00		65,000	65,000	68,162	64,923	0	(298)	0	(298)	0	64,625	0	375	375	1,797	01/01/2045
60416S-KD-1	MINNESOTA ST HSG FIN AGY - RMBS		10/02/2023	Call @ 100.00		115,000	115,000	119,130	116,029	0	(802)	0	(802)	0	115,227	0	(227)	(227)	3,030	01/01/2041
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS		07/03/2023	Call @ 100.00		140,000	140,000	147,847	141,629	0	(1,025)	0	(1,025)	0	140,605	0	(605)	(605)	3,361	01/01/2047
60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2023	Call @ 100.00		290,000	290,000	309,259	298,490	0	(2,178)	0	(2,178)	0	296,313	0	(6,313)	(6,313)	8,600	12/01/2046
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		12/01/2023	Paydown		79,304	79,304	82,066	80,751	0	(1,446)	0	(1,446)	0	79,304	0	0	0	967	01/01/2040
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2023	Direct		175,000	175,000	183,129	176,681	0	(1,681)	0	(1,681)	0	175,000	0	0	0	3,111	05/01/2038
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		02/01/2023	RBC CAPITAL MARKETS		1,169,902	1,150,000	1,283,274	1,246,442	0	(4,965)	0	(4,965)	0	1,241,477	0	(71,575)	(71,575)	12,350	05/01/2049
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2023	Call @ 100.00		360,000	360,000	402,671	373,645	0	(4,967)	0	(4,967)	0	368,677	0	(8,677)	(8,677)	7,321	05/01/2050
61212R-X7-6	MONTANA ST BRD HSG - RMBS		12/01/2023	Call @ 100.00		55,000	55,000	56,466	55,417	0	(417)	0	(417)	0	55,000	0	0	0	1,600	12/01/2038
61212W-GR-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		12/01/2023	Direct		225,000	225,000	253,733	227,407	0	(2,407)	0	(2,407)	0	225,000	0	0	0	6,100	06/01/2050
63968M-KQ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2023	Call @ 100.00		275,000	275,000	275,426	275,099	0	(59)	0	(59)	0	275,039	0	(39)	(39)	6,995	09/01/2045
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/21/2023	Direct		2,053,115	2,055,000	2,175,629	2,139,869	0	(8,549)	0	(8,549)	0	2,131,320	0	(78,205)	(78,205)	30,350	09/01/2046
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/15/2023	JP Morgan		464,468	460,000	494,569	488,099	0	(2,329)	0	(2,329)	0	485,770	0	(21,302)	(21,302)	7,953	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2023	Direct		60,000	60,000	64,142	60,345	0	(345)	0	(345)	0	60,000	0	0	0	1,810	09/01/2049
641272-FX-2	NEVADA HSG DIV - RMBS		10/02/2023	Direct		55,000	55,000	61,436	55,000	0	0	0	0	0	55,000	0	0	0	1,900	04/01/2039
641279-LR-3	NEVADA HSG DIV SINGLE FAMILY MTG REV - R		04/03/2023	Call @ 100.00		120,000	120,000	122,539	120,958	0	(322)	0	(322)	0	120,637	0	(637)	(637)	2,100	04/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV - RM		10/02/2023	Direct		330,000	330,000	369,626	334,106	0	(4,106)	0	(4,106)	0	330,000	0	0	0	11,025	10/01/2048
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Direct		40,000	40,000	41,040	40,174	0	(174)	0	(174)	0	40,000	0	0	0	1,056	03/01/2045
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Call @ 100.00		90,000	90,000	93,878	91,987	0	(267)	0	(267)	0	91,720	0	(1,720)	(1,720)	2,450	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2023	Paydown		125,949	125,949	129,774	128,441	0	(2,493)	0	(2,493)	0	125,949	0	0	0	2,182	08/01/2038
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		96,800	96,800	99,644	99,842	0	(3,042)	0	(3,042)	0	96,800	0	0	0	1,461	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		113,282	113,282	115,555	113,682	0	(400)	0	(400)	0	113,282	0	0	0	1,891	07/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan		1,234,923	1,215,000	1,341,299	1,307,542	0	(6,739)	0	(6,739)	0	1,300,802	0	(65,879)	(65,879)	29,874	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		07/03/2023	Call @ 100.00		85,000	85,000	92,255	87,433	0	(452)	0	(452)	0	86,981	0	(1,981)	(1,981)	2,166	01/01/2050
647201-JJ-2	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan		1,454,945	1,455,000	1,532,013	1,516,513	0	(3,821)	0	(3,821)	0	1,512,692	0	(57,747)	(57,747)	29,488	07/01/2050
64972C-BD-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR		12/15/2023	Paydown		50,022	50,022	50,045	50,022	0	0	0	0	0	50,022	0	0	0	835	06/15/2036
649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Call @ 100.00		110,000	110,000	114,316	111,623	0	(976)	0	(976)	0	110,647	0	(647)	(647)	2,974	10/01/2034
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Call @ 100.00		185,000	185,000	189,094	187,068	0	(1,747)	0	(1,747)	0	185,320	0	(320)	(320)	4,438	10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Direct		85,000	85,000	87,183	85,582	0	(582)	0	(582)	0	85,000	0	0	0	1,436	10/01/2035
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Call @ 100.00		250,000	250,000	254,248	250,704	0	(704)	0	(704)	0	250,000	0	0	0	5,830	10/01/2043
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		01/30/2023	RBC CAPITAL MARKETS		2,206,355	2,225,000	2,453,463	2,401,595	0	(2,179)	0	(2,179)	0	2,399,416	0	(193,061)	(193,061)	25,958	10/01/2032
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/03/2023	Call @ 100.00		895,000	895,000	949,631	902,046	0	(2,996)	0	(2,996)	0	899,050	0	(4,050)	(4,050)	16,144	07/01/2031
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/03/2023	Call @ 100.00		165,000	165,000	182,177	166,627	0	(384)	0	(384)	0	166,243	0	(1,243)	(1,243)	3,561	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		02/07/2023	RBC CAPITAL MARKETS		800,032	795,000	848,774	833,199	0	(4,258)	0	(4,258)	0	828,941	0	(28,909)	(28,909)	18,961	07/01/2047
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/03/2023	Call @ 100.00		280,000	280,000	302,999	284,434	0	(1,210)	0	(1,210)	0	283,224	0	(3,224)	(3,224)	7,000	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY - RMBS		02/07/2023	RBC CAPITAL MARKETS		1,031,230	1,025,000	1,107,687	1,083,581	0	(9,027)	0	(9,027)	0	1,074,554	0	(43,324)	(43,324)	24,258	07/01/2048
676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV - R		09/20/2023	Call @ 100.00		20,000	20,000	20,057	20,000	0	0	0	0	0	20,000	0	0	0	810	03/20/2038
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Paydown		120,718	120,718	127,571	124,341	0	(3,623)	0	(3,623)	0	120,718	0	0	0	2,295	02/01/2044
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Paydown		73,921	73,921	75,261	74,803	0	(882)	0	(882)	0	73,921	0	0	0	995	03/01/2036
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/27/2023	RAYMOND JAMES & ASSOCIATES INC.		2,999,981	2,935,000	3,306,072	3,216,327	0	(3,808)	0	(3,808)	0	3,212,520	0	(212,539)	(212,539)	55,031	03/01/2050
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		02/13/2023	RBC CAPITAL MARKETS		622,224	610,000	680,992	667,674	0	(1,348)	0	(1,348)	0	666,326	0	(44,101)	(44,101)	18,029	01/01/2050
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		80,000	80,000	80,420	80,190	0	156	0	156	0	80,345	0	(345)	(345)	2,059	07/01/2034
686087-QM-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		220,000	220,000	226,521	223,527	0	(1,277)	0	(1,277)	0	222,249	0	(2,249)	(2,249)	8,816	07/01/2044
686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		125,000	125,000	128,421	126,870	0	(654)	0	(654)	0	126,217	0	(1,217)	(1,217)	5,003	07/01/2044
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		125,000	125,000	127,306	126,274	0	(472)	0	(472)	0	125,802	0	(802)	(802)	4,128	07/01/2044
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		85,000	85,000	88,050	86,493	0	(653)	0	(653)	0	85,840	0	(840)	(840)	3,131	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		375,000	375,000	403,504	386,878	0	(3,772)	0	(3,772)	0	383,107	0	(8,107)	(8,107)	15,670	07/01/2047
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		155,000	155,000	166,450	160,566	0	(1,552)	0	(1,552)	0	159,014	0	(4,014)	(4,014)	6,377	01/01/2040
686087-YJ-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		01/30/2023	RAYMOND JAMES & ASSOCIATES INC.		1,075,953	1,060,000	1,170,410	1,138,479	0	(1,413)	0	(1,413)	0	1,137,065	0	(61,112)	(61,112)	27,825	01/01/2049
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		09/27/2023	Direct		170,000	170,000	180,496	171,647	0	(1,647)	0	(1,647)	0	170,000	0	0	0	3,387	10/01/2046
72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		12/01/2023	Paydown		217,492	217,492	221,215	219,186	0	(1,695)	0	(1,695)	0	217,492	0	0	0	4,266	10/01/2044
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/03/2023	Call @ 100.00		35,000	35,000	37,045	35,596	0	(246)	0	(246)	0	35,350	0	(350)	(350)	928	07/01/2043
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/03/2023	Call @ 100.00		150,000	150,000	158,300	152,898	0	(1,114)	0	(1,114)	0	151,783	0	(1,783)	(1,783)	4,095	01/01/2047
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH - RMBS		10/04/2023	Direct		90,000	90,000	91,857	90,274	0	(274)	0	(274)	0	90,000	0	0	0	840	11/01/2037
