



ANNUAL STATEMENT  
FOR THE YEAR ENDED DECEMBER 31, 2023  
OF THE CONDITION AND AFFAIRS OF THE  
JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494..... 3494..... NAIC Company Code.....12203..... Employer's ID Number.....22-2824607.....  
(Current)(Prior)  
Organized under the Laws of.....OH.....State of Domicile or Port of Entry.....OH.....  
Country of Domicile.....US.....  
Incorporated/Organized.....06/30/1987.....Commenced Business.....09/11/1987.....  
Statutory Home Office.....3366 RIVERSIDE DRIVE, SUITE 103.....UPPER ARLINGTON, OH, US 43221.....  
Main Administrative Office.....6641 WEST BROAD STREET, SUITE 300.....  
RICHMOND, VA, US 23230.....804-289-2713.....  
(Telephone)  
Mail Address.....P.O. BOX 27648.....RICHMOND, VA, US 23261.....  
Primary Location of Books and  
Records.....6641 WEST BROAD STREET, SUITE 300.....  
RICHMOND, VA, US 23230.....804-289-2713.....  
(Telephone)  
Internet Website Address.....WWW.JAMESRIVERINS.COM.....  
Statutory Statement Contact.....PATRICIA AILEEN SELLS.....804-289-2711.....  
(Telephone)  
ACCOUNTING@FALLSLAKEINS.COM.....804-420-1059.....  
(E-Mail)(Fax)

OFFICERS

.....RICHARD JOHN SCHMITZER, PRESIDENT AND CEO.....TIMOTHY SEAN MACALEESE, SVP AND CFO.....  
.....PATRICIA AILEEN SELLS, TREASURER AND CONTROLLER.....SARAH CASEY DORAN, CHAIRPERSON OF THE BOARD.....

OTHER

.....PAMELA LLULL KNOWLES, SECRETARY.....DONALD TODD HIERMAN, ASSISTANT SECRETARY.....

DIRECTORS OR TRUSTEES

.....RICHARD JOHN SCHMITZER.....JOHN GORDON CLARKE.....  
.....SARAH CASEY DORAN.....ANGELA JENKINS BURNETT.....  
.....TIMOTHY SEAN MACALEESE.....

State of Virginia  
County of Henrico 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.

Richard John Schmitzer Patricia Aileen Sells Timothy Sean MacAleese  
President and CEO Treasurer and Controller SVP and CFO

Subscribed and sworn to before me this 8th day of February, 2024  
Christine L. Miller

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



SUMMARY INVESTMENT SCHEDULE

|                       |                                                                                 | Gross Investment Holdings |                                | Admitted Assets as Reported in the Annual Statement |                                                 |                         |                                |
|-----------------------|---------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------------------------------|-------------------------------------------------|-------------------------|--------------------------------|
|                       |                                                                                 | 1                         | 2                              | 3                                                   | 4                                               | 5                       | 6                              |
| Investment Categories |                                                                                 | Amount                    | Percentage of Column 1 Line 13 | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount | Percentage of Column 5 Line 13 |
| 1.                    | Long-term bonds (Schedule D, Part 1):                                           |                           |                                |                                                     |                                                 |                         |                                |
| 1.01                  | U.S. governments                                                                | 3,368,116                 | 0.2                            | 3,368,116                                           | 0                                               | 3,368,116               | 0.2                            |
| 1.02                  | All other governments                                                           | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.03                  | U.S. states, territories and possessions, etc. guaranteed                       | 13,784,155                | 0.8                            | 13,784,155                                          | 0                                               | 13,784,155              | 0.8                            |
| 1.04                  | U.S. political subdivisions of states, territories, and possessions, guaranteed | 44,511,079                | 2.7                            | 44,511,079                                          | 0                                               | 44,511,079              | 2.7                            |
| 1.05                  | U.S. special revenue and special assessment obligations, etc. non-guaranteed    | 342,124,758               | 20.8                           | 342,124,758                                         | 0                                               | 342,124,758             | 20.8                           |
| 1.06                  | Industrial and miscellaneous                                                    | 636,880,337               | 38.8                           | 636,880,337                                         | 0                                               | 636,880,337             | 38.8                           |
| 1.07                  | Hybrid securities                                                               | 30,234,553                | 1.8                            | 30,234,553                                          | 0                                               | 30,234,553              | 1.8                            |
| 1.08                  | Parent, subsidiaries and affiliates                                             | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.09                  | SVO identified funds                                                            | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.10                  | Unaffiliated bank loans                                                         | 152,737,574               | 9.3                            | 152,737,574                                         | 0                                               | 152,737,574             | 9.3                            |
| 1.11                  | Unaffiliated certificates of deposit                                            | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 1.12                  | Total long-term bonds                                                           | 1,223,640,572             | 74.5                           | 1,223,640,572                                       | 0                                               | 1,223,640,572           | 74.5                           |
| 2.                    | Preferred stocks (Schedule D, Part 2, Section 1):                               |                           |                                |                                                     |                                                 |                         |                                |
| 2.01                  | Industrial and miscellaneous (Unaffiliated)                                     | 33,047,363                | 2.0                            | 33,047,363                                          | 0                                               | 33,047,363              | 2.0                            |
| 2.02                  | Parent, subsidiaries and affiliates                                             | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 2.03                  | Total preferred stocks                                                          | 33,047,363                | 2.0                            | 33,047,363                                          | 0                                               | 33,047,363              | 2.0                            |
| 3.                    | Common stocks (Schedule D, Part 2, Section 2):                                  |                           |                                |                                                     |                                                 |                         |                                |
| 3.01                  | Industrial and miscellaneous Publicly traded (Unaffiliated)                     | 36,260,653                | 2.2                            | 36,260,653                                          | 0                                               | 36,260,653              | 2.2                            |
| 3.02                  | Industrial and miscellaneous Other (Unaffiliated)                               | 2,254,112                 | 0.1                            | 2,254,112                                           | 0                                               | 2,254,112               | 0.1                            |
| 3.03                  | Parent, subsidiaries and affiliates Publicly traded                             | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 3.04                  | Parent, subsidiaries and affiliates Other                                       | 40,203,434                | 2.4                            | 40,203,434                                          | 0                                               | 40,203,434              | 2.4                            |
| 3.05                  | Mutual funds                                                                    | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 3.06                  | Unit investment trusts                                                          | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 3.07                  | Closed-end funds                                                                | 5,998,804                 | 0.4                            | 5,998,804                                           | 0                                               | 5,998,804               | 0.4                            |
| 3.08                  | Exchange traded funds                                                           | 2,352,140                 | 0.1                            | 2,352,140                                           | 0                                               | 2,352,140               | 0.1                            |
| 3.09                  | Total common stocks                                                             | 87,069,142                | 5.3                            | 87,069,142                                          | 0                                               | 87,069,142              | 5.3                            |
| 4.                    | Mortgage loans (Schedule B):                                                    |                           |                                |                                                     |                                                 |                         |                                |
| 4.01                  | Farm mortgages                                                                  | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.02                  | Residential mortgages                                                           | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.03                  | Commercial mortgages                                                            | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.04                  | Mezzanine real estate loans                                                     | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.05                  | Total valuation allowance                                                       | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 4.06                  | Total mortgage loans                                                            | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.                    | Real estate (Schedule A):                                                       |                           |                                |                                                     |                                                 |                         |                                |
| 5.01                  | Properties occupied by company                                                  | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.02                  | Properties held for production of income                                        | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.03                  | Properties held for sale                                                        | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 5.04                  | Total real estate                                                               | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 6.                    | Cash, cash equivalents and short-term investments:                              |                           |                                |                                                     |                                                 |                         |                                |
| 6.01                  | Cash (Schedule E, Part 1)                                                       | 140,861,026               | 8.6                            | 140,861,026                                         | 0                                               | 140,861,026             | 8.6                            |
| 6.02                  | Cash equivalents (Schedule E, Part 2)                                           | 87,377,369                | 5.3                            | 87,377,369                                          | 0                                               | 87,377,369              | 5.3                            |
| 6.03                  | Short-term investments (Schedule DA)                                            | 48,931,302                | 3.0                            | 48,931,302                                          | 0                                               | 48,931,302              | 3.0                            |
| 6.04                  | Total cash, cash equivalents and short-term investments                         | 277,169,697               | 16.9                           | 277,169,697                                         | 0                                               | 277,169,697             | 16.9                           |
| 7.                    | Contract loans                                                                  | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 8.                    | Derivatives (Schedule DB)                                                       | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 9.                    | Other invested assets (Schedule BA)                                             | 20,905,144                | 1.3                            | 20,905,144                                          | 0                                               | 20,905,144              | 1.3                            |
| 10.                   | Receivables for securities                                                      | 1,383,193                 | 0.1                            | 1,383,193                                           | 0                                               | 1,383,193               | 0.1                            |
| 11.                   | Securities lending (Schedule DL, Part 1)                                        | 0                         | 0                              | 0                                                   | XXX                                             | XXX                     | XXX                            |
| 12.                   | Other invested assets (Page 2, Line 11)                                         | 0                         | 0                              | 0                                                   | 0                                               | 0                       | 0                              |
| 13.                   | Total invested assets                                                           | 1,643,215,111             | 100.0                          | 1,643,215,111                                       | 0                                               | 1,643,215,111           | 100.0                          |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |                                                                                                                      |   |   |
|------|----------------------------------------------------------------------------------------------------------------------|---|---|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            |   | 0 |
| 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.....                                                         |   | 0 |
| 8.   | Deduct amortization of premium and mortgage interest points and commission 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)..... |   | 0 |
| 12.  | Total valuation allowance.....                                                                                       |   | 0 |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 |   | 0 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                |   | 0 |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             |   | 0 |

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |                                                                                         |           |            |
|------|-----------------------------------------------------------------------------------------|-----------|------------|
| 1.   | Book/adjusted carrying value, December 31 of prior year.....                            |           | 24,880,541 |
| 2.   | Cost of acquired:                                                                       |           |            |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8).....                              | 1,650,000 |            |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9).....                    | 1,277,151 | 2,927,151  |
| 3.   | Capitalized deferred interest and other:                                                |           |            |
| 3.1  | Totals, Part 1, Column 16.....                                                          | 0         |            |
| 3.2  | Totals, Part 3, Column 12.....                                                          | 0         | 0          |
| 4.   | Accrual of discount.....                                                                |           | 0          |
| 5.   | Unrealized valuation increase / (decrease):                                             |           |            |
| 5.1  | Totals, Part 1, Column 13.....                                                          | 1,504,753 |            |
| 5.2  | Totals, Part 3, Column 9.....                                                           | (7,018)   | 1,497,735  |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19.....                                  |           | 0          |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16.....                            |           | 8,400,283  |
| 8.   | Deduct amortization of premium and depreciation.....                                    |           | 0          |
| 9.   | Total foreign exchange change in book / adjusted carrying value:                        |           |            |
| 9.1  | Totals, Part 1, Column 17.....                                                          | 0         |            |
| 9.2  | Totals, Part 3, Column 14.....                                                          | 0         | 0          |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                       |           |            |
| 10.1 | Totals, Part 1, Column 15.....                                                          | 0         |            |
| 10.2 | Totals, Part 3, Column 11.....                                                          | 0         | 0          |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |           | 20,905,144 |
| 12.  | Deduct total nonadmitted amounts.....                                                   |           | 0          |
| 13.  | Statement value at end of current period (Line 11 minus Line 12).....                   |           | 20,905,144 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|                                                                                                           |                                                                                         |           |               |
|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|-----------|---------------|
| 1.                                                                                                        | Book/adjusted carrying value, December 31 of prior year.....                            |           | 1,173,619,415 |
| 2.                                                                                                        | Cost of bonds and stocks acquired, Part 3, Column 7.....                                |           | 280,746,654   |
| 3.                                                                                                        | Accrual of discount.....                                                                |           | 10,792,768    |
| 4.                                                                                                        | Unrealized valuation increase / (decrease):                                             |           |               |
| 4.1                                                                                                       | Part 1, Column 12.....                                                                  | 245,816   |               |
| 4.2                                                                                                       | Part 2, Section 1, Column 15.....                                                       | 725,516   |               |
| 4.3                                                                                                       | Part 2, Section 2, Column 13.....                                                       | 6,137,370 |               |
| 4.4                                                                                                       | Part 4, Column 11.....                                                                  | 1,873,017 | 8,981,719     |
| 5.                                                                                                        | Total gain (loss) on disposals, Part 4, Column 19.....                                  |           | 959,661       |
| 6.                                                                                                        | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....         |           | 129,500,746   |
| 7.                                                                                                        | Deduct amortization of premium.....                                                     |           | 708,683       |
| 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.....                                                                  | 642,530   |               |
| 9.2                                                                                                       | Part 2, Section 1, Column 17.....                                                       | 0         |               |
| 9.3                                                                                                       | Part 2, Section 2, Column 14.....                                                       | 137,570   |               |
| 9.4                                                                                                       | Part 4, Column 13.....                                                                  | 353,611   | 1,133,711     |
| Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, |                                                                                         |           |               |
| 10.                                                                                                       | Line 2.....                                                                             |           | 0             |
| 11.                                                                                                       | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)..... |           | 1,343,757,077 |
| 12.                                                                                                       | Deduct total nonadmitted amounts.....                                                   |           | 0             |
| 13.                                                                                                       | Statement value at end of current period (Line 11 minus Line 12).....                   |           | 1,343,757,077 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                            | 1<br><br>Book /<br>Adjusted<br>Carrying<br>Value | 2<br><br>Fair Value | 3<br><br>Actual Cost | 4<br><br>Par Value of<br>Bonds |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|---------------------|----------------------|--------------------------------|
| <b>BONDS</b>                                                                                                                                                           |                                                  |                     |                      |                                |
| Governments (including all obligations guaranteed by governments)                                                                                                      |                                                  |                     |                      |                                |
| 1. United States .....                                                                                                                                                 | 3,368,116                                        | 3,170,601           | 3,362,117            | 3,367,203                      |
| 2. Canada .....                                                                                                                                                        | 0                                                | 0                   | 0                    | 0                              |
| 3. Other Countries .....                                                                                                                                               | 0                                                | 0                   | 0                    | 0                              |
| 4. Totals .....                                                                                                                                                        | 3,368,116                                        | 3,170,601           | 3,362,117            | 3,367,203                      |
| U.S. States, Territories and Possessions (direct and guaranteed)                                                                                                       |                                                  |                     |                      |                                |
| 5. Totals .....                                                                                                                                                        | 13,784,155                                       | 13,097,348          | 13,768,852           | 13,800,000                     |
| U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)                                                                             |                                                  |                     |                      |                                |
| 6. Totals .....                                                                                                                                                        | 44,511,079                                       | 43,520,289          | 44,127,157           | 48,250,000                     |
| 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 .....                                                                                                                                                        | 342,124,758                                      | 331,488,873         | 340,470,424          | 361,630,861                    |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)                 |                                                  |                     |                      |                                |
| 8. United States .....                                                                                                                                                 | 754,687,090                                      | 741,044,025         | 749,619,689          | 796,036,910                    |
| 9. Canada .....                                                                                                                                                        | 5,490,742                                        | 5,651,113           | 5,447,063            | 6,482,785                      |
| 10. Other Countries .....                                                                                                                                              | 59,674,632                                       | 59,516,211          | 59,192,570           | 60,930,406                     |
| 11. Totals .....                                                                                                                                                       | 819,852,464                                      | 806,211,349         | 814,259,322          | 863,450,101                    |
| Parent, Subsidiaries and Affiliates                                                                                                                                    |                                                  |                     |                      |                                |
| 12. Totals .....                                                                                                                                                       | 0                                                | 0                   | 0                    | 0                              |
| 13. Total Bonds .....                                                                                                                                                  | 1,223,640,572                                    | 1,197,488,460       | 1,215,987,872        | 1,290,498,165                  |
| <b>PREFERRED STOCKS</b>                                                                                                                                                |                                                  |                     |                      |                                |
| Industrial and Miscellaneous (unaffiliated)                                                                                                                            |                                                  |                     |                      |                                |
| 14. United States .....                                                                                                                                                | 33,047,363                                       | 33,047,363          | 30,050,597           | XXX                            |
| 15. Canada .....                                                                                                                                                       | 0                                                | 0                   | 0                    | XXX                            |
| 16. Other Countries .....                                                                                                                                              | 0                                                | 0                   | 0                    | XXX                            |
| 17. Totals .....                                                                                                                                                       | 33,047,363                                       | 33,047,363          | 30,050,597           | XXX                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                    |                                                  |                     |                      |                                |
| 18. Totals .....                                                                                                                                                       | 0                                                | 0                   | 0                    | XXX                            |
| 19. Total Preferred Stocks .....                                                                                                                                       | 33,047,363                                       | 33,047,363          | 30,050,597           | XXX                            |
| <b>COMMON STOCKS</b>                                                                                                                                                   |                                                  |                     |                      |                                |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds                                          |                                                  |                     |                      |                                |
| 20. United States .....                                                                                                                                                | 45,017,904                                       | 45,017,904          | 41,637,201           | XXX                            |
| 21. Canada .....                                                                                                                                                       | 0                                                | 0                   | 0                    | XXX                            |
| 22. Other Countries .....                                                                                                                                              | 1,847,804                                        | 1,847,804           | 1,321,581            | XXX                            |
| 23. Totals .....                                                                                                                                                       | 46,865,708                                       | 46,865,708          | 42,958,782           | XXX                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                    |                                                  |                     |                      |                                |
| 24. Totals .....                                                                                                                                                       | 40,203,434                                       | 40,203,434          | 27,000,000           | XXX                            |
| 25. Total Common Stocks .....                                                                                                                                          | 87,069,142                                       | 87,069,142          | 69,958,782           | XXX                            |
| 26. Total Stocks .....                                                                                                                                                 | 120,116,505                                      | 120,116,505         | 100,009,379          | XXX                            |
| 27. Total Bonds and Stocks .....                                                                                                                                       | 1,343,757,077                                    | 1,317,604,965       | 1,315,997,251        | XXX                            |