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS		10/04/2023	Call @ 100.00		355,000	355,000	368,912	358,786	0	(2,070)	0	(2,070)	0	356,715	0	(1,715)	(1,715)	4,624	05/01/2039
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	RBC CAPITAL MARKETS		3,986,933	3,915,000	4,351,797	4,232,156	0	(41,622)	0	(41,622)	0	4,190,535	0	(203,602)	(203,602)	44,417	11/01/2048
88045R-B7-6	TENNESSEE HSG DEV AGY - RMBS		02/01/2023	RBC CAPITAL MARKETS		1,822,918	1,825,000	1,922,565	1,886,253	0	(4,102)	0	(4,102)	0	1,882,151	0	(59,233)	(59,233)	37,358	07/01/2045
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/03/2023	Call @ 100.00		245,000	245,000	256,527	247,101	0	(1,536)	0	(1,536)	0	245,565	0	(565)	(565)	5,955	07/01/2045
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Direct		55,000	55,000	58,796	55,333	0	(333)	0	(333)	0	55,000	0	0	0	1,156	01/01/2042
88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/01/2023	Paydown		64,460	64,460	66,996	66,596	0	(2,136)	0	(2,136)	0	64,460	0	0	0	1,074	10/01/2032
88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Call @ 100.00		180,000	180,000	186,667	182,175	0	(887)	0	(887)	0	181,288	0	(1,288)	(1,288)	3,759	03/01/2039
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Paydown		30,054	30,054	31,058	30,813	0	(759)	0	(759)	0	30,054	0	0	0	455	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		02/08/2023	Various		1,563,601	1,540,000	1,753,028	1,713,731	0	(4,998)	0	(4,998)	0	1,708,733	0	(145,132)	(145,132)	27,093	03/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/29/2023	Various		8,068	8,068	8,298	8,280	0	(5)	0	(5)	0	8,275	0	(208)	(208)	103	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/29/2023	Call @ 100.00		8,068	8,068	8,298	8,280	0	(4)	0	(4)	0	8,275	0	(208)	(208)	101	07/01/2037
91743P-AE-5	UTAH HSG CORP - RMBS		12/01/2023	Paydown		19,587	19,592	21,540	21,460	0	(1,874)	0	(1,874)	0	19,587	0	0	0	374	04/21/2044
91743P-AF-2	UTAH HSG CORP - RMBS		12/01/2023	Paydown		85,541	85,541	91,538	91,296	0	(5,756)	0	(5,756)	0	85,541	0	0	0	1,961	05/21/2044
91743P-AH-8	UTAH HSG CORP - RMBS		12/01/2023	Paydown		3,506	3,507	3,942	1,012	0	2,494	0	2,494	0	3,506	0	0	0	76	06/21/2044
91743P-AJ-4	UTAH HSG CORP - RMBS		12/01/2023	Paydown		242,905	242,905	263,178	261,931	0	(19,026)	0	(19,026)	0	242,905	0	0	0	4,792	07/21/2044
91743P-AK-1	UTAH HSG CORP - RMBS		12/01/2023	Paydown		24,527	24,527	26,255	25,315	0	(788)	0	(788)	0	24,527	0	0	0	394	08/21/2044
91743P-ES-0	UTAH HSG CORP		11/21/2023	Call @ 100.00		13,893	13,893	14,210	0	0	(2)	0	(2)	0	13,938	0	(45)	(45)	256	04/21/2053
91743P-ES-0	UTAH HSG CORP		12/21/2023	Direct		53,290	53,290	54,505	0	0	(12)	0	(12)	0	53,290	0	0	0	244	04/21/2053
91743P-EY-7	UTAH HSG CORP		11/21/2023	Direct		1,276	1,276	1,305	0	0	0	0	0	0	1,276	0	0	0	7	10/21/2053
91743P-EY-7	UTAH HSG CORP		12/21/2023	Direct		1,273	1,273	1,302	0	0	0	0	0	0	1,273	0	0	0	7	10/21/2053
924190-GP-0	VERMONT HSG FIN AGY - RMBS		11/01/2023	Call @ 100.00		105,000	105,000	108,346	106,350	0	(923)	0	(923)	0	105,427	0	(427)	(427)	3,100	11/01/2044
924190-HG-9	VERMONT HSG FIN AGY - RMBS		11/01/2023	Call @ 100.00		155,000	155,000	158,587	157,164	0	(665)	0	(665)	0	156,498	0	(1,498)	(1,498)	4,313	11/01/2045
924190-KG-5	VERMONT HSG FIN AGY - RMBS		11/01/2023	Call @ 100.00		245,000	245,000	259,323	255,065	0	(1,957)	0	(1,957)	0	253,108	0	(8,108)	(8,108)	7,200	11/01/2046
92812U-XA-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		06/02/2023	Paydown		797,321	797,321	867,477	863,823	0	(66,502)	0	(66,502)	0	797,321	0	0	0	19,428	03/25/2038
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		12/01/2023	Paydown		66,507	66,507	71,222	70,977	0	(4,469)	0	(4,469)	0	66,507	0	0	0	2,221	03/25/2038
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2023	Paydown		283,000	283,000	294,949	293,918	0	(10,918)	0	(10,918)	0	283,000	0	0	0	4,705	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2023	Direct		160,000	160,000	166,550	161,446	0	(1,446)	0	(1,446)	0	160,000	0	0	0	4,700	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2023	Direct		215,000	215,000	223,946	216,426	0	(1,426)	0	(1,426)	0	215,000	0	0	0	5,513	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2023	Direct		120,000	120,000	127,550	121,010	0	(1,010)	0	(1,010)	0	120,000	0	0	0	2,888	09/01/2046
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS		12/01/2023	Call @ 100.00		75,000	75,000	76,010	75,454	0	(223)	0	(223)	0	75,231	0	(231)	(231)	1,284	12/01/2044
0909999999. Subtotal - Bonds - U.S. Special Revenues						69,105,438	68,774,748	74,373,347	71,327,087	0	(341,911)	0	(341,911)	0	71,354,492	0	(2,249,054)	(2,249,054)	1,519,214	XXX
000366-AA-2	AASET 2017-1 A - ABS		12/16/2023	Paydown		333,833	333,833	305,925	306,979	0	26,854	0	26,854	0	333,833	0	0	0	6,760	05/16/2042
00038P-AA-8	AASET 211 A - ABS		12/16/2023	Paydown		82,330	82,330	80,301	70,681	0	1,999	0	1,999	0	82,330	0	0	0	1,121	11/16/2041
000825-AA-7	ACAM 19FL1 A - CMBS		11/16/2023	Paydown		175	175	174	174	0	0	0	0	0	175	0	0	0	10	11/16/2034
000825-AA-7	ACAM 19FL1 A - CMBS		12/18/2023	Paydown		926,018	926,018	923,586	924,789	0	1,230	0	1,230	0	926,018	0	0	0	12,936	11/16/2034
00192J-AA-4	APS 2016-1 1A - CMO/RMBS		11/29/2023	Paydown		360,698	360,698	358,367	359,659	0	1,040	0	1,040	0	360,698	0	0	0	8,493	07/27/2057
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		06/16/2023	Paydown		46,951	46,951	46,922	46,951	0	0	0	0	0	46,951	0	0	0	1,272	09/16/2036
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		10/20/2023	Paydown		83,333	83,333	83,333	80,000	3,333	0	0	3,333	0	83,333	0	0	0	4,010	04/20/2026
00256D-AA-0	AASET 2019-1 A - ABS		12/15/2023	Paydown		165,523	165,523	105,390	105,912	796	58,815	0	59,611	0	165,523	0	0	0	3,898	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS		12/02/2023	Paydown		147,512	147,512	153,762	151,579	0	(4,067)	0	(4,067)	0	147,512	0	0	0	3,064	12/02/2033
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		12/13/2023	Various		2,383,396	2,938,133	2,618,164	2,678,117	0	19,623	0	19,623	0	2,697,740	0	(314,344)	(314,344)	79,118	12/25/2036
006346-AS-9	ADMSO 181 A - ABS		07/31/2023	Paydown		607,763	607,763	567,499	568,321	0	39,442	0	39,442	0	607,763	0	0	0	18,057	11/16/2048
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2023	Paydown		4,599	4,599	4,608	4,614	0	(16)	0	(16)	0	4,599	0	0	0	182	06/25/2035
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		01/15/2023	Maturity @ 100.00		322,212	322,212	305,451	319,796	1,800	617	0	2,417	0	322,212	0	0	0	7,975	01/15/2023
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		01/31/2023	Various		851,532	874,126	934,345	933,431	0	(279)	0	(279)	0	933,152	0	(81,620)	(81,620)	4,164	10/17/2052
026929-AA-7	AHM 2006-3 111 - RMBS		12/01/2023	Various		2,463,817	3,114,850	2,926,182	2,986,519	0	52,548	0	52,548	0	3,039,067	0	(575,250)	(575,250)	105,655	12/25/2046
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/15/2023	Paydown		2,000,000	2,000,000	2,025,864	2,002,746	0	(2,746)	0	(2,746)	0	2,000,000	0	0	0	15,350	03/16/2048
03330P-AA-7	ANCHF 5 A - CDO		10/25/2023	Paydown		51,360	51,360	51,971	51,773	0	(412)	0	(412)	0	51,360	0	0	0	2,106	04/25/2036
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		12/01/2023	Paydown		203,269	203,269	198,221	197,933	0	5,336	0	5,336	0	203,269	0	0	0	4,811	05/25/2067
03666H-AA-9	ANTARES HOLDINGS LP		08/15/2023	Maturity @ 100.00		2,000,000	2,000,000	2,040,000	2,008,955	0	(8,955)	0	(8,955)	0	2,000,000	0	0	0	120,000	08/15/2023
03789X-AD-0	DIN 2019-1 A21 - RMBS		04/17/2023	Paydown		1,485,000	1,485,000	1,509,216	1,498,228	0	(13,228)	0	(13,228)	0	1,485,000	0	0	0	22,836	06/07/2049
038370-AA-0	AQFIT 2019-A A - ABS		12/15/2023	Paydown		33,355	33,355	34,161	34,416	0	(1,061)	0	(1,061)	0	33,355	0	0	0	577	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS		12/17/2023	Paydown		280,607	280,607	282,761	282,618	0	(2,011)	0	(2,011)	0	280,607	0	0	0	2,763	07/17/2046
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	03/15/2023	Paydown		1,052,612	1,052,612	1,046,448	1,052,068	0	544	0	544	0	1,052,612	0	0	0	9,757	09/15/2034
03880W-AC-2	ARCLO 2020-FL1 AS - CMBS	C	06/15/2023	Paydown		1,500,000	1,500,000	1,501,346	1,500,476	0	(476)	0	(476)	0	1,500,000	0	0	0	46,359	02/15/2035
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	12/15/2023	Paydown		591,172	591,172	591,172	591,172	0	0	0	0	0	591,172	0	0	0	33,769	12/17/2035
038923-AD-0	ARBOR REALTY TRUST INC		05/01/2023	Maturity @ 100.00		1,000,000	1,000,000	1,026,625	1,003,392	0	(3,392)	0	(3,392)	0	1,000,000	0	0	0	28,125	05/01/2023
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	07/18/2023	Paydown		1,729,780	1,729,780	1,725,420	1,725,541	0	4,239	0	4,239	0	1,729,780	0	0	0	41,366	02/18/2037

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
05493N-AA-0	BDS 21FL9 A - CMBS	C	12/18/2023	Paydown		215,660	215,660	215,660	215,660	0	0	0	0	0	215,660	0	0	0	13,328	11/18/2038
05525F-AA-9	BAMLL 2013-FRR3 A - CMBS		05/25/2023	Paydown		2,000,000	2,000,000	1,905,000	1,935,511	0	64,489	0	64,489	0	2,000,000	0	0	0	0	08/28/2046
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		12/13/2023	Various		591,707	742,048	736,335	649,008	98,965	9,489	0	108,455	0	757,463	0	(165,756)	(165,756)	24,696	01/25/2037
05531F-BJ-1	TRUIST FINANCIAL CORP		03/16/2023	Maturity @ 100.00		1,000,000	1,000,000	1,032,703	1,000,237	0	(2,037)	0	(2,037)	0	1,000,000	0	0	0	11,000	03/16/2023
05541T-AP-6	BGC PARTNERS INC		10/06/2023	EXCHANGE		205,880	200,000	213,079	208,102	0	(2,222)	0	(2,222)	0	205,880	0	0	0	7,273	12/15/2025
055682-AC-2	BNCMT 2006-1 A3 - RMBS		12/01/2023	Various		834,110	873,744	860,422	871,264	0	1,784	0	1,784	0	873,048	0	(38,938)	(38,938)	20,628	10/25/2036
05584A-AA-8	HGVGI 17A A - RMBS		12/25/2023	Paydown		151,205	151,205	154,362	152,516	0	(1,311)	0	(1,311)	0	151,205	0	0	0	2,387	05/25/2029
05607Y-AJ-0	B2R 2015 - 1 B - RMBS		03/17/2023	Paydown		186,622	186,622	197,220	191,542	0	(4,920)	0	(4,920)	0	186,622	0	0	0	1,677	05/15/2048
05608V-AA-4	BX 2021-MFM1 A - CMBS		10/15/2023	Paydown		467,476	467,476	467,677	467,496	0	(20)	0	(20)	0	467,476	0	0	0	15,027	01/17/2034
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		12/01/2023	Paydown		131,318	131,318	128,867	128,642	0	2,676	0	2,676	0	131,318	0	0	0	2,879	07/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2023	Paydown		186,835	186,835	179,624	179,388	0	7,447	0	7,447	0	186,835	0	0	0	2,570	06/26/2051
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS		12/01/2023	Paydown		21,274	21,274	21,873	21,814	0	(540)	0	(540)	0	21,274	0	0	0	449	07/25/2034
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2023	Paydown		11,483	11,483	11,592	10,403	1,181	(101)	0	1,080	0	11,483	0	0	0	195	07/25/2034
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS		12/01/2023	Paydown		6,219	6,220	6,253	6,308	0	(89)	0	(89)	0	6,219	0	0	0	128	03/25/2044
09261L-AD-0	BLACKSTONE SECURED LENDING FUND		07/14/2023	Maturity @ 100.00		2,500,000	2,500,000	2,598,710	2,521,259	0	(21,259)	0	(21,259)	0	2,500,000	0	0	0	91,250	07/14/2023
09748R-AA-6	BOJA 2020-1 A2 - ABS		10/20/2023	Paydown		10,000	10,000	10,023	10,022	0	(22)	0	(22)	0	10,000	0	0	0	240	10/20/2050
10901U-AA-0	BDF I A - CDO	C	10/25/2023	Paydown		113,419	113,419	117,302	115,596	0	(2,178)	0	(2,178)	0	113,419	0	0	0	4,820	04/25/2036
11271R-AA-7	BROOKFIELD FINANCE LLC		07/14/2023	Call @ 100.00		654,000	654,000	701,510	676,041	0	(10,814)	0	(10,814)	0	665,227	0	(11,227)	(11,227)	18,580	04/01/2024
12327F-AA-5	BJETS 2020-1 A - ABS		12/15/2023	Paydown		230,602	230,602	230,764	230,745	0	(143)	0	(143)	0	230,602	0	0	0	2,683	11/15/2035
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2023	Paydown		4,746	4,746	4,857	4,820	0	(74)	0	(74)	0	4,746	0	0	0	67	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2023	Paydown		4,746	4,746	4,962	4,918	0	(172)	0	(172)	0	4,746	0	0	0	83	02/15/2050
12528C-AQ-4	CFIP 2014-1 BR - CDO		04/13/2023	Paydown		1,000,000	1,000,000	1,000,087	1,000,091	0	(91)	0	(91)	0	1,000,000	0	0	0	31,461	07/13/2029
12529K-AA-0	CFMT 21GRN1 A - ABS		12/20/2023	Paydown		341,932	341,932	341,928	341,929	0	3	0	3	0	341,932	0	0	0	1,942	03/20/2041
12530B-AA-7	CFMT 2021-3 A - CMBS		12/25/2023	Paydown		1,122,337	1,122,337	1,122,336	1,124,060	0	(1,722)	0	(1,722)	0	1,122,337	0	0	0	7,623	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		12/25/2023	Paydown		34,089	34,089	32,276	32,642	0	1,446	0	1,446	0	34,089	0	0	0	490	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/25/2023	Paydown		359,281	359,281	359,278	358,541	0	740	0	740	0	359,281	0	0	0	6,023	03/25/2067
125491-AN-0	CI FINANCIAL CORP	C	05/15/2023	Bank of America Merrill Lynch		593,560	781,000	585,475	590,431	0	6,736	0	6,736	0	597,167	0	(3,607)	(3,607)	10,413	12/17/2030
12563L-AS-6	CLIF 203 A - ABS		12/18/2023	Paydown		157,500	157,500	158,043	157,933	0	(433)	0	(433)	0	157,500	0	0	0	1,721	10/18/2045
12569Q-AA-8	CHNGE 234 A1 - RMBS		12/01/2023	Paydown		67,497	67,497	67,495	0	0	1	0	1	0	67,497	0	0	0	857	09/25/2058
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS		12/01/2023	Paydown		189,915	189,915	196,872	196,417	0	(6,502)	0	(6,502)	0	189,915	0	0	0	2,761	05/25/2043
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		11/21/2023	Paydown		30,170	46,303	43,876	46,473	0	(16,303)	0	(16,303)	0	30,170	0	0	0	450	04/22/2036
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		12/01/2023	Paydown		37,325	36,918	37,845	37,689	0	(364)	0	(364)	0	37,325	0	0	0	695	12/20/2035
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		12/01/2023	Paydown		2,572	2,572	2,655	2,656	0	(84)	0	(84)	0	2,572	0	0	0	54	05/25/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		12/01/2023	Paydown		16,949	16,949	17,145	16,758	0	191	0	191	0	16,949	0	0	0	391	11/20/2034
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2023	Paydown		15,000	15,000	15,030	15,029	0	(29)	0	(29)	0	15,000	0	0	0	157	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2023	Paydown		5,000	5,000	5,005	5,005	0	(5)	0	(5)	0	5,000	0	0	0	80	12/15/2050
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		11/25/2023	Paydown		270,408	270,408	261,254	264,324	0	6,084	0	6,084	0	270,408	0	0	0	2,862	03/25/2062
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2023	Paydown		169,173	169,173	173,537	172,774	0	(3,601)	0	(3,601)	0	169,173	0	0	0	3,456	01/15/2046
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP		05/15/2023	Maturity @ 100.00		5,000,000	5,000,000	5,324,155	5,008,810	0	(56,217)	0	(56,217)	0	5,000,000	0	0	0	86,250	05/15/2023
15137E-BN-2	CECLO 21 A1R - CDO		10/27/2023	Paydown		460,662	460,662	460,661	460,693	0	(31)	0	(31)	0	460,662	0	0	0	18,902	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	10/16/2023	Paydown		574,595	574,595	570,393	575,221	0	(626)	0	(626)	0	574,595	0	0	0	17,018	07/15/2030
15673N-AA-1	CERB 22 A - CDO	C	06/13/2023	Paydown		2,000,000	2,000,000	1,979,960	1,991,292	0	8,708	0	8,708	0	2,000,000	0	0	0	80,058	04/15/2030
15674H-AA-3	CERB 29 A - CDO	C	11/29/2023	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	156,453	10/15/2032
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2023	Paydown		23,184	23,184	23,690	23,713	0	(529)	0	(529)	0	23,184	0	0	0	468	03/25/2050
166764-BT-6	CHEVRON CORP		02/28/2023	GOLDMAN		6,839,630	7,000,000	7,438,165	7,134,145	0	(26,871)	0	(26,871)	0	7,132,182	0	(292,552)	(292,552)	100,762	03/03/2024
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		12/01/2023	Paydown		221,455	221,455	216,687	216,571	0	4,884	0	4,884	0	221,455	0	0	0	6,017	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		12/01/2023	Paydown		234,103	234,103	234,101	233,672	0	431	0	431	0	234,103	0	0	0	4,074	01/25/2067