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation |                                                                                | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|--------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
|                  |                                                                                | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 1.               | U.S. Governments                                                               |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 1.1.             | NAIC 1.....                                                                    | 48,878,565     | 2,649,142                      | 285,540                          | 274,386                           | 47,912        | XXX              | 52,135,545            | 4.1                           | 27,954,119                      | 2.6                         | 52,135,545               | 0                             |
| 1.2.             | NAIC 2.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 1.3.             | NAIC 3.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 1.4.             | NAIC 4.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 1.5.             | NAIC 5.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 1.6.             | NAIC 6.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 1.7.             | Totals.....                                                                    | 48,878,565     | 2,649,142                      | 285,540                          | 274,386                           | 47,912        | XXX              | 52,135,545            | 4.1                           | 27,954,119                      | 2.6                         | 52,135,545               | 0                             |
| 2.               | All Other Governments                                                          |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 2.1.             | NAIC 1.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 2.2.             | NAIC 2.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 2.3.             | NAIC 3.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 2.4.             | NAIC 4.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 2.5.             | NAIC 5.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 2.6.             | NAIC 6.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 2.7.             | Totals.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 3.               | U.S. States, Territories and Possessions, etc., Guaranteed                     |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 3.1.             | NAIC 1.....                                                                    | 0              | 1,403,887                      | 4,860,586                        | 7,436,237                         | 83,445        | XXX              | 13,784,155            | 1.1                           | 13,771,397                      | 1.3                         | 13,784,155               | 0                             |
| 3.2.             | NAIC 2.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 3.3.             | NAIC 3.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 3.4.             | NAIC 4.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 3.5.             | NAIC 5.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 3.6.             | NAIC 6.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 3.7.             | Totals.....                                                                    | 0              | 1,403,887                      | 4,860,586                        | 7,436,237                         | 83,445        | XXX              | 13,784,155            | 1.1                           | 13,771,397                      | 1.3                         | 13,784,155               | 0                             |
| 4.               | U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 4.1.             | NAIC 1.....                                                                    | 323,324        | 5,393,133                      | 19,424,936                       | 16,609,725                        | 2,759,961     | XXX              | 44,511,079            | 3.5                           | 43,190,135                      | 4.0                         | 44,511,079               | 0                             |
| 4.2.             | NAIC 2.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 4.3.             | NAIC 3.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 4.4.             | NAIC 4.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 4.5.             | NAIC 5.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 4.6.             | NAIC 6.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 4.7.             | Totals.....                                                                    | 323,324        | 5,393,133                      | 19,424,936                       | 16,609,725                        | 2,759,961     | XXX              | 44,511,079            | 3.5                           | 43,190,135                      | 4.0                         | 44,511,079               | 0                             |
| 5.               | U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 5.1.             | NAIC 1.....                                                                    | 19,340,105     | 86,050,488                     | 97,538,669                       | 110,776,797                       | 25,198,947    | XXX              | 338,905,006           | 26.6                          | 311,436,292                     | 28.7                        | 338,905,006              | 0                             |
| 5.2.             | NAIC 2.....                                                                    | 0              | 0                              | 3,219,752                        | 0                                 | 0             | XXX              | 3,219,752             | 0.3                           | 3,556,575                       | 0.3                         | 3,219,752                | 0                             |
| 5.3.             | NAIC 3.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 5.4.             | NAIC 4.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 5.5.             | NAIC 5.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 5.6.             | NAIC 6.....                                                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 5.7.             | Totals.....                                                                    | 19,340,105     | 86,050,488                     | 100,758,421                      | 110,776,797                       | 25,198,947    | XXX              | 342,124,758           | 26.9                          | 314,992,867                     | 29.0                        | 342,124,758              | 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

|                  |                                             | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|---------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |                                             | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 6.               | Industrial and Miscellaneous (unaffiliated) |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 6.1.             | NAIC 1.....                                 | 59,076,914     | 299,285,378                    | 135,108,277                      | 22,759,839                        | 15,709,273    | XXX              | 531,939,681           | 41.8                          | 525,957,992                     | 48.4                        | 333,488,278              | 198,451,403                   |
| 6.2.             | NAIC 2.....                                 | 4,562,221      | 30,999,067                     | 58,885,570                       | 3,030,437                         | 5,757,144     | XXX              | 103,234,439           | 8.1                           | 76,953,029                      | 7.1                         | 80,323,020               | 22,911,419                    |
| 6.3.             | NAIC 3.....                                 | 0              | 0                              | 1,706,217                        | 0                                 | 0             | XXX              | 1,706,217             | 0.1                           | 0                               | 0                           | 0                        | 1,706,217                     |
| 6.4.             | NAIC 4.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 6.5.             | NAIC 5.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 326,368                         | 0.0                         | 0                        | 0                             |
| 6.6.             | NAIC 6.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 6.7.             | Totals.....                                 | 63,639,135     | 330,284,445                    | 195,700,064                      | 25,790,276                        | 21,466,417    | XXX              | 636,880,337           | 50.0                          | 603,237,388                     | 55.5                        | 413,811,298              | 223,069,039                   |
| 7.               | Hybrid Securities                           |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 7.1.             | NAIC 1.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 7.2.             | NAIC 2.....                                 | 0              | 4,192,601                      | 0                                | 0                                 | 23,946,788    | XXX              | 28,139,389            | 2.2                           | 29,709,216                      | 2.7                         | 28,139,389               | 0                             |
| 7.3.             | NAIC 3.....                                 | 0              | 0                              | 0                                | 0                                 | 2,095,164     | XXX              | 2,095,164             | 0.2                           | 0                               | 0                           | 2,095,164                | 0                             |
| 7.4.             | NAIC 4.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 7.5.             | NAIC 5.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 7.6.             | NAIC 6.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 7.7.             | Totals.....                                 | 0              | 4,192,601                      | 0                                | 0                                 | 26,041,952    | XXX              | 30,234,553            | 2.4                           | 29,709,216                      | 2.7                         | 30,234,553               | 0                             |
| 8.               | Parent, Subsidiaries and Affiliates         |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 8.1.             | NAIC 1.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 8.2.             | NAIC 2.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 8.3.             | NAIC 3.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 8.4.             | NAIC 4.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 8.5.             | NAIC 5.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 8.6.             | NAIC 6.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 8.7.             | Totals.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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                             |
| 9.2.             | NAIC 2.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 9.3.             | NAIC 3.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 9.4.             | NAIC 4.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 9.5.             | NAIC 5.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 9.6.             | NAIC 6.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 9.7.             | Totals.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 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                             |
| 10.2.            | NAIC 2.....                                 | 0              | 0                              | 423,434                          | 0                                 | 0             | XXX              | 423,434               | 0.0                           | 0                               | 0                           | 423,434                  | 0                             |
| 10.3.            | NAIC 3.....                                 | 0              | 8,465,758                      | 9,325,629                        | 0                                 | 0             | XXX              | 17,791,387            | 1.4                           | 4,066,032                       | 0.4                         | 17,791,387               | 0                             |
| 10.4.            | NAIC 4.....                                 | 249,290        | 73,392,238                     | 22,243,669                       | 0                                 | 0             | XXX              | 95,885,197            | 7.5                           | 37,811,894                      | 3.5                         | 95,053,804               | 831,393                       |
| 10.5.            | NAIC 5.....                                 | 990,768        | 18,011,240                     | 19,272,299                       | 0                                 | 0             | XXX              | 38,274,307            | 3.0                           | 12,003,041                      | 1.1                         | 38,274,307               | 0                             |
| 10.6.            | NAIC 6.....                                 | 0              | 0                              | 527,122                          | 0                                 | 0             | XXX              | 527,122               | 0.0                           | 136,349                         | 0.0                         | 527,122                  | 0                             |
| 10.7.            | Totals.....                                 | 1,240,058      | 99,869,236                     | 51,792,153                       | 0                                 | 0             | XXX              | 152,901,447           | 12.0                          | 54,017,315                      | 5.0                         | 152,070,054              | 831,393                       |
| 11.              | Unaffiliated Certificates of Deposit        |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 11.1.            | NAIC 1.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 11.2.            | NAIC 2.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 11.3.            | NAIC 3.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 11.4.            | NAIC 4.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 11.5.            | NAIC 5.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 11.6.            | NAIC 6.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                             | 0                               | 0                           | 0                        | 0                             |