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		12/01/2023	Paydown		26,401	35,235	34,415	13,292	0	6,026	(7,082)	13,108	0	26,401	0	0	0	1,176	09/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		12/01/2023	Paydown		71,373	71,373	73,016	73,115	0	(1,742)	0	(1,742)	0	71,373	0	0	0	1,086	05/25/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS		12/01/2023	Paydown		23,165	23,165	23,539	23,536	0	(372)	0	(372)	0	23,165	0	0	0	352	05/25/2044
194162-AM-5	COLGATE-PALMOLIVE CO		06/12/2023	GOLDMAN		2,899,980	3,000,000	2,997,240	2,997,812	0	432	0	432	0	2,998,043	0	(98,063)	(98,063)	78,792	08/15/2025
19421U-AB-0	CASL 2019-A A2 - ABS		12/25/2023	Paydown		88,101	88,101	82,671	83,354	0	4,747	0	4,747	0	88,101	0	0	0	1,469	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS		12/25/2023	Paydown		150,063	150,063	149,093	149,210	0	853	0	853	0	150,063	0	0	0	3,241	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS		12/25/2023	Paydown		520,271	520,271	520,168	520,178	0	93	0	93	0	520,271	0	0	0	4,275	07/25/2051
19685E-AA-9	COLT 222 A1 - CMO/RMBS		12/01/2023	Paydown		20,183	20,183	17,288	0	0	2,895	0	2,895	0	20,183	0	0	0	86	02/25/2067
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2023	Paydown		201,292	201,292	201,979	201,769	0	(477)	0	(477)	0	201,292	0	0	0	1,561	01/26/2065
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS		12/01/2023	Paydown		116,313	116,312	116,967	0	0	(654)	0	(654)	0	116,313	0	0	0	3,442	08/25/2067
21872B-AG-1	CAFL 181 B - RMBS		03/17/2023	Paydown		1,000,000	1,000,000	983,032	983,381	0	16,619	0	16,619	0	1,000,000	0	0	0	5,790	06/01/2051
222070-AE-4	COTY INC		11/30/2023	Corporate Action		224,962	238,000	221,638	223,727	0	3,639	0	3,639	0	227,366	0	(2,403)	(2,403)	16,007	04/15/2026
233046-AF-8	DNKN 2017-1 AII - RMBS		11/20/2023	Paydown		22,180	22,180	19,907	19,954	0	2,226	0	2,226	0	22,180	0	0	0	559	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS		11/20/2023	Paydown		20,000	20,000	19,125	19,174	0	826	0	826	0	20,000	0	0	0	503	05/20/2049
233046-AM-3	DB MASTER FINANCE LLC - RMBS		11/20/2023	Paydown		20,000	20,000	21,501	21,181	0	(1,181)	0	(1,181)	0	20,000	0	0	0	500	05/20/2049
24703T-AA-4	DELL INTERNATIONAL LLC		04/17/2023	Call @ 100.00		668,000	668,000	737,652	676,797	0	(8,797)	0	(8,797)	0	668,000	0	0	0	12,338	06/15/2023
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		10/25/2023	Paydown		57,339	57,339	48,472	48,673	0	8,666	0	8,666	0	57,339	0	0	0	1,175	06/25/2035
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2023	Paydown		20,000	20,000	19,739	19,771	0	229	0	229	0	20,000	0	0	0	559	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2023	Paydown		30,850	30,850	29,636	29,622	0	1,228	0	1,228	0	30,850	0	0	0	794	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2023	Paydown		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,165	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS		10/20/2023	Paydown		10,000	10,000	10,576	10,383	0	(383)	0	(383)	0	10,000	0	0	0	296	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - RMBS		10/20/2023	Paydown		10,000	10,000	10,276	10,260	0	(260)	0	(260)	0	10,000	0	0	0	202	01/20/2051
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2023	Paydown		40,409	40,409	41,214	41,103	0	(694)	0	(694)	0	40,409	0	0	0	536	03/25/2044
28852L-AA-1	ECLO III A1 - CDO		10/20/2023	Paydown		392,775	392,775	390,899	391,940	0	835	0	835	0	392,775	0	0	0	17,233	07/22/2030
28853R-AL-3	ECLO IV AR - CDO		10/16/2023	Paydown		562,345	562,345	562,345	562,345	0	0	0	0	0	562,345	0	0	0	24,038	04/16/2029
29445U-AB-1	EQLS 2007-1 A2B - RMBS		12/13/2023	Various		1,549,405	1,812,641	1,676,300	1,692,965	0	26,308	0	26,308	0	1,719,272	0	(169,867)	(169,867)	51,802	04/25/2037
30231G-BC-5	EXXON MOBIL CORP		02/16/2023	WELLS FARGO SECURITIES LLC		4,784,250	5,000,000	5,213,305	5,093,293	0	(8,974)	0	(8,974)	0	5,090,970	0	(306,720)	(306,720)	51,877	08/16/2024
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		12/01/2023	Various		660,402	685,999	670,302	680,068	0	2,143	0	2,143	0	682,211	0	(21,809)	(21,809)	19,708	10/25/2036
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS		12/01/2023	Paydown		7,296	7,454	5,334	6,038	1,068	190	0	1,258	0	7,296	0	0	0	123	11/25/2037
32113J-CG-8	FNLC 2005-4 A4 - RMBS		12/26/2023	Paydown		202,991	202,991	198,496	200,862	0	2,128	0	2,128	0	202,991	0	0	0	4,790	02/25/2036
33830J-AA-3	GUYS 2017-1 A2 - RMBS		11/30/2023	Paydown		1,481,250	1,481,250	1,544,912	1,517,480	0	(36,230)	0	(36,230)	0	1,481,250	0	0	0	74,616	07/25/2047
33830J-AB-1	GUYS 2017-1 A2 - RMBS		12/01/2023	Paydown		1,975,000	1,975,000	2,056,911	2,012,237	0	(37,237)	0	(37,237)	0	1,975,000	0	0	0	77,860	07/25/2047
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		12/01/2023	Paydown		122,201	122,201	113,914	113,896	0	8,305	0	8,305	0	122,201	0	0	0	2,059	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/01/2023	Paydown		110,843	110,843	111,484	111,308	0	(465)	0	(465)	0	110,843	0	0	0	1,564	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2023	Paydown		109,165	109,165	106,401	106,250	0	2,914	0	2,914	0	109,165	0	0	0	1,558	09/25/2051
34417M-AB-3	FOCUS 2017-1 A22 - ABS		10/30/2023	Paydown		15,000	15,000	15,902	15,721	0	(721)	0	(721)	0	15,000	0	0	0	477	04/30/2047
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		11/30/2023	Paydown		720,000	720,000	760,684	759,628	0	(39,628)	0	(39,628)	0	720,000	0	0	0	34,345	10/30/2048
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	450	07/30/2052
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC		01/26/2023	UBS SECURITIES		2,943,750	3,000,000	3,074,526	2,917,353	105,674	(2,130)	0	103,544	0	3,020,897	0	(77,147)	(77,147)	63,818	01/09/2024
34960J-AS-4	FCO 6RR ATR - CDO		10/10/2023	Paydown		301,039	301,039	300,800	301,722	0	(683)	0	(683)	0	301,039	0	0	0	12,349	07/10/2030
34963V-AA-3	FCO 17 A - CDO	C	10/15/2023	Paydown		381,809	381,809	381,809	381,809	0	0	0	0	0	381,809	0	0	0	10,830	01/15/2030
361528-AA-0	GBXL 2022-1 A - ABS		12/20/2023	Paydown		36,218	36,216	36,198	36,199	0	19	0	19	0	36,218	0	0	0	565	02/20/2052
36166V-AE-5	GCI CREDIT SUISSE A - ABS		12/18/2023	Paydown		79,546	79,546	79,526	79,527	0	20	0	20	0	79,546	0	0	0	1,027	06/18/2046
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/26/2023	Paydown		43,055	43,055	31,550	33,676	8,418	962	0	9,380	0	43,055	0	0	0	242	03/25/2037
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2023	Paydown		12,526	12,526	13,263	13,277	0	(752)	0	(752)	0	12,526	0	0	0	282	09/25/2034
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		12/01/2023	Paydown		13,848	13,849	13,791	13,817	0	31	0	31	0	13,848	0	0	0	240	01/25/2035
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		12/01/2023	Paydown		2,057	2,057	2,041	2,042	0	15	0	15	0	2,057	0	0	0	36	01/25/2035
381362-AL-6	GTCOP 121R A2R - CDO	C	10/26/2023	Paydown		336,427	336,427	339,795	338,655	0	(2,227)	0	(2,227)	0	336,427	0	0	0	7,950	06/15/2034
38172F-AA-6	GOCAP 34R AR1 - CDO	C	11/06/2023	Paydown		1,395,481	1,395,481	1,384,706	1,390,505	0	4,976	0	4,976	0	1,395,481	0	0	0	85,783	03/14/2031
38175B-AA-2	GOCAP 36 A - CDO	C	11/06/2023	Paydown		158,356	158,356	157,755	158,534	0	(177)	0	(177)	0	158,356	0	0	0	7,410	02/05/2031
38175J-AA-5	GOCAP 17-R A1R - CDO		10/25/2023	Paydown		518,618	518,618	516,864	518,813	0	(194)	0	(194)	0	518,618	0	0	0	21,110	10/25/2030