| 11.7.            | Totals.....                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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               | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|--------------------------------------------------------|-----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
|                  |                                                        | 1 Year or Less  | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 12.              | Total Bonds Current Year                               |                 |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 12.1.            | NAIC 1.....                                            | (d) 127,618,908 | 394,782,028                    | 257,218,008                      | 157,856,984                       | 43,799,538    | 0                | 981,275,466           | 77.1                          | XXX                             | XXX                         | 782,824,063              | 198,451,403                   |
| 12.2.            | NAIC 2.....                                            | (d) 4,562,221   | 35,191,668                     | 62,528,756                       | 3,030,437                         | 29,703,932    | 0                | 135,017,014           | 10.6                          | XXX                             | XXX                         | 112,105,595              | 22,911,419                    |
| 12.3.            | NAIC 3.....                                            | (d) 0           | 8,465,758                      | 11,031,846                       | 0                                 | 2,095,164     | 0                | 21,592,768            | 1.7                           | XXX                             | XXX                         | 19,886,551               | 1,706,217                     |
| 12.4.            | NAIC 4.....                                            | (d) 249,290     | 73,392,238                     | 22,243,669                       | 0                                 | 0             | 0                | 95,885,197            | 7.5                           | XXX                             | XXX                         | 95,053,804               | 831,393                       |
| 12.5.            | NAIC 5.....                                            | (d) 990,768     | 18,011,240                     | 19,272,299                       | 0                                 | 0             | 0                | (c) 38,274,307        | 3.0                           | XXX                             | XXX                         | 38,274,307               | 0                             |
| 12.6.            | NAIC 6.....                                            | (d) 0           | 0                              | 527,122                          | 0                                 | 0             | 0                | (c) 527,122           | 0.0                           | XXX                             | XXX                         | 527,122                  | 0                             |
| 12.7.            | Totals.....                                            | 133,421,187     | 529,842,932                    | 372,821,700                      | 160,887,421                       | 75,598,634    | 0                | (b) 1,272,571,874     | 100.0                         | XXX                             | XXX                         | 1,048,671,442            | 223,900,432                   |
| 12.8.            | Line 12.7 as a % of Col. 7.....                        | 10.5            | 41.6                           | 29.3                             | 12.6                              | 5.9           | 0                | 100.0                 | XXX                           | XXX                             | XXX                         | 82.4                     | 17.6                          |
| 13.              | Total Bonds Prior Year                                 |                 |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 13.1.            | NAIC 1.....                                            | 76,574,531      | 372,227,848                    | 268,718,632                      | 157,965,088                       | 46,823,835    | 0                | XXX                   | XXX                           | 922,309,935                     | 84.9                        | 717,976,403              | 204,333,532                   |
| 13.2.            | NAIC 2.....                                            | 6,310,490       | 24,844,030                     | 46,280,378                       | 4,172,341                         | 28,611,581    | 0                | XXX                   | XXX                           | 110,218,820                     | 10.1                        | 97,070,573               | 13,148,247                    |
| 13.3.            | NAIC 3.....                                            | 0               | 1,602,321                      | 2,463,711                        | 0                                 | 0             | 0                | XXX                   | XXX                           | 4,066,032                       | 0.4                         | 4,066,032                | 0                             |
| 13.4.            | NAIC 4.....                                            | 0               | 16,384,110                     | 21,427,784                       | 0                                 | 0             | 0                | XXX                   | XXX                           | 37,811,894                      | 3.5                         | 37,811,894               | 0                             |
| 13.5.            | NAIC 5.....                                            | 0               | 6,111,177                      | 6,218,232                        | 0                                 | 0             | 0                | XXX                   | XXX                           | (c) 12,329,408                  | 1.1                         | 12,003,041               | 326,368                       |
| 13.6.            | NAIC 6.....                                            | 0               | 136,349                        | 0                                | 0                                 | 0             | 0                | XXX                   | XXX                           | (c) 136,349                     | 0.0                         | 136,349                  | 0                             |
| 13.7.            | Totals.....                                            | 82,885,021      | 421,305,835                    | 345,108,736                      | 162,137,429                       | 75,435,416    | 0                | XXX                   | XXX                           | (b) 1,086,872,437               | 100.0                       | 869,064,291              | 217,808,146                   |
| 13.8.            | Line 13.7 as a % of Col. 9.....                        | 7.6             | 38.8                           | 31.8                             | 14.9                              | 6.9           | 0                | XXX                   | XXX                           | 100.0                           | XXX                         | 80.0                     | 20.0                          |
| 14.              | Total Publicly Traded Bonds                            |                 |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 14.1.            | NAIC 1.....                                            | 82,073,315      | 287,035,388                    | 234,651,917                      | 141,816,406                       | 37,247,037    | 0                | 782,824,063           | 61.5                          | 717,976,403                     | 66.1                        | 782,824,063              | XXX                           |
| 14.2.            | NAIC 2.....                                            | 4,173,203       | 27,280,447                     | 49,104,104                       | 3,030,437                         | 28,517,403    | 0                | 112,105,594           | 8.8                           | 97,070,573                      | 8.9                         | 112,105,594              | XXX                           |
| 14.3.            | NAIC 3.....                                            | 0               | 8,465,758                      | 9,325,629                        | 0                                 | 2,095,164     | 0                | 19,886,551            | 1.6                           | 4,066,032                       | 0.4                         | 19,886,551               | XXX                           |
| 14.4.            | NAIC 4.....                                            | 249,290         | 72,560,845                     | 22,243,669                       | 0                                 | 0             | 0                | 95,053,804            | 7.5                           | 37,811,894                      | 3.5                         | 95,053,804               | XXX                           |
| 14.5.            | NAIC 5.....                                            | 990,768         | 18,011,240                     | 19,272,299                       | 0                                 | 0             | 0                | 38,274,307            | 3.0                           | 12,003,041                      | 1.1                         | 38,274,307               | XXX                           |
| 14.6.            | NAIC 6.....                                            | 0               | 0                              | 527,122                          | 0                                 | 0             | 0                | 527,122               | 0.0                           | 136,349                         | 0.0                         | 527,122                  | XXX                           |
| 14.7.            | Totals.....                                            | 87,486,576      | 413,353,678                    | 335,124,740                      | 144,846,843                       | 67,859,604    | 0                | 1,048,671,441         | 82.4                          | 869,064,291                     | 80.0                        | 1,048,671,441            | XXX                           |
| 14.8.            | Line 14.7 as a % of Col. 7.....                        | 8.3             | 39.4                           | 32.0                             | 13.8                              | 6.5           | 0                | 100.0                 | XXX                           | XXX                             | XXX                         | 100.0                    | XXX                           |
| 14.9.            | Line 14.7 as a % of Line 12.7, Col. 7, Section 12..... | 6.9             | 32.5                           | 26.3                             | 11.4                              | 5.3           | 0                | 82.4                  | XXX                           | XXX                             | XXX                         | 82.4                     | XXX                           |
| 15.              | Total Privately Placed Bonds                           |                 |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 15.1.            | NAIC 1.....                                            | 45,545,593      | 107,746,639                    | 22,566,092                       | 16,040,579                        | 6,552,500     | 0                | 198,451,403           | 15.6                          | 204,333,532                     | 18.8                        | XXX                      | 198,451,403                   |
| 15.2.            | NAIC 2.....                                            | 389,018         | 7,911,220                      | 13,424,652                       | 0                                 | 1,186,529     | 0                | 22,911,419            | 1.8                           | 13,148,247                      | 1.2                         | XXX                      | 22,911,419                    |
| 15.3.            | NAIC 3.....                                            | 0               | 0                              | 1,706,217                        | 0                                 | 0             | 0                | 1,706,217             | 0.1                           | 0                               | 0                           | XXX                      | 1,706,217                     |
| 15.4.            | NAIC 4.....                                            | 0               | 831,393                        | 0                                | 0                                 | 0             | 0                | 831,393               | 0.1                           | 0                               | 0                           | XXX                      | 831,393                       |
| 15.5.            | NAIC 5.....                                            | 0               | 0                              | 0                                | 0                                 | 0             | 0                | 0                     | 0                             | 326,368                         | 0.0                         | XXX                      | 0                             |
| 15.6.            | NAIC 6.....                                            | 0               | 0                              | 0                                | 0                                 | 0             | 0                | 0                     | 0                             | 0                               | 0                           | XXX                      | 0                             |
| 15.7.            | Totals.....                                            | 45,934,611      | 116,489,252                    | 37,696,961                       | 16,040,579                        | 7,739,029     | 0                | 223,900,432           | 17.6                          | 217,808,146                     | 20.0                        | XXX                      | 223,900,432                   |
| 15.8.            | Line 15.7 as a % of Col. 7.....                        | 20.5            | 52.0                           | 16.8                             | 7.2                               | 3.5           | 0                | 100.0                 | XXX                           | XXX                             | XXX                         | XXX                      | 100.0                         |
| 15.9.            | Line 15.7 as a % of Line 12.7, Col. 7, Section 12..... | 3.6             | 9.2                            | 3.0                              | 1.3                               | 0.6           | 0                | 17.6                  | XXX                           | XXX                             | XXX                         | XXX                      | 17.6                          |

(a) Includes \$223,900,432 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
(b) Includes \$107,078 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 \$0 current year of bonds with 5GI designations, \$0 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 \$48,767,429; NAIC 2 \$0; NAIC 3 \$0; NAIC 4 \$0; NAIC 5 \$163,873; 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              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|----------------------|--------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
|                      |                                                                                | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 1.                   | U.S. Governments                                                               |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 1.01.                | Issuer Obligations                                                             | 48,767,429     | 2,296,795                      | 0                                | 0                                 | 0             | XXX              | 51,064,224            | 4.0                            | 26,749,496                      | 2.5                         | 51,064,224               | 0                         |
| 1.02.                | Residential Mortgage-Backed Securities                                         | 111,136        | 352,347                        | 285,540                          | 274,386                           | 47,912        | XXX              | 1,071,321             | 0.1                            | 1,204,623                       | 0.1                         | 1,071,321                | 0                         |
| 1.03.                | Commercial Mortgage-Backed Securities                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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                         |
| 1.05.                | Totals                                                                         | 48,878,565     | 2,649,142                      | 285,540                          | 274,386                           | 47,912        | XXX              | 52,135,545            | 4.1                            | 27,954,119                      | 2.6                         | 52,135,545               | 0                         |
| 2.                   | All Other Governments                                                          |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 2.01.                | Issuer Obligations                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 2.02.                | Residential Mortgage-Backed Securities                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 2.03.                | Commercial Mortgage-Backed Securities                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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                         |
| 2.05.                | Totals                                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 3.                   | U.S. States, Territories and Possessions, Guaranteed                           |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 3.01.                | Issuer Obligations                                                             | 0              | 1,403,887                      | 4,860,586                        | 7,436,237                         | 83,445        | XXX              | 13,784,155            | 1.1                            | 13,771,397                      | 1.3                         | 13,784,155               | 0                         |
| 3.02.                | Residential Mortgage-Backed Securities                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 3.03.                | Commercial Mortgage-Backed Securities                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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                         |
| 3.05.                | Totals                                                                         | 0              | 1,403,887                      | 4,860,586                        | 7,436,237                         | 83,445        | XXX              | 13,784,155            | 1.1                            | 13,771,397                      | 1.3                         | 13,784,155               | 0                         |
| 4.                   | U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 4.01.                | Issuer Obligations                                                             | 323,324        | 5,393,133                      | 19,424,936                       | 16,609,725                        | 2,759,961     | XXX              | 44,511,079            | 3.5                            | 43,190,135                      | 4.0                         | 44,511,079               | 0                         |
| 4.02.                | Residential Mortgage-Backed Securities                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 4.03.                | Commercial Mortgage-Backed Securities                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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                         |
| 4.05.                | Totals                                                                         | 323,324        | 5,393,133                      | 19,424,936                       | 16,609,725                        | 2,759,961     | XXX              | 44,511,079            | 3.5                            | 43,190,135                      | 4.0                         | 44,511,079               | 0                         |
| 5.                   | U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 5.01.                | Issuer Obligations                                                             | 4,989,093      | 30,261,945                     | 50,912,794                       | 56,830,175                        | 6,040,580     | XXX              | 149,034,587           | 11.7                           | 144,178,538                     | 13.3                        | 149,034,587              | 0                         |
| 5.02.                | Residential Mortgage-Backed Securities                                         | 14,351,012     | 55,788,543                     | 49,845,627                       | 53,946,622                        | 19,158,367    | XXX              | 193,090,171           | 15.2                           | 170,814,330                     | 15.7                        | 193,090,171              | 0                         |
| 5.03.                | Commercial Mortgage-Backed Securities                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 5.04.                | Other Loan-Backed and Structured Securities                                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 5.05.                | Totals                                                                         | 19,340,105     | 86,050,488                     | 100,758,421                      | 110,776,797                       | 25,198,947    | XXX              | 342,124,758           | 26.9                           | 314,992,867                     | 29.0                        | 342,124,758              | 0                         |
| 6.                   | Industrial and Miscellaneous                                                   |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 6.01.                | Issuer Obligations                                                             | 16,998,377     | 206,315,171                    | 146,493,928                      | 9,749,697                         | 14,913,916    | XXX              | 394,471,089           | 31.0                           | 349,945,924                     | 32.2                        | 345,245,158              | 49,225,931                |
| 6.02.                | Residential Mortgage-Backed Securities                                         | 4,574,898      | 20,017,283                     | 16,477,027                       | 15,331,308                        | 5,763,591     | XXX              | 62,164,107            | 4.9                            | 59,323,867                      | 5.5                         | 0                        | 62,164,107                |
| 6.03.                | Commercial Mortgage-Backed Securities                                          | 21,517,216     | 62,676,618                     | 29,175,230                       | 0                                 | 0             | XXX              | 113,369,064           | 8.9                            | 94,826,560                      | 8.7                         | 60,638,829               | 52,730,235                |
| 6.04.                | Other Loan-Backed and Structured Securities                                    | 20,548,644     | 41,275,373                     | 3,553,879                        | 709,271                           | 788,910       | XXX              | 66,876,077            | 5.3                            | 99,141,037                      | 9.1                         | 7,927,311                | 58,948,766                |
| 6.05.                | Totals                                                                         | 63,639,135     | 330,284,445                    | 195,700,064                      | 25,790,276                        | 21,466,417    | XXX              | 636,880,337           | 50.0                           | 603,237,388                     | 55.5                        | 413,811,298              | 223,069,039               |
| 7.                   | Hybrid Securities                                                              |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 7.01.                | Issuer Obligations                                                             | 0              | 4,192,601                      | 0                                | 0                                 | 26,041,952    | XXX              | 30,234,553            | 2.4                            | 29,709,216                      | 2.7                         | 30,234,553               | 0                         |
| 7.02.                | Residential Mortgage-Backed Securities                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 7.03.                | Commercial Mortgage-Backed Securities                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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                         |
| 7.05.                | Totals                                                                         | 0              | 4,192,601                      | 0                                | 0                                 | 26,041,952    | XXX              | 30,234,553            | 2.4                            | 29,709,216                      | 2.7                         | 30,234,553               | 0                         |
| 8.                   | Parent, Subsidiaries and Affiliates                                            |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 8.01.                | Issuer Obligations                                                             | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 8.02.                | Residential Mortgage-Backed Securities                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 8.03.                | Commercial Mortgage-Backed Securities                                          | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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                         |
| 8.05.                | Affiliated Bank Loans-Issued                                                   | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 8.06.                | Affiliated Bank Loans-Acquired                                                 | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 8.07.                | Totals                                                                         | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 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              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|----------------------|-----------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
|                      |                                                     | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>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                         |
| 10.                  | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 10.01.               | Unaffiliated Bank Loans - Issued                    | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 10.02.               | Unaffiliated Bank Loans - Acquired                  | 1,240,058      | 99,869,236                     | 51,792,153                       | 0                                 | 0             | XXX              | 152,901,447           | 12.0                           | 54,017,317                      | 5.0                         | 152,070,054              | 831,393                   |
| 10.03.               | Totals                                              | 1,240,058      | 99,869,236                     | 51,792,153                       | 0                                 | 0             | XXX              | 152,901,447           | 12.0                           | 54,017,317                      | 5.0                         | 152,070,054              | 831,393                   |
| 11.                  | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 11.01.               | Totals                                              | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | 0                         |
| 12.                  | Total Bonds Current Year                            |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 12.01.               | Issuer Obligations                                  | 71,078,223     | 249,863,532                    | 221,692,244                      | 90,625,834                        | 49,839,854    | XXX              | 683,099,687           | 53.7                           | XXX                             | XXX                         | 633,873,756              | 49,225,931                |
| 12.02.               | Residential Mortgage-Backed Securities              | 19,037,046     | 76,158,173                     | 66,608,194                       | 69,552,316                        | 24,969,870    | XXX              | 256,325,599           | 20.1                           | XXX                             | XXX                         | 194,161,492              | 62,164,107                |
| 12.03.               | Commercial Mortgage-Backed Securities               | 21,517,216     | 62,676,618                     | 29,175,230                       | 0                                 | 0             | XXX              | 113,369,064           | 8.9                            | XXX                             | XXX                         | 60,638,829               | 52,730,235                |
| 12.04.               | Other Loan-Backed and Structured Securities         | 20,548,644     | 41,275,373                     | 3,553,879                        | 709,271                           | 788,910       | XXX              | 66,876,077            | 5.3                            | XXX                             | XXX                         | 7,927,311                | 58,948,766                |
| 12.05.               | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                     | 0                              | XXX                             | XXX                         | 0                        | 0                         |
| 12.06.               | Affiliated Bank Loans                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | XXX                             | XXX                         | 0                        | 0                         |
| 12.07.               | Unaffiliated Bank Loans                             | 1,240,058      | 99,869,236                     | 51,792,153                       | 0                                 | 0             | XXX              | 152,901,447           | 12.0                           | XXX                             | XXX                         | 152,070,054              | 831,393                   |