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
39809L-AA-2	GSTNE 19FL2 A - CMBS	C	11/15/2023	Paydown		2,372,851	2,372,851	2,357,338	2,366,624	0	6,227	0	6,227	0	2,372,851	0	0	0	81,913	09/15/2037
41162G-AA-0	HVMLT 2006-11 A1A - RMBS		12/21/2023	Various		277,245	319,280	305,258	305,593	0	2,039	0	2,039	0	307,632	0	(30,387)	(30,387)	9,870	12/19/2036
41162N-AC-1	HVMLT 2006-14 A1A - RMBS		12/01/2023	Various		7,499,913	8,776,496	7,741,708	7,928,941	0	102,306	0	102,306	0	8,031,247	0	(531,334)	(531,334)	268,414	02/19/2037
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2023	Paydown		20,000	20,000	21,327	20,767	0	(767)	0	(767)	0	20,000	0	0	0	620	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS		12/20/2023	Paydown		10,000	10,000	10,601	10,491	0	(491)	0	(491)	0	10,000	0	0	0	249	12/20/2050
43133K-AC-9	HCOMF 1 ARR - CDO	C	11/01/2023	Paydown		203,855	203,855	203,040	203,219	0	636	0	636	0	203,855	0	0	0	3,199	11/01/2035
43283A-AA-3	HGVT 2017-A A - RMBS		10/25/2023	Paydown		362,067	362,067	369,703	367,508	0	(5,441)	0	(5,441)	0	362,067	0	0	0	6,513	12/26/2028
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		12/25/2023	Paydown		210,320	210,320	212,487	212,168	0	(1,848)	0	(1,848)	0	210,320	0	0	0	4,137	12/25/2025
43730N-AA-4	HPA 221 A - CMBS		12/01/2023	Paydown		150,815	150,815	149,297	148,777	0	2,038	0	2,038	0	150,815	0	0	0	4,619	04/19/2039
43739E-AK-3	HMBT 2004-2 A2 - RMBS		12/14/2023	Various		1,156,101	1,229,232	1,191,570	1,196,941	0	7,048	0	7,048	0	1,203,989	0	(47,888)	(47,888)	60,489	12/25/2034
43789K-AA-0	HOF 2022-1 A1 - RMBS		12/01/2023	Paydown		58,977	58,977	58,365	58,220	0	756	0	756	0	58,977	0	0	0	1,627	07/25/2067
44891A-BF-3	HYUNDAI CAPITAL AMERICA		01/27/2023	Various		1,897,735	2,000,000	2,109,380	2,055,732	0	(2,193)	0	(2,193)	0	2,053,540	0	(155,805)	(155,805)	25,138	02/10/2025
45276N-AA-9	IMPRL 2022-NQM4 A1 - RMBS		12/01/2023	Paydown		22,130	22,130	20,871	0	0	1,259	0	1,259	0	22,130	0	0	0	177	06/27/2067
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		12/01/2023	Paydown		13,548	13,548	12,120	0	0	1,429	0	1,429	0	13,548	0	0	0	68	03/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS		12/01/2023	Paydown		121,237	121,237	118,358	0	0	2,879	0	2,879	0	121,237	0	0	0	3,311	08/25/2067
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		12/14/2023	Various		626,117	758,571	757,802	763,480	0	(1,594)	0	(1,594)	0	761,887	0	(135,770)	(135,770)	24,694	02/25/2037
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP		02/16/2023	US BANCORP		2,257,550	2,500,000	2,499,650	2,499,735	0	10	0	10	0	2,499,738	0	(242,188)	(242,188)	29,333	02/09/2027
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		12/01/2023	Paydown		68,502	68,502	70,465	70,688	0	(2,186)	0	(2,186)	0	68,502	0	0	0	1,510	03/25/2050
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS		12/01/2023	Paydown		11,308	11,308	9,209	0	0	2,099	0	2,099	0	11,308	0	0	0	47	07/25/2052
466365-AB-9	JACK 2019-1 A2II - RMBS		11/25/2023	Paydown		15,000	15,000	13,519	13,560	0	1,440	0	1,440	0	15,000	0	0	0	420	08/25/2049
466365-AD-5	JACK 221 A21 - RMBS		11/25/2023	Paydown		10,000	10,000	9,972	9,975	0	25	0	25	0	10,000	0	0	0	215	02/26/2052
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS		12/01/2023	Paydown		42,576	42,576	43,747	43,732	0	(1,156)	0	(1,156)	0	42,576	0	0	0	808	09/17/2042
46647P-BH-8	JPMORGAN CHASE & CO		07/11/2023	MORGAN STANLEY CO		1,879,120	2,000,000	2,055,230	2,028,182	0	(7,346)	0	(7,346)	0	2,023,555	0	(144,435)	(144,435)	33,417	03/13/2026
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2023	Paydown		170,683	170,683	169,084	169,140	0	1,543	0	1,543	0	170,683	0	0	0	3,362	04/15/2044
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2023	Paydown		185,309	185,309	177,781	177,598	0	7,711	0	7,711	0	185,309	0	0	0	2,679	02/26/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		12/01/2023	Paydown		161,934	161,934	157,776	157,610	0	4,324	0	4,324	0	161,934	0	0	0	2,369	07/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		12/25/2023	Paydown		450,551	450,551	418,102	418,240	0	32,311	0	32,311	0	450,551	0	0	0	11,719	01/25/2063
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		06/05/2023	US BANCORP		4,900,000	5,000,000	5,363,225	5,105,260	0	(55,283)	0	(55,283)	0	5,083,022	0	(183,022)	(183,022)	138,576	01/30/2024
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		10/30/2023	Paydown		10,000	10,000	9,696	9,731	0	269	0	269	0	10,000	0	0	0	255	04/30/2052
48669R-AA-9	KCAP F3C A - CDO		12/20/2023	Paydown		717,878	717,878	715,063	716,080	0	1,798	0	1,798	0	717,878	0	0	0	32,600	12/20/2029
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		12/22/2023	Paydown		1,177,886	1,177,886	1,178,382	1,177,638	0	249	0	249	0	1,177,886	0	0	0	49,623	12/24/2035
55283A-AA-7	MCA 3 A - CDO		11/15/2023	Paydown		469,915	469,915	469,741	469,729	0	186	0	186	0	469,915	0	0	0	9,474	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS		12/18/2023	Paydown		245,501	245,501	245,501	245,501	0	0	0	0	0	245,501	0	0	0	11,999	07/18/2036
55284A-AA-6	MF1 2021-FL7 A - CMBS	C	12/18/2023	Paydown		84,749	84,749	82,047	0	0	2,701	0	2,701	0	84,749	0	0	0	4,042	10/21/2036
55284P-AC-9	MFRA 2022-NQM1 A1 - RMBS		12/01/2023	Paydown		47,288	47,288	43,971	0	0	3,318	0	3,318	0	47,288	0	0	0	77	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		12/01/2023	Paydown		369,582	369,582	366,013	365,882	0	3,699	0	3,699	0	369,582	0	0	0	8,302	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - RMBS		12/01/2023	Paydown		161,976	161,976	158,455	158,718	0	3,258	0	3,258	0	161,976	0	0	0	2,859	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - RMBS		12/01/2023	Paydown		165,124	165,124	162,470	162,136	0	2,988	0	2,988	0	165,124	0	0	0	5,604	07/25/2057
58013M-FL-3	MCDONALD'S CORP		01/26/2023	JP Morgan		2,774,700	3,000,000	3,103,131	3,058,447	0	(1,798)	0	(1,798)	0	3,056,649	0	(281,949)	(281,949)	18,004	09/01/2025
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		12/25/2023	Paydown		140,918	140,918	139,509	139,384	0	1,534	0	1,534	0	140,918	0	0	0	2,350	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/01/2023	Paydown		102,396	102,396	102,620	102,475	0	(79)	0	(79)	0	102,396	0	0	0	1,284	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/01/2023	Paydown		87,493	87,493	84,595	84,546	0	2,947	0	2,947	0	87,493	0	0	0	1,159	12/25/2051
58933Y-AU-9	MERCK & CO INC		03/14/2023	TORONTO DOMINION BANK LONDON		4,900,450	5,000,000	5,331,015	5,104,458	0	(23,578)	0	(23,578)	0	5,103,513	0	(203,063)	(203,063)	76,125	03/07/2024
610331-AA-8	MCAF 2021-1 A2 - ABS	C	10/23/2023	Paydown		214,534	214,534	214,534	214,534	0	0	0	0	0	214,534	0	0	0	6,022	04/22/2031
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		12/01/2023	Paydown		16,837	16,837	17,752	17,825	0	(988)	0	(988)	0	16,837	0	0	0	347	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2023	Paydown		119,882	119,882	116,848	116,677	0	3,205	0	3,205	0	119,882	0	0	0	1,598	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2023	Paydown		123,406	123,406	124,756	124,560	0	(1,155)	0	(1,155)	0	123,406	0	0	0	1,821	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 - CMO/RMBS		12/01/2023	Paydown		90,079	90,079	90,670	90,542	0	(462)	0	(462)	0	90,079	0	0	0	1,236	09/25/2051
62947A-AB-9	NPRL 2019-2 A2 - ABS		12/19/2023	Paydown		1,075,979	1,075,979	1,028,166	1,030,002	0	45,976	0	45,976	0	1,075,979	0	0	0	20,277	11/19/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62947A-AF-0	NPRL 2021-1 A1 - ABS		05/19/2023	Paydown		7,466	7,466	7,462	7,463	0	2	0	2	0	7,466	0	0	0	48	03/20/2051
62954J-AA-2	NPRL 2019-1 A1 - ABS		12/20/2023	Paydown		120,905	121,119	121,647	121,630	0	(725)	0	(725)	0	120,905	0	0	0	1,574	09/20/2049
62954J-AB-0	NPRL 2019-1 A2 - ABS		01/20/2023	Paydown		1,469	1,705	1,722	1,714	0	(245)	0	(245)	0	1,469	0	0	0	5	09/20/2049
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		12/25/2023	Paydown		586,183	586,183	587,009	586,695	0	(512)	0	(512)	0	586,183	0	0	0	15,048	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		11/25/2023	Paydown		156,287	156,287	156,283	156,284	0	3	0	3	0	156,287	0	0	0	4,091	07/27/2026
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		12/25/2023	Paydown		186,452	186,452	186,447	186,449	0	3	0	3	0	186,452	0	0	0	2,383	07/27/2026
62955W-AA-2	NZES 21FNT2 A - ABS		12/25/2023	Paydown		639,572	639,572	639,568	639,569	0	3	0	3	0	639,572	0	0	0	13,246	05/25/2026
637432-NJ-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/15/2023	Maturity @ 100.00		3,000,000	3,000,000	3,107,961	3,000,000	0	0	0	0	0	3,000,000	0	0	0	40,500	02/15/2023
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/28/2023	BARCLAYS CAPITAL INC FIXED INC		3,907,520	4,000,000	4,232,008	4,067,306	0	(14,135)	0	(14,135)	0	4,066,591	0	(159,071)	(159,071)	67,194	02/07/2024
64016N-AA-5	NBLY 211 A2 - ABS		10/30/2023	Paydown		2,500	2,500	2,076	0	0	424	0	424	0	2,500	0	0	0	22	04/30/2051
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		12/25/2023	Paydown		125,948	125,948	112,724	113,357	0	12,592	0	12,592	0	125,948	0	0	0	1,566	04/25/2061
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS		12/25/2023	Paydown		849,720	849,720	849,711	849,714	0	6	0	6	0	849,720	0	0	0	15,788	03/25/2026
64831D-AB-8	NRZT 22INV1 - CMO/RMBS		12/25/2023	Paydown		120,185	120,185	94,533	94,400	0	25,785	0	25,785	0	120,185	0	0	0	1,924	03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		12/01/2023	Paydown		33,596	33,596	32,298	0	0	1,298	0	1,298	0	33,596	0	0	0	225	07/25/2062
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		12/01/2023	Paydown		233,984	233,984	233,981	0	0	3	0	3	0	233,984	0	0	0	8,145	11/27/2062
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		12/01/2023	Paydown		60,369	60,369	56,264	56,168	0	4,201	0	4,201	0	60,369	0	0	0	1,051	12/26/2051
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS		12/01/2023	Paydown		24,952	24,952	21,670	0	0	3,283	0	3,283	0	24,952	0	0	0	161	01/27/2053
67116N-AA-7	OCI NV	C	12/19/2023	GOLDMAN		513,225	500,000	499,170	0	0	46	0	46	0	499,216	0	14,009	14,009	25,590	03/16/2033
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		12/20/2023	Paydown		16,402	16,402	16,526	16,489	0	(86)	0	(86)	0	16,402	0	0	0	156	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		12/20/2023	Paydown		16,402	16,402	16,558	16,527	0	(125)	0	(125)	0	16,402	0	0	0	186	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS		12/20/2023	Paydown		36,297	36,297	36,203	36,206	0	91	0	91	0	36,297	0	0	0	281	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2023	Paydown		27,223	27,223	27,235	27,233	0	(10)	0	(10)	0	27,223	0	0	0	275	01/20/2051
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		12/01/2023	Paydown		127,854	127,854	119,274	119,292	0	8,561	0	8,561	0	127,854	0	0	0	2,522	06/25/2052
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS		12/01/2023	Paydown		9,597	9,597	7,998	0	0	1,598	0	1,598	0	9,597	0	0	0	47	10/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2023	Paydown		206,295	206,296	209,035	208,715	0	(2,419)	0	(2,419)	0	206,295	0	0	0	2,880	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		12/25/2023	Paydown		218,544	218,544	189,655	0	0	28,889	0	28,889	0	218,544	0	0	0	2,037	12/26/2052
69120L-AA-1	ORTF 201 A - CDO	C	08/23/2023	Paydown		5,000,000	5,000,000	5,001,576	4,999,901	0	99	0	99	0	5,000,000	0	0	0	332,227	01/15/2031
69354W-AC-0	PNMSR 18GT1 A - ABS		12/19/2023	Paydown		2,000,000	2,000,000	1,966,189	1,995,114	0	4,886	0	4,886	0	2,000,000	0	0	0	173,404	02/25/2025
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		12/01/2023	Paydown		158,253	158,253	158,722	158,512	0	(259)	0	(259)	0	158,253	0	0	0	2,034	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		30,265	30,262	30,521	30,465	0	(200)	0	(200)	0	30,265	0	0	0	639	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2023	Paydown		30,919	30,919	31,066	31,018	0	(99)	0	(99)	0	30,919	0	0	0	371	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2023	Paydown		21,338	21,338	21,949	21,734	0	(396)	0	(396)	0	21,338	0	0	0	392	11/26/2049
69506Y-SC-4	PACIFIC WESTERN BANK		03/22/2023	GOLDMAN		1,920,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	(1,280,000)	(1,280,000)	41,311	05/01/2031
69546M-AA-5	PAID 221 A - ABS		09/29/2023	Various		2,095,035	2,116,234	2,116,234	2,116,234	0	0	0	0	0	2,116,234	0	(21,198)	(21,198)	25,519	10/15/2029
71085P-BN-2	PCHLT 2005-1 M4 - RMBS		12/26/2023	Paydown		1,104,906	1,104,906	1,093,444	1,108,694	0	(3,788)	0	(3,788)	0	1,104,906	0	0	0	11,159	02/26/2035
74042M-AA-4	PRETSL 22 A1 - CDO	C	12/22/2023	Paydown		432,780	432,780	393,018	0	0	39,762	0	39,762	0	432,780	0	0	0	14,788	09/22/2036
74153W-CL-1	PRICOA GLOBAL FUNDING I		03/14/2023	TORONTO DOMINION BANK LONDON		1,726,776	1,800,000	1,907,318	1,848,373	0	(6,395)	0	(6,395)	0	1,846,810	0	(120,034)	(120,034)	20,760	09/23/2024
742718-FP-9	PROCTER & GAMBLE CO		01/30/2023	US BANCORP		4,515,300	5,000,000	4,998,050	4,998,731	0	33	0	33	0	4,998,734	0	(483,434)	(483,434)	13,611	04/23/2026
74331U-AA-6	PROG 22SFR3 A - CMBS		11/17/2023	Paydown		1,650	1,650	1,580	1,587	0	63	0	63	0	1,650	0	0	0	48	04/19/2039
74331U-AA-6	PROG 22SFR3 A - CMBS		12/17/2023	Paydown		9,384	9,384	8,986	9,024	0	360	0	360	0	9,384	0	0	0	152	04/19/2039
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2023	Paydown		34,086	34,086	34,297	34,288	0	(202)	0	(202)	0	34,086	0	0	0	601	12/27/2049
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS		12/26/2023	Paydown		574,328	574,328	571,033	575,887	0	(1,559)	0	(1,559)	0	574,328	0	0	0	11,810	10/26/2035
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2023	Paydown		15,032	15,032	15,330	15,336	0	(305)	0	(305)	0	15,032	0	0	0	297	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		12/01/2023	Paydown		84,916	84,916	83,549	83,427	0	1,489	0	1,489	0	84,916	0	0	0	1,228	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		117,506	117,506	115,138	114,983	0	2,523	0	2,523	0	117,506	0	0	0	1,527	01/25/2052
749407-AA-0	RCKT 23CES3 A1A - CMO/RMBS		12/01/2023	Paydown		10,826	10,826	10,826	0	0	0	0	0	0	10,826	0	0	0	64	11/25/2043
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		12/25/2023	Paydown		15,383	15,383	15,264	15,291	0	92	0	92	0	15,383	0	0	0	296	10/25/2063
74969V-AA-3	RPIT 212 A - CMO/RMBS		12/25/2023	Paydown		129,210	129,210	127,794	127,797	0	1,413	0	1,413	0	129,210	0	0	0	2,139	09/25/2061