| 12.08.               | Unaffiliated Certificates of Deposit                | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | XXX                             | XXX                         | 0                        | 0                         |
| 12.09.               | Totals                                              | 133,421,187    | 529,842,932                    | 372,821,700                      | 160,887,421                       | 75,598,634    | 0                | 1,272,571,874         | 100.0                          | XXX                             | XXX                         | 1,048,671,442            | 223,900,432               |
| 12.10.               | Lines 12.09 as a % Col. 7                           | 10.5           | 41.6                           | 29.3                             | 12.6                              | 5.9           | 0                | 100.0                 | XXX                            | XXX                             | XXX                         | 82.4                     | 17.6                      |
| 13.                  | Total Bonds Prior Year                              |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 13.01.               | Issuer Obligations                                  | 38,314,186     | 202,280,215                    | 208,365,592                      | 103,708,698                       | 54,876,014    | XXX              | XXX                   | XXX                            | 607,544,705                     | 55.9                        | 569,981,095              | 37,563,610                |
| 13.02.               | Residential Mortgage-Backed Securities              | 16,422,495     | 76,331,465                     | 61,465,211                       | 57,392,673                        | 19,730,976    | XXX              | XXX                   | XXX                            | 231,342,820                     | 21.3                        | 172,018,953              | 59,323,867                |
| 13.03.               | Commercial Mortgage-Backed Securities               | 3,366,636      | 52,303,615                     | 39,156,309                       | 0                                 | 0             | XXX              | XXX                   | XXX                            | 94,826,560                      | 8.7                         | 62,406,082               | 32,420,479                |
| 13.04.               | Other Loan-Backed and Structured Securities         | 24,781,704     | 66,482,952                     | 6,011,897                        | 1,036,058                         | 828,426       | XXX              | XXX                   | XXX                            | 99,141,037                      | 9.1                         | 10,640,845               | 88,500,192                |
| 13.05.               | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | XXX                   | XXX                            | 0                               | 0                           | 0                        | 0                         |
| 13.06.               | Affiliated Bank Loans                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | XXX                   | XXX                            | 0                               | 0                           | 0                        | 0                         |
| 13.07.               | Unaffiliated Bank Loans                             | 0              | 23,907,589                     | 30,109,728                       | 0                                 | 0             | XXX              | XXX                   | XXX                            | 54,017,317                      | 5.0                         | 54,017,317               | 0                         |
| 13.08.               | Unaffiliated Certificates of Deposit                | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | XXX                   | XXX                            | 0                               | 0                           | 0                        | 0                         |
| 13.09.               | Totals                                              | 82,885,021     | 421,305,835                    | 345,108,737                      | 162,137,429                       | 75,435,416    | 0                | XXX                   | XXX                            | 1,086,872,439                   | 100.0                       | 869,064,292              | 217,808,146               |
| 13.10.               | Line 13.09 as a % of Col. 9                         | 7.6            | 38.8                           | 31.8                             | 14.9                              | 6.9           | 0                | XXX                   | XXX                            | 100.0                           | XXX                         | 80.0                     | 20.0                      |
| 14.                  | Total Publicly Traded Bonds                         |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 14.01.               | Issuer Obligations                                  | 65,995,098     | 223,449,870                    | 205,149,629                      | 90,625,834                        | 48,653,325    | XXX              | 633,873,756           | 49.8                           | 569,981,095                     | 52.4                        | 633,873,756              | XXX                       |
| 14.02.               | Residential Mortgage-Backed Securities              | 14,462,148     | 56,140,890                     | 50,131,167                       | 54,221,008                        | 19,206,279    | XXX              | 194,161,492           | 15.3                           | 172,018,953                     | 15.8                        | 194,161,492              | XXX                       |
| 14.03.               | Commercial Mortgage-Backed Securities               | 2,763,869      | 29,823,170                     | 28,051,790                       | 0                                 | 0             | XXX              | 60,638,829            | 4.8                            | 62,406,082                      | 5.7                         | 60,638,829               | XXX                       |
| 14.04.               | Other Loan-Backed and Structured Securities         | 3,025,403      | 4,901,908                      | 0                                | 0                                 | 0             | XXX              | 7,927,311             | 0.6                            | 10,640,845                      | 1.0                         | 7,927,311                | XXX                       |
| 14.05.               | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                     | 0                              | 0                               | 0                           | 0                        | XXX                       |
| 14.06.               | Affiliated Bank Loans                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | XXX                       |
| 14.07.               | Unaffiliated Bank Loans                             | 1,240,058      | 99,037,843                     | 51,792,153                       | 0                                 | 0             | XXX              | 152,070,054           | 12.0                           | 54,017,317                      | 5.0                         | 152,070,054              | XXX                       |
| 14.08.               | Unaffiliated Certificates of Deposit                | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | 0                        | XXX                       |
| 14.09.               | Totals                                              | 87,486,576     | 413,353,681                    | 335,124,739                      | 144,846,842                       | 67,859,604    | 0                | 1,048,671,442         | 82.4                           | 869,064,292                     | 80.0                        | 1,048,671,442            | XXX                       |
| 14.10.               | Line 14.09 as a % of Col. 7                         | 8.3            | 39.4                           | 32.0                             | 13.8                              | 6.5           | 0                | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    | XXX                       |
| 14.11.               | Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 6.9            | 32.5                           | 26.3                             | 11.4                              | 5.3           | 0                | 82.4                  | XXX                            | XXX                             | XXX                         | 82.4                     | XXX                       |
| 15.                  | Total Privately Placed Bonds                        |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 15.01.               | Issuer Obligations                                  | 5,083,125      | 26,413,662                     | 16,542,615                       | 0                                 | 1,186,529     | XXX              | 49,225,931            | 3.9                            | 37,563,610                      | 3.5                         | XXX                      | 49,225,931                |
| 15.02.               | Residential Mortgage-Backed Securities              | 4,574,898      | 20,017,283                     | 16,477,027                       | 15,331,308                        | 5,763,591     | XXX              | 62,164,107            | 4.9                            | 59,323,867                      | 5.5                         | XXX                      | 62,164,107                |
| 15.03.               | Commercial Mortgage-Backed Securities               | 18,753,347     | 32,853,448                     | 1,123,440                        | 0                                 | 0             | XXX              | 52,730,235            | 4.1                            | 52,730,235                      | 3.0                         | XXX                      | 52,730,235                |
| 15.04.               | Other Loan-Backed and Structured Securities         | 17,523,241     | 36,373,466                     | 3,553,878                        | 709,271                           | 788,910       | XXX              | 58,948,766            | 4.6                            | 88,500,192                      | 8.1                         | XXX                      | 58,948,766                |
| 15.05.               | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 0                | 0                     | 0                              | 0                               | 0                           | XXX                      | 0                         |
| 15.06.               | Affiliated Bank Loans                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | XXX                      | 0                         |
| 15.07.               | Unaffiliated Bank Loans                             | 0              | 831,393                        | 0                                | 0                                 | 0             | XXX              | 831,393               | 0.1                            | 0                               | 0                           | XXX                      | 831,393                   |
| 15.08.               | Unaffiliated Certificates of Deposit                | 0              | 0                              | 0                                | 0                                 | 0             | XXX              | 0                     | 0                              | 0                               | 0                           | XXX                      | 0                         |
| 15.09.               | Totals                                              | 45,934,611     | 116,489,252                    | 37,696,960                       | 16,040,579                        | 7,739,030     | 0                | 223,900,432           | 17.6                           | 217,808,146                     | 20.0                        | XXX                      | 223,900,432               |
| 15.10.               | Line 15.09 as a % of Col. 7                         | 20.5           | 52.0                           | 16.8                             | 7.2                               | 3.5           | 0                | 100.0                 | XXX                            | XXX                             | XXX                         | XXX                      | 100.0                     |
| 15.11.               | Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 3.6            | 9.2                            | 3.0                              | 1.3                               | 0.6           | 0                | 17.6                  | XXX                            | XXX                             | XXX                         | XXX                      | 17.6                      |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|     |                                                                                      | 1          | 2          | 3              | 4                                      | 5                                                  |
|-----|--------------------------------------------------------------------------------------|------------|------------|----------------|----------------------------------------|----------------------------------------------------|
|     |                                                                                      | Total      | Bonds      | Mortgage Loans | Other Short-term Investment Assets (a) | Investments in Parent, Subsidiaries and Affiliates |
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         | 26,667,231 | 26,667,231 | 0              | 0                                      | 0                                                  |
| 2.  | Cost of short-term investments acquired.....                                         | 68,199,187 | 68,199,187 | 0              | 0                                      | 0                                                  |
| 3.  | Accrual of discount.....                                                             | 795,002    | 795,002    | 0              | 0                                      | 0                                                  |
| 4.  | Unrealized valuation increase / (decrease).....                                      | (9,740)    | (9,740)    | 0              | 0                                      | 0                                                  |
| 5.  | Total gain (loss) on disposals.....                                                  | 14,243     | 14,243     | 0              | 0                                      | 0                                                  |
| 6.  | Deduct consideration received on disposals.....                                      | 46,720,671 | 46,720,671 | 0              | 0                                      | 0                                                  |
| 7.  | Deduct amortization of premium.....                                                  | 13,950     | 13,950     | 0              | 0                                      | 0                                                  |
| 8.  | Total foreign exchange change in book / adjusted carrying value.....                 | 0          | 0          | 0              | 0                                      | 0                                                  |
| 9.  | Deduct current year's other-than-temporary impairment recognized.....                | 0          | 0          | 0              | 0                                      | 0                                                  |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 48,931,302 | 48,931,302 | 0              | 0                                      | 0                                                  |
| 11. | Deduct total nonadmitted amounts.....                                                | 0          | 0          | 0              | 0                                      | 0                                                  |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                | 48,931,302 | 48,931,302 | 0              | 0                                      | 0                                                  |