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
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2023	Paydown		95,711	95,711	95,579	95,580	0	131	0	131	0	95,711	0	0	0	2,309	01/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		12/26/2023	Paydown		563,956	563,956	546,625	556,856	0	7,100	0	7,100	0	563,956	0	0	0	19,189	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2023	Paydown		173,008	173,008	171,710	171,460	0	1,548	0	1,548	0	173,008	0	0	0	3,857	03/25/2067
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2023	Paydown		65,977	65,977	66,492	66,398	0	(421)	0	(421)	0	65,977	0	0	0	837	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/01/2023	Paydown		53,532	53,532	52,663	52,590	0	942	0	942	0	53,532	0	0	0	802	12/25/2051
75575R-AA-5	RCMT 2023-FL11 A - CMBS		12/26/2023	Paydown		101,060	101,060	100,808	0	0	253	0	253	0	101,060	0	0	0	3,870	10/25/2039
76042E-AA-7	REPS 2020-A A - ABS		12/20/2023	Paydown		123,788	123,788	125,719	125,738	0	(1,950)	0	(1,950)	0	123,788	0	0	0	2,944	11/20/2030
76971E-AA-2	RBIT 20HB1 A1 - ABS		12/25/2023	Paydown		2,936,350	2,936,350	2,946,382	2,942,780	0	(6,430)	0	(6,430)	0	2,936,350	0	0	0	23,062	10/25/2050
78433X-AA-8	SALTT 211 AA - ABS		12/15/2023	Paydown		286,493	286,493	286,485	286,486	0	7	0	7	0	286,493	0	0	0	2,424	02/28/2033
797272-MN-8	SAN DIEGO CALIF CMNTY COLLEGE DIST		08/01/2023	Call @ 100.00		12,600,000	12,600,000	14,007,420	12,950,204	0	(350,204)	0	(350,204)	0	12,600,000	0	0	0	630,000	08/01/2030
808513-AY-1	CHARLES SCHWAB CORP		07/11/2023	TORONTO DOMINION BANK LONDON		1,972,620	2,000,000	2,162,726	2,046,174	0	(31,192)	0	(31,192)	0	2,027,925	0	(55,305)	(55,305)	67,450	02/01/2024
808513-BU-8	CHARLES SCHWAB CORP		04/10/2023	SMBC SECURITIES INC		1,960,000	2,000,000	2,179,814	2,055,956	0	(17,003)	0	(17,003)	0	2,054,780	0	(94,780)	(94,780)	39,792	04/01/2024
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		12/13/2023	Various		242,705	439,139	255,336	313,021	0	13,907	61,216	(47,309)	0	265,712	0	(23,007)	(23,007)	9,253	05/26/2037
81742L-AA-4	SEQI 1 A - CDO	C	10/15/2023	Paydown		1,434,030	1,434,030	1,434,030	1,434,030	0	0	0	0	0	1,434,030	0	0	0	38,753	04/15/2031
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		12/01/2023	Paydown		84,336	84,336	86,468	86,141	0	(1,805)	0	(1,805)	0	84,336	0	0	0	1,162	06/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2023	Paydown		30,756	30,756	30,971	30,982	0	(226)	0	(226)	0	30,756	0	0	0	728	11/25/2049
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		12/01/2023	Paydown		133,773	133,773	135,174	134,973	0	(1,200)	0	(1,200)	0	133,773	0	0	0	1,855	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		56,511	56,511	55,081	55,009	0	1,503	0	1,503	0	56,511	0	0	0	778	02/26/2052
81761T-AE-5	SERV 2021-1 A21 - RMBS		10/30/2023	Paydown		64,520	64,520	64,093	62,020	0	426	0	426	0	64,520	0	0	0	643	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2023	Paydown		15,000	15,000	15,728	15,562	0	(562)	0	(562)	0	15,000	0	0	0	364	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS		10/25/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	374	04/25/2051
83546D-AL-2	SONIC 2020-1 A21 - RMBS		12/20/2023	Paydown		10,000	10,000	10,417	10,405	0	(405)	0	(405)	0	10,000	0	0	0	184	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2023	Paydown		25,000	25,000	26,000	25,860	0	(860)	0	(860)	0	25,000	0	0	0	372	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS		12/20/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	59	08/21/2051
85022W-AP-9	SCFT 2020-A A - ABS		12/25/2023	Paydown		461,116	461,116	463,575	463,332	0	(2,216)	0	(2,216)	0	461,116	0	0	0	4,642	09/26/2037
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2023	Paydown		750,000	750,000	814,418	777,878	0	(27,878)	0	(27,878)	0	750,000	0	0	0	22,209	09/20/2029
85325W-AA-6	STANDARD CHARTERED PLC	C	01/31/2023	GOLDMAN		2,837,220	3,000,000	3,174,111	3,089,896	0	(3,708)	0	(3,708)	0	3,086,188	0	(248,968)	(248,968)	42,755	01/30/2026
85572R-AA-7	STARR 2018-1 A - ABS	C	12/15/2023	Paydown		201,197	201,197	200,518	200,718	0	479	0	479	0	201,197	0	0	0	4,175	05/15/2043
86268H-AA-6	STRTA 1 A - CDO	C	10/16/2023	Paydown		907,420	907,420	906,183	907,070	0	350	0	350	0	907,420	0	0	0	35,425	01/15/2031
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		12/01/2023	Paydown		39,747	39,719	37,274	37,368	0	2,379	0	2,379	0	39,747	0	0	0	783	09/25/2035
86359B-JR-3	SASC 2004-6XS A3 - RMBS		12/01/2023	Paydown		27,688	27,688	28,202	27,871	0	(183)	0	(183)	0	27,688	0	0	0	654	03/25/2034
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/27/2023	Paydown		459,026	459,026	442,386	443,643	0	15,383	0	15,383	0	459,026	0	0	0	2,998	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2023	Various		1,392,005	1,701,311	1,608,618	1,608,928	0	21,939	0	21,939	0	1,630,867	0	(238,862)	(238,862)	46,015	11/25/2036
87267C-AA-6	TRP 211 A - ABS		12/17/2023	Paydown		427,194	427,194	401,903	402,627	0	24,567	0	24,567	0	427,194	0	0	0	5,240	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	10/02/2023	Paydown		365,629	365,629	355,348	356,962	0	8,668	0	8,668	0	365,629	0	0	0	14,341	09/30/2039
87342R-AE-4	BELL 181 A22 - RMBS		08/25/2023	Paydown		22,500	22,500	22,445	22,449	0	51	0	51	0	22,500	0	0	0	556	11/25/2048
87342R-AG-9	BELL 2021-1 A21 - RMBS		08/25/2023	Paydown		39,488	39,488	32,561	32,743	0	6,744	0	6,744	0	39,488	0	0	0	384	08/25/2051
87974K-AS-3	TELOS 145R A2R - CDO		07/17/2023	Paydown		356,456	356,456	349,995	355,745	0	711	0	711	0	356,456	0	0	0	7,166	04/17/2028
88089J-AA-5	TERRA ABS I LLC - ABS		12/20/2023	Paydown		3,172,624	3,172,624	3,172,624	3,172,624	0	0	0	0	0	3,172,624	0	0	0	128,127	12/22/2042
882508-BB-9	TEXAS INSTRUMENTS INC		06/21/2023	MARKET AXESS		1,277,329	1,310,000	1,390,577	1,337,429	0	(12,896)	0	(12,896)	0	1,329,857	0	(52,529)	(52,529)	20,824	05/15/2024
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2023	Paydown		104,000	104,000	102,440	102,565	0	1,435	0	1,435	0	104,000	0	0	0	1,093	08/20/2046
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2023	Paydown		279,379	279,379	279,369	279,375	0	5	0	5	0	279,379	0	0	0	4,801	07/16/2040
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2023	Paydown		259,977	259,977	261,689	260,977	0	(1,000)	0	(1,000)	0	259,977	0	0	0	6,467	05/17/2032
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		12/01/2023	Paydown		18,520	18,520	18,520	0	0	0	0	0	0	18,520	0	0	0	172	10/25/2063
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		06/21/2023	RBC CAPITAL MARKETS		2,228,792	2,325,000	2,415,730	2,365,583	0	(12,148)	0	(12,148)	0	2,358,442	0	(129,651)	(129,651)	33,067	10/07/2024
89609M-AA-7	TRIBUTE RAIL LLC - ABS		12/17/2023	Paydown		60,357	60,357	60,345	60,345	0	12	0	12	0	60,357	0	0	0	1,698	05/17/2052
89613T-AA-6	TAH 2018-SFR1 A - CMBS		11/01/2023	Paydown		16,380	16,380	17,120	16,862	0	(482)	0	(482)	0	16,380	0	0	0	589	05/19/2037
89613T-AA-6	TAH 2018-SFR1 A - CMBS		12/01/2023	Paydown		91,315	91,315	95,443	93,996	0	(2,680)	0	(2,680)	0	91,315	0	0	0	2,147	05/19/2037
89656G-AA-2	TRL 211 A - ABS		12/19/2023	Paydown		81,255	81,255	81,248	81,249	0	6	0	6	0	81,255	0	0	0	1,036	07/19/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89656R-AA-8	TRL 221 A - ABS		12/19/2023	Paydown		34,559	34,559	34,557	34,558	0	1	0	1	0	34,559	0	0	0	841	05/19/2052
89657A-AC-0	TRL 2020-1 A - ABS		12/17/2023	Paydown		148,419	148,419	146,955	146,908	0	1,511	0	1,511	0	148,419	0	0	0	1,506	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - ABS		12/17/2023	Paydown		144,621	144,621	147,283	146,656	0	(2,035)	0	(2,035)	0	144,621	0	0	0	1,872	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS		12/17/2023	Paydown		119,674	119,674	119,625	119,626	0	48	0	48	0	119,674	0	0	0	1,466	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO		07/15/2023	Paydown		131,703	131,703	131,703	131,703	0	0	0	0	0	131,703	0	0	0	2,963	07/15/2041
89822P-AA-1	TFINS 201 A1 - CDO		10/16/2023	Paydown		164,997	164,997	164,997	164,997	0	0	0	0	0	164,997	0	0	0	4,305	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2023	Paydown		199,597	199,597	197,996	198,161	0	1,436	0	1,436	0	199,597	0	0	0	2,393	02/28/2051
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		12/01/2023	Paydown		82,216	82,216	79,698	79,604	0	2,612	0	2,612	0	82,216	0	0	0	1,055	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		12/01/2023	Paydown		205,648	205,648	199,190	198,943	0	6,705	0	6,705	0	205,648	0	0	0	2,839	11/25/2051
904764-AX-5	UNILEVER CAPITAL CORP		06/12/2023	Stifel, Nicolaus & Co., Inc.		2,925,960	3,000,000	3,175,791	3,058,781	0	(26,907)	0	(26,907)	0	3,043,599	0	(117,639)	(117,639)	47,450	05/05/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2023	Paydown		49,856	49,856	51,619	51,013	0	(1,157)	0	(1,157)	0	49,856	0	0	0	1,608	02/15/2027
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		10/11/2023	Paydown		160,751	160,751	159,953	160,168	0	583	0	583	0	160,751	0	0	0	4,820	10/11/2027
911312-BL-9	UNITED PARCEL SERVICE INC		03/14/2023	Bank of America Merrill Lynch		4,830,100	5,000,000	5,359,610	5,157,070	0	(21,168)	0	(21,168)	0	5,156,220	0	(326,120)	(326,120)	47,056	11/15/2024
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/01/2023	Paydown		275,150	275,150	277,385	276,946	0	(1,796)	0	(1,796)	0	275,150	0	0	0	3,661	08/25/2051
92257B-AA-0	VCC 2022-3 A - CMBS		12/01/2023	Paydown		162,320	162,320	162,006	162,009	0	311	0	311	0	162,320	0	0	0	4,673	06/25/2052
92258X-AA-1	VCC 2022-1 A - CMBS		12/01/2023	Paydown		267,429	267,429	265,598	265,615	0	1,814	0	1,814	0	267,429	0	0	0	4,478	02/26/2052
92259H-AA-5	VCC 234 A - CMBS		12/01/2023	Paydown		10,619	10,619	10,618	0	0	1	0	1	0	10,619	0	0	0	111	11/25/2053
92259L-AB-4	VCC 2020-1 AFX - CMBS		12/01/2023	Paydown		118,443	118,443	122,978	122,426	0	(3,983)	0	(3,983)	0	118,443	0	0	0	1,554	02/25/2050
92259T-AA-9	VCC 2021-1 A - CMBS		12/01/2023	Paydown		515,627	515,627	515,582	515,563	0	64	0	64	0	515,627	0	0	0	3,279	05/25/2051
92259U-AA-6	VCC 2022-2 A - CMBS		12/01/2023	Paydown		205,105	205,105	205,069	205,067	0	38	0	38	0	205,105	0	0	0	5,688	04/25/2052
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2023	Paydown		166,605	166,605	162,986	163,327	0	3,277	0	3,277	0	166,605	0	0	0	1,730	11/26/2066
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		12/01/2023	Paydown		149,117	149,117	148,725	148,606	0	512	0	512	0	149,117	0	0	0	3,498	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		12/01/2023	Paydown		44,536	44,536	44,535	44,396	0	139	0	139	0	44,536	0	0	0	1,248	07/25/2067
927958-AA-6	VISIO 231 A1 - RMBS		12/25/2023	Paydown		364,950	364,950	364,950	0	0	0	0	0	0	364,950	0	0	0	10,195	03/25/2058
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS		12/01/2023	Paydown		5,029	4,611	4,379	4,441	0	588	0	588	0	5,029	0	0	0	84	02/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		12/01/2023	Paydown		789,957	833,081	790,757	806,820	0	(16,863)	0	(16,863)	0	789,957	0	0	0	16,418	07/25/2037
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		12/25/2023	Paydown		63,821	63,821	63,099	63,484	0	337	0	337	0	63,821	0	0	0	1,538	01/25/2045
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2023	Paydown		76,402	76,402	76,056	76,106	0	296	0	296	0	76,402	0	0	0	1,371	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS		04/17/2023	Paydown		960,229	960,229	975,232	972,278	0	(12,049)	0	(12,049)	0	960,229	0	0	0	10,547	06/15/2033
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		33,469	33,469	34,033	34,084	0	(616)	0	(616)	0	33,469	0	0	0	524	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		112,641	112,641	110,493	110,521	0	2,120	0	2,120	0	112,641	0	0	0	1,509	08/25/2051
95003L-AA-8	WFCM 2021-SAVE A - CMBS		09/15/2023	Paydown		672,752	672,752	672,752	672,752	0	0	0	0	0	672,752	0	0	0	28,988	02/15/2040
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2023	Paydown		40,065	40,065	42,450	41,321	0	(1,256)	0	(1,256)	0	40,065	0	0	0	948	06/15/2049
957638-AD-1	WESTERN ALLIANCE BANCORP		03/28/2023	GOLDMAN		660,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(340,000)	(340,000)	8,750	06/15/2031
96033E-AA-6	WESTR 231 A - RMBS		12/01/2023	Paydown		179,794	179,799	179,502	0	0	292	0	292	0	179,794	0	0	0	2,999	12/21/2037
96034J-AB-2	WESTR 2022-1 B - RMBS		12/01/2023	Paydown		126,813	126,813	126,663	126,385	0	428	0	428	0	126,813	0	0	0	1,542	08/20/2036
96034L-AA-9	WESTR 2020-1 A - RMBS		12/01/2023	Paydown		308,634	308,634	314,592	311,854	0	(3,221)	0	(3,221)	0	308,634	0	0	0	4,492	03/20/2034
970648-AF-8	WILLIS NORTH AMERICA INC		07/11/2023	KEYBANK CAPITAL MARKETS INC		4,892,550	5,000,000	5,462,190	5,174,714	0	(76,837)	0	(76,837)	0	5,097,877	0	(205,327)	(205,327)	119,000	05/15/2024
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2023	Paydown		97,718	97,718	96,964	96,992	0	727	0	727	0	97,718	0	0	0	1,801	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2023	Paydown		210,889	210,889	210,878	210,878	0	11	0	11	0	210,889	0	0	0	3,444	05/15/2046
97064Y-AA-2	WESTF 2023-A A - ABS		12/15/2023	Paydown		7,576	7,576	7,488	0	0	87	0	87	0	7,576	0	0	0	76	10/15/2048
974153-AB-4	WSTOP 201 A2 - RMBS		06/05/2023	Paydown		15,000	15,000	14,127	14,173	0	827	0	827	0	15,000	0	0	0	160	12/05/2050
983919-AJ-0	XILINX INC		03/14/2023	TORONTO DOMINION BANK LONDON		9,743,800	10,000,000	10,522,040	10,220,576	0	(42,359)	0	(42,359)	0	10,218,878	0	(475,078)	(475,078)	86,042	06/01/2024
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	10/16/2023	Paydown		327,715	327,715	327,715	327,715	0	0	0	0	0	327,715	0	0	0	21,317	07/16/2031
98878C-AA-4	ZCCP 181 A1 - CDO		11/21/2023	Various		1,979,741	1,979,602	1,965,613	1,973,234	0	2,730	0	2,730	0	1,975,964	0	3,777	3,777	134,124	01/16/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						218,464,217	227,131,480	230,876,532	224,140,834	221,235	(216,970)	54,134	(49,869)	0	226,932,577	0	(8,468,360)	(8,468,360)	5,736,244	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN		12/29/2023	Direct		149,750	149,750	132,529	142,334	3,393	4,023	0	7,416	0	149,750	0	0	0	10,364	06/30/2025
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		12/29/2023	Direct		15,668	15,668	14,983	15,567	0	101	0	101	0	15,668	0	0	0	987	02/01/2027
16384Y-AF-4	CHEMOURS COMPANY, THE - TRANCHE B-2 US$		08/18/2023	Direct		2,982,484	2,982,484	2,907,922	2,914,226	0	68,259	0	68,259	0	2,982,484	0	0	0	127,104	04/03/2025
17288Y-AD-4	CITADEL SECURITIES LP - 2021 TERM LOAN		06/30/2023	Direct		1,492,405	1,492,405	1,460,691	1,460,895	0	31,510	0	31,510	0	1,492,405	0	0	0	65,169	02/02/2028
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		10/20/2023	Direct		200,000	200,000	201,750	200,272	0	(272)	0	(272)	0	200,000	0	0	0	10,678	10/20/2027
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		12/29/2023	Direct		30,000	30,000	28,500	0	0	315	0	315	0	30,000	0	0	0	1,462	03/10/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		12/29/2023	Direct		26,379	26,379	26,098	26,280	70	30	0	100	0	26,379	0	0	0	2,038	01/22/2027
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		12/29/2023	Direct		10,101	10,101	9,508	9,854	179	68	0	247	0	10,101	0	0	0	535	04/16/2028
N8233B-AC-6	FLUTTER ENTERTAINMENT PLC - USD TERM LOA	C	11/30/2023	Direct		1,890,428	1,890,428	1,850,257	1,853,397	0	37,031	0	37,031	0	1,890,428	0	0	0	150,294	07/21/2026
N8233B-AE-2	FLUTTER ENTERTAINMENT PLC - THIRD AMENDM	C	11/30/2023	Direct		290,989	290,989	284,442	289,891	0	1,098	0	1,098	0	290,989	0	0	0	22,898	07/22/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						7,088,206	7,088,206	6,916,680	6,912,716	3,642	142,163	0	145,805	0	7,088,206	0	0	0	391,529	XXX
2509999997. Total - Bonds - Part 4						300,082,839	308,418,289	317,920,128	307,856,967	224,877	(438,153)	54,134	(267,410)	0	310,844,732	0	(10,761,892)	(10,761,892)	7,726,744	XXX
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						300,082,839	308,418,289	317,920,128	307,856,967	224,877	(438,153)	54,134	(267,410)	0	310,844,732	0	(10,761,892)	(10,761,892)	7,726,744	XXX
369604-BQ-5	GENERAL ELECTRIC CO		09/15/2023	Call @ 100.00	5,641,000.000	5,641,000	0.00	5,232,028	5,591,641	(347,340)	2,823	0	(344,517)	0	5,247,124	0	393,876	393,876	227,240	
949746-55-6	WELLS FARGO & CO		09/15/2023	Call @ 25.00	40,000.000	1,000,000	0.00	1,092,800	914,800	178,000	0	0	178,000	0	1,092,800	0	(92,800)	(92,800)	43,876	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,641,000	XXX	6,324,828	6,506,441	(169,340)	2,823	0	(166,517)	0	6,339,924	0	301,076	301,076	271,116	XXX
4509999997. Total - Preferred Stocks - Part 4						6,641,000	XXX	6,324,828	6,506,441	(169,340)	2,823	0	(166,517)	0	6,339,924	0	301,076	301,076	271,116	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						6,641,000	XXX	6,324,828	6,506,441	(169,340)	2,823	0	(166,517)	0	6,339,924	0	301,076	301,076	271,116	XXX
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT		08/08/2023	Various	383,756.000	1,743,752		1,124,405	1,124,405	0	0	0	0	0	1,124,405	0	619,347	619,347	0	
209034-10-7	CONSOLIDATED COMMUNICATIONS HLDG ORD		10/27/2023	Various	592,877.000	2,249,028		2,466,368	2,122,500	343,869	0	0	343,869	0	2,466,368	0	(217,340)	(217,340)	0	
389375-10-6	GRAY TELEVISION ORD		11/29/2023	Strategas Securities LLC	141,500.000	1,092,281		1,233,880	1,583,385	948,050	0	1,297,555	(349,505)	0	1,233,880	0	(141,599)	(141,599)	33,960	
D18190-89-8	DEUTSCHE BANK N ORD	C	11/27/2023	Strategas Securities LLC	24,010.000	288,977		261,709	276,595	(14,886)	0	0	(14,886)	0	261,709	0	27,268	27,268	7,791	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,374,038	XXX	5,086,362	5,106,885	1,277,032	0	1,297,555	(20,523)	0	5,086,362	0	287,676	287,676	41,751	XXX
89147L-88-6	TORTOISE ENERGY INFR CORP NAV CF		10/17/2023	Adjustment	1,234.000	40,771		24,803	24,803	0	0	0	0	0	24,803	0	15,968	15,968	2,628	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						40,771	XXX	24,803	24,803	0	0	0	0	0	24,803	0	15,968	15,968	2,628	XXX
108068-10-3	BRIDGEFIELD INDEMNITY INSURANCE COMPANY		09/01/2023	Capital Contribution	900.000	10,957,114		10,957,114	0	0	0	0	0	0	10,957,114	0	0	0	0	
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		12/31/2023	Stock Options	0.000	19,881		19,881	19,881	0	0	0	0	0	19,881	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						10,976,995	XXX	10,976,995	19,881	0	0	0	0	0	10,976,995	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						16,391,805	XXX	16,088,161	5,151,569	1,277,032	0	1,297,555	(20,523)	0	16,088,161	0	303,644	303,644	44,380	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						16,391,805	XXX	16,088,161	5,151,569	1,277,032	0	1,297,555	(20,523)	0	16,088,161	0	303,644	303,644	44,380	XXX
5999999999. Total - Preferred and Common Stocks						23,032,805	XXX	22,412,988	11,658,011	1,107,693	2,823	1,297,555	(187,039)	0	22,428,085	0	604,719	604,719	315,495	XXX
6009999999 - Totals						323,115,644	XXX	340,333,117	319,514,977	1,332,570	(435,331)	1,351,689	(454,449)	0	333,272,817	0	(10,157,173)	(10,157,173)	8,042,239	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
6009999999 - Totals																				