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

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS  
(Cash Equivalents)

|     |                                                                                      | 1           | 2     | 3                               | 4         |
|-----|--------------------------------------------------------------------------------------|-------------|-------|---------------------------------|-----------|
|     |                                                                                      | Total       | Bonds | Money<br>Market<br>Mutual Funds | Other (a) |
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         | 110,141,944 | 0     | 110,141,944                     | 0         |
| 2.  | Cost of cash equivalents acquired .....                                              | 542,672,817 | 0     | 542,672,817                     | 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 .....                                     | 565,437,392 | 0     | 565,437,392                     | 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)..... | 87,377,369  | 0     | 87,377,369                      | 0         |
| 11. | Deduct total nonadmitted amounts .....                                               | 0           | 0     | 0                               | 0         |
| 12. | Statement value at end of current period (Line 10 minus Line 11) .....               | 87,377,369  | 0     | 87,377,369                      | 0         |

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

| 1                                                 | 2                                                           | 3    | Location   |       | 6                                        | 7                                                                                              | 8                              | 9                       | 10          | 11         | 12                                                           | Change in Book / Adjusted Carrying Value            |                                                                         |                                                                        |                                                  |                                                     | 18                   | 19                                         | 20                            |
|---------------------------------------------------|-------------------------------------------------------------|------|------------|-------|------------------------------------------|------------------------------------------------------------------------------------------------|--------------------------------|-------------------------|-------------|------------|--------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------|-----------------------------------------------------|----------------------|--------------------------------------------|-------------------------------|
|                                                   |                                                             |      | 4          | 5     |                                          |                                                                                                |                                |                         |             |            |                                                              | 13                                                  | 14                                                                      | 15                                                                     | 16                                               | 17                                                  |                      |                                            |                               |
| CUSIP<br>Identification                           | Name or Description                                         | Code | City       | State | Name of Vendor or General Partner        | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Date<br>Originally<br>Acquired | Type<br>and<br>Strategy | Actual Cost | Fair Value | Book /<br>Adjusted<br>Carrying Value<br>Less<br>Encumbrances | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Depreciation)<br>or<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Investment<br>Income | Commitment<br>for Additional<br>Investment | Percentage<br>of<br>Ownership |
| Non-collateral Loans, Affiliated                  |                                                             |      |            |       |                                          |                                                                                                |                                |                         |             |            |                                                              |                                                     |                                                                         |                                                                        |                                                  |                                                     |                      |                                            |                               |
| 000000-00-0                                       | DESRI Headwater Renewables Holding, L.L.C.                  |      | New York   | DE    | D.E. Shaw Renewable Investments, L.L.C.  | 0                                                                                              | 01/14/2021                     | 0                       | 608,634     | 682,735    | 608,634                                                      | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 108,645              | 0                                          | 0                             |
| 3299999 – Non-collateral Loans, Affiliated        |                                                             |      |            |       |                                          |                                                                                                |                                |                         | 608,634     | 682,735    | 608,634                                                      | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 108,645              | 0                                          | XXX                           |
| Any Other Class of Assets, Unaffiliated           |                                                             |      |            |       |                                          |                                                                                                |                                |                         |             |            |                                                              |                                                     |                                                                         |                                                                        |                                                  |                                                     |                      |                                            |                               |
| 000000-00-0                                       | AG Commercial Real Estate Debt Opportunities Fund III, L.P. |      | Wilmington | DE    | AG Commercial Debt Opportunities GP, LLC | 0                                                                                              | 09/10/2020                     | 0                       | 2,413,058   | 2,413,058  | 2,413,058                                                    | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | (778)                | 1,000,000                                  | 1.750                         |
| 000000-00-0                                       | AG Direct Lending Fund, L.P.                                |      | Wilmington | DE    | AG Direct Lending Fund GP, LLC           | 0                                                                                              | 06/04/2015                     | 0                       | 143,424     | 143,424    | 143,424                                                      | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 120,279              | 187,500                                    | 1.640                         |
| 00840C-10-7                                       | AG ABC Structured Note, L.P.                                |      | New York   | DE    | AG Asset Based Credit GP, LLC            | 0                                                                                              | 06/30/2023                     | 0                       | 2,870,387   | 2,870,387  | 2,870,387                                                    | 947,521                                             | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 1,077,134                                  | 0                             |
| 000000-00-0                                       | Anchor Capital, L.P.                                        |      | Raleigh    | DE    | Anchor Capital General Partner, LLC      | 0                                                                                              | 06/01/2021                     | 0                       | 5,319,387   | 5,319,387  | 5,319,387                                                    | 913,807                                             | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 0                                          | 4.340                         |
| 000000-00-0                                       | Blue Owl Stakes V US Investors, L.P.                        |      | New York   | DE    | Blue Owl GP Stakes Associates V, LP      | 0                                                                                              | 01/25/2021                     | 0                       | 1,168,014   | 1,168,014  | 1,168,014                                                    | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 36,913               | 3,995,712                                  | 0.080                         |
| 5899999 – Any Other Class of Assets, Unaffiliated |                                                             |      |            |       |                                          |                                                                                                |                                |                         | 11,914,270  | 11,914,270 | 11,914,270                                                   | 1,861,328                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 156,414              | 6,260,346                                  | XXX                           |
| Any Other Class of Assets, Affiliated             |                                                             |      |            |       |                                          |                                                                                                |                                |                         |             |            |                                                              |                                                     |                                                                         |                                                                        |                                                  |                                                     |                      |                                            |                               |
| 000000-00-0                                       | DESRI IV, L.L.C.                                            |      | New York   | DE    | D.E. Shaw Renewable Investments, L.L.C.  | 0                                                                                              | 06/01/2021                     | 0                       | 5,712,178   | 5,712,178  | 5,712,178                                                    | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | (369,819)            | 0                                          | 4.940                         |
| 000000-00-0                                       | DESRI VI, L.L.C.                                            |      | New York   | DE    | D.E. Shaw Renewable Investments, L.L.C.  | 0                                                                                              | 06/01/2021                     | 0                       | 1,819,171   | 1,819,171  | 1,819,171                                                    | (443,217)                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 7,018                | 0                                          | 2.500                         |
| 000000-00-0                                       | DESRI VII, L.L.C.                                           |      | New York   | DE    | D.E. Shaw Renewable Investments, L.L.C.  | 0                                                                                              | 06/01/2021                     | 0                       | 850,892     | 850,892    | 850,892                                                      | 86,642                                              | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 0                    | 0                                          | 4.760                         |
| 5999999 – Any Other Class of Assets, Affiliated   |                                                             |      |            |       |                                          |                                                                                                |                                |                         | 8,382,241   | 8,382,241  | 8,382,241                                                    | (356,575)                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | (362,801)            | 0                                          | XXX                           |
| 6099999 – Subtotals, Unaffiliated                 |                                                             |      |            |       |                                          |                                                                                                |                                |                         | 11,914,270  | 11,914,270 | 11,914,270                                                   | 1,861,328                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | 156,414              | 6,260,346                                  | XXX                           |
| 6199999 – Subtotals, Affiliated                   |                                                             |      |            |       |                                          |                                                                                                |                                |                         | 8,990,875   | 9,064,976  | 8,990,875                                                    | (356,575)                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | (254,156)            | 0                                          | XXX                           |
| 6299999 – Totals                                  |                                                             |      |            |       |                                          |                                                                                                |                                |                         | 20,905,145  | 20,979,246 | 20,905,145                                                   | 1,504,753                                           | 0                                                                       | 0                                                                      | 0                                                | 0                                                   | (97,742)             | 6,260,346                                  | XXX                           |

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

SCHEDULE BA - PART 2

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

| 1                                                 | 2                                                           | Location   |       | 5                                        | 6                        | 7                 | 8                                  | 9                                            | 10                     | 11                      |
|---------------------------------------------------|-------------------------------------------------------------|------------|-------|------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|-------------------------|
|                                                   |                                                             | 3          | 4     |                                          |                          |                   |                                    |                                              |                        |                         |
| CUSIP Identification                              | Name or Description                                         | City       | State | Name of Vendor or General Partner        | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| Any Other Class of Assets, Unaffiliated           |                                                             |            |       |                                          |                          |                   |                                    |                                              |                        |                         |
| 000000-00-0                                       | AG Commercial Real Estate Debt Opportunities Fund III, L.P. | Wilmington | DE    | AG Commercial Debt Opportunities GP, LLC | 09/10/2020               | 0                 | 0                                  | 62,909                                       | 0                      | 1.750                   |
| 000000-00-0                                       | AG Direct Lending Fund, L.P.                                | Wilmington | DE    | AG Direct Lending Fund GP, LLC           | 06/04/2015               | 0                 | 0                                  | 120,279                                      | 0                      | 1.640                   |
| 00840C-10-7                                       | AG ABC Structured Note, L.P.                                | New York   | DE    | AG Asset Based Credit GP, LLC            | 06/30/2023               | 0                 | 1,650,000                          | 272,866                                      | 0                      | 0                       |
| 000000-00-0                                       | Blue Owl GP Stakes V US Investors LP                        | New York   | DE    | Blue Owl GP Stakes Associates V, LP      | 01/25/2001               | 0                 | 0                                  | 811,793                                      | 0                      | 0.080                   |
| 5899999 – Any Other Class of Assets, Unaffiliated |                                                             |            |       |                                          |                          |                   | 1,650,000                          | 1,267,847                                    | 0                      | XXX                     |
| Any Other Class of Assets, Affiliated             |                                                             |            |       |                                          |                          |                   |                                    |                                              |                        |                         |
| 000000-00-0                                       | DESRI IV, L.L.C.                                            | New York   | DE    | D.E. Shaw Renewable Investments, L.L.C.  | 06/01/2021               | 0                 | 0                                  | 2,286                                        | 0                      | 4.940                   |
| 000000-00-0                                       | DESRI VI, L.L.C.                                            | New York   | DE    | D.E. Shaw Renewable Investments, L.L.C.  | 06/01/2021               | 0                 | 0                                  | 7,018                                        | 0                      | 2.500                   |
| 5999999 – Any Other Class of Assets, Affiliated   |                                                             |            |       |                                          |                          |                   | 0                                  | 9,304                                        | 0                      | XXX                     |
| 6099999 – Subtotals, Unaffiliated                 |                                                             |            |       |                                          |                          |                   | 1,650,000                          | 1,267,847                                    | 0                      | XXX                     |
| 6199999 – Subtotals, Affiliated                   |                                                             |            |       |                                          |                          |                   | 0                                  | 9,304                                        | 0                      | XXX                     |
| 6299999 – Totals                                  |                                                             |            |       |                                          |                          |                   | 1,650,000                          | 1,277,151                                    | 0                      | XXX                     |