NONE

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
10805Z-ZC-5	Bridgefield Employers Insurance Company		10701	59-1835212	8BI	133,994,788	0	0	25,000.000	100.0
76049Z-ZC-2	Republic Indemnity Company of America		22179	95-2801326	8BI	137,282,729	0	0	1,000,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						271,277,516	0	0	XXX	XXX
1899999. Total Common Stocks						271,277,516	0	0	XXX	XXX
1999999 - Totals						271,277,516	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

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
10805#-10-2	Bridgefield Casualty Insurance Company	Bridgefield Employers Insurance Company	0	25,000.000	100.0
10805Z-ZD-3	Bridgefield Indemnity Insurance Company	Bridgefield Employers Insurance Company	0	900.000	100.0
76049*-10-3	Republic Indemnity Company of California	Republic Indemnity Company of America	0	2,350,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

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

NONE

1.

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

1A — 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B — 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C — 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D — 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E — 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F — 6 .....$ .....

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/09/2022	10/15/2025	1	81,000,000	3.34/-SOFR+0.26	0	0	(1,744,375)	(1,244,571)		(1,244,571)	855,090	0	0	0	541,853	0.00	100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/20/2022	07/15/2024	1	8,000,000	4.18/-SOFR+0.11	0	0	(154,817)	(41,058)		(41,058)	93,062	0	0	0	29,394	0.00	100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(1,899,191)	(1,285,629)	XXX	(1,285,629)	948,152	0	0	0	571,247	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,899,191)	(1,285,629)	XXX	(1,285,629)	948,152	0	0	0	571,247	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(1,899,191)	(1,285,629)	XXX	(1,285,629)	948,152	0	0	0	571,247	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	(1,899,191)	(1,285,629)	XXX	(1,285,629)	948,152	0	0	0	571,247	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,899,191)	(1,285,629)	XXX	(1,285,629)	948,152	0	0	0	571,247	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(1,899,191)	(1,285,629)	XXX	(1,285,629)	948,152	0	0	0	571,247	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

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

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			3,010,520	0	0	(1,285,629)	0	0	(1,285,629)	0	571,247	0
0999999999 - Gross Totals			3,010,520	0	0	(1,285,629)	0	0	(1,285,629)	0	571,247	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					0	(1,285,629)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	SNZ20JLFK8MNNCLQ0F39	Cash		Morgan Stanley (0617HUTS5)	3,010,520	3,010,520	3,010,520		
0199999999 - Total					3,010,520	3,010,520	3,010,520	XXX	XXX

Collateral Pledged to Reporting Entity

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

NONE

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
The Bank Of New York Mellon ..... New York, New York	.....	.....2.250	 4,029	 0	45,211	..XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	4,029	0	45,211	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	4,029	0	45,211	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	4,029	0	45,211	XXX

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

1. January	547,462	4. April	20,653	7. July	603,876	10. October	135,577
2. February	540,264	5. May	8,518	8. August	1,107,833	11. November	901,099
3. March	540,707	6. June	16,015	9. September	46,753	12. December	45,211

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/04/2023	5.100		0	0	1
825252-40-6	INVESCO TREASURY INST		12/29/2023	5.250		32,908,399	155,834	1,311,949
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						32,908,399	155,834	1,311,950
8609999999 - Total Cash Equivalents						32,908,399	155,834	1,311,950

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0
1B 2A ...$ 0 2B ..$ 0 2C ..$ 0
1C 3A ...$ 0 3B ..$ 0 3C ..$ 0
1D 4A ...$ 0 4B ..$ 0 4C ..$ 0
1E 5A ...$ 0 5B ..$ 0 5C ..$ 0
1F 6 .....$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	452,709,489	447,737,128
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	330,749	343,210
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	O	PROPERTY AND CASUALTY	0	0	364,978	338,937
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	1,754,894	1,629,682	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	1,754,894	1,629,682	453,405,216	448,419,275
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0