SCHEDULE BA - PART 3

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

| 1                                                  | 2                                                                    | Location   |       | 5                                             | 6                              | 7                | 8                                                                        | Change in Book / Adjusted Carrying Value            |                                                                         |                                                                        |                                                  |                                              |                                                     | 15                                                                       | 16            | 17                                                | 18                                     | 19                                  | 20                   |
|----------------------------------------------------|----------------------------------------------------------------------|------------|-------|-----------------------------------------------|--------------------------------|------------------|--------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------------|----------------------------------------------|-----------------------------------------------------|--------------------------------------------------------------------------|---------------|---------------------------------------------------|----------------------------------------|-------------------------------------|----------------------|
|                                                    |                                                                      | 3          | 4     |                                               |                                |                  |                                                                          | 9                                                   | 10                                                                      | 11                                                                     | 12                                               | 13                                           | 14                                                  |                                                                          |               |                                                   |                                        |                                     |                      |
| CUSIP<br>Identification                            | Name or Description                                                  | City       | State | Name of Purchaser<br>or Nature of<br>Disposal | Date<br>Originally<br>Acquired | Disposal<br>Date | Book / Adjusted<br>Carrying Value<br>Less<br>Encumbrances,<br>Prior Year | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Depreciation)<br>or<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total Change<br>in B./A.C.V.<br>(9+10-11+12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book / Adjusted<br>Carrying Value<br>Less<br>Encumbrances<br>on Disposal | Consideration | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Investment<br>Income |
| Non-collateral Loans, Affiliated                   |                                                                      |            |       |                                               |                                |                  |                                                                          |                                                     |                                                                         |                                                                        |                                                  |                                              |                                                     |                                                                          |               |                                                   |                                        |                                     |                      |
| 92209W-AA-3                                        | VantageSouth<br>7.625%<br>Subordinated Notes                         | Raleigh    | DE    | VantageSouth<br>Bancshares                    | 06/01/2021                     | 08/12/2023       | 4,500,000                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 4,500,000                                                                | 4,500,000     | 0                                                 | 0                                      | 0                                   | 382,203              |
| 000000-00-0                                        | DESRI Headwater<br>Renewables<br>Holding, LLC                        | New York   | DE    | DESRI Headwater<br>Renewables<br>Holding, LLC | 01/14/2021                     | 07/14/2023       | 1,202,111                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 1,202,111                                                                | 593,477       | 0                                                 | 0                                      | 0                                   | 193,713              |
| 32999999 – Non-collateral Loans, Affiliated        |                                                                      |            |       |                                               |                                |                  | 5,702,111                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 5,702,111                                                                | 5,093,477     | 0                                                 | 0                                      | 0                                   | 575,916              |
| Any Other Class of Assets, Unaffiliated            |                                                                      |            |       |                                               |                                |                  |                                                                          |                                                     |                                                                         |                                                                        |                                                  |                                              |                                                     |                                                                          |               |                                                   |                                        |                                     |                      |
| 000000-00-0                                        | AG Commercial Real<br>Estate Debt<br>Opportunities Fund<br>III, L.P. | Wilmington | DE    | Capital Distribution                          | 09/10/2020                     |                  | 3,425,766                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 3,425,766                                                                | 1,075,617     | 0                                                 | 0                                      | 0                                   | 0                    |
| 000000-00-0                                        | AG Direct Lending<br>Fund, L.P.                                      | Wilmington | DE    | Capital Distribution                          | 06/05/2015                     |                  | 1,182,709                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 1,182,709                                                                | 1,159,564     | 0                                                 | 0                                      | 0                                   | 0                    |
| 000000-00-0                                        | Blue Owl GP Stakes<br>V US Investors, LP                             | New York   | DE    | Capital Distribution                          | 01/25/2021                     |                  | 1,005,335                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 1,005,335                                                                | 649,114       | 0                                                 | 0                                      | 0                                   | 0                    |
| 58999999 – Any Other Class of Assets, Unaffiliated |                                                                      |            |       |                                               |                                |                  | 5,613,810                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 5,613,810                                                                | 2,884,295     | 0                                                 | 0                                      | 0                                   | 0                    |
| Any Other Class of Assets, Affiliated              |                                                                      |            |       |                                               |                                |                  |                                                                          |                                                     |                                                                         |                                                                        |                                                  |                                              |                                                     |                                                                          |               |                                                   |                                        |                                     |                      |
| 000000-00-0                                        | DESRI IV, L.L.C.                                                     | New York   | DE    | Capital Distribution                          | 06/01/2021                     |                  | 6,125,385                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 6,125,385                                                                | 415,493       | 0                                                 | 0                                      | 0                                   | 0                    |
| 000000-00-0                                        | DESRI VI, L.L.C.                                                     | New York   | DE    | Capital Distribution                          | 06/01/2021                     |                  | 2,269,406                                                                | (7,018)                                             | 0                                                                       | 0                                                                      | 0                                                | (7,018)                                      | 0                                                   | 2,269,406                                                                | 7,018         | 0                                                 | 0                                      | 0                                   | 7,018                |
| 59999999 – Any Other Class of Assets, Affiliated   |                                                                      |            |       |                                               |                                |                  | 8,394,791                                                                | (7,018)                                             | 0                                                                       | 0                                                                      | 0                                                | (7,018)                                      | 0                                                   | 8,394,791                                                                | 422,511       | 0                                                 | 0                                      | 0                                   | 7,018                |
| 60999999 – Subtotals, Unaffiliated                 |                                                                      |            |       |                                               |                                |                  | 5,613,810                                                                | 0                                                   | 0                                                                       | 0                                                                      | 0                                                | 0                                            | 0                                                   | 5,613,810                                                                | 2,884,295     | 0                                                 | 0                                      | 0                                   | 0                    |
| 61999999 – Subtotals, Affiliated                   |                                                                      |            |       |                                               |                                |                  | 14,096,902                                                               | (7,018)                                             | 0                                                                       | 0                                                                      | 0                                                | (7,018)                                      | 0                                                   | 14,096,902                                                               | 5,515,988     | 0                                                 | 0                                      | 0                                   | 582,934              |
| 62999999 – Totals                                  |                                                                      |            |       |                                               |                                |                  | 19,710,712                                                               | (7,018)                                             | 0                                                                       | 0                                                                      | 0                                                | (7,018)                                      | 0                                                   | 19,710,712                                                               | 8,400,283     | 0                                                 | 0                                      | 0                                   | 582,934              |

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<br>Identification                                                                                        | Description                                 | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value  | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| U.S. Governments, Issuer Obligations                                                                           |                                             |       |         |              |                                                                                                |             |                                      |            |            |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 91282C-AM-3                                                                                                    | UNITED STATES TREASURY                      | SD    |         |              | 1.A                                                                                            | 1,369,580   | 93.125                               | 1,280,469  | 1,375,000  | 1,373,084                            | 0                                                   | 1,091                                           | 0                                                                      | 0                                                   | 0.250    | 0.330                | MS        | 873                                    | 3,438                         | 10/09/2020 | 09/30/2025                             |
| 91282C-AM-3                                                                                                    | UNITED STATES TREASURY                      |       |         |              | 1.A                                                                                            | 921,353     | 93.125                               | 861,406    | 925,000    | 923,711                              | 0                                                   | 734                                             | 0                                                                      | 0                                                   | 0.250    | 0.330                | MS        | 588                                    | 2,313                         | 10/09/2020 | 09/30/2025                             |
| 0019999999 – U.S. Governments, Issuer Obligations                                                              |                                             |       |         |              |                                                                                                | 2,290,933   | XXX                                  | 2,141,875  | 2,300,000  | 2,296,795                            | 0                                                   | 1,825                                           | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 1,461                                  | 5,750                         | XXX        | XXX                                    |
| U.S. Governments, Residential Mortgage-Backed Securities                                                       |                                             |       |         |              |                                                                                                |             |                                      |            |            |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 36179T-4P-7                                                                                                    | G2 MA5330 - RMBS                            |       |         | 4            | 1.A                                                                                            | 719,002     | 97.096                               | 690,065    | 710,702    | 719,137                              | 0                                                   | (42)                                            | 0                                                                      | 0                                                   | 4.000    | 3.805                | MON       | 2,369                                  | 28,428                        | 08/26/2022 | 07/20/2048                             |
| 36179T-4Q-5                                                                                                    | G2 MA5331 - RMBS                            |       |         | 4            | 1.A                                                                                            | 45,826      | 98.886                               | 44,214     | 44,712     | 45,863                               | 0                                                   | 5                                               | 0                                                                      | 0                                                   | 4.500    | 4.063                | MON       | 168                                    | 2,012                         | 08/26/2022 | 07/20/2048                             |
| 36179T-Z4-0                                                                                                    | G2 MA5263 - RMBS                            |       |         | 4            | 1.A                                                                                            | 306,356     | 94.438                               | 294,447    | 311,788    | 306,322                              | 0                                                   | 63                                              | 0                                                                      | 0                                                   | 3.500    | 3.794                | MON       | 909                                    | 10,913                        | 08/26/2022 | 06/20/2048                             |
| 0029999999 – U.S. Governments, Residential Mortgage-Backed Securities                                          |                                             |       |         |              |                                                                                                | 1,071,184   | XXX                                  | 1,028,726  | 1,067,203  | 1,071,321                            | 0                                                   | 26                                              | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 3,446                                  | 41,353                        | XXX        | XXX                                    |
| 0109999999 – Subtotals – U.S. Governments                                                                      |                                             |       |         |              |                                                                                                | 3,362,117   | XXX                                  | 3,170,601  | 3,367,203  | 3,368,116                            | 0                                                   | 1,851                                           | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 4,907                                  | 47,103                        | XXX        | XXX                                    |
| U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations                           |                                             |       |         |              |                                                                                                |             |                                      |            |            |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 13063A-5E-0                                                                                                    | CALIFORNIA ST                               |       |         | 1            | 1.D FE                                                                                         | 3,762,290   | 121.457                              | 3,643,710  | 3,000,000  | 3,691,289                            | 0                                                   | (51,574)                                        | 0                                                                      | 0                                                   | 7.500    | 4.647                | AO        | 56,250                                 | 225,000                       | 09/13/2022 | 04/01/2034                             |
| 13063D-GE-2                                                                                                    | CALIFORNIA ST                               |       |         | 2            | 1.D FE                                                                                         | 2,092,894   | 96.495                               | 1,997,447  | 2,070,000  | 2,087,932                            | 0                                                   | (3,759)                                         | 0                                                                      | 0                                                   | 4.600    | 4.374                | AO        | 23,805                                 | 95,220                        | 08/26/2022 | 04/01/2038                             |
| 20772K-JY-6                                                                                                    | CONNECTICUT ST                              |       |         | 1            | 1.D FE                                                                                         | 94,230      | 94.844                               | 94,844     | 100,000    | 96,153                               | 0                                                   | 1,436                                           | 0                                                                      | 0                                                   | 2.350    | 3.982                | JJ        | 1,175                                  | 2,350                         | 08/26/2022 | 07/01/2026                             |
| 20772K-JZ-3                                                                                                    | CONNECTICUT ST                              |       |         | 1            | 1.D FE                                                                                         | 1,209,626   | 94.190                               | 1,153,828  | 1,225,000  | 1,213,612                            | 0                                                   | 2,975                                           | 0                                                                      | 0                                                   | 2.420    | 2.695                | JJ        | 14,823                                 | 29,645                        | 08/26/2022 | 07/01/2027                             |
| 20772K-KA-6                                                                                                    | CONNECTICUT ST                              |       |         | 1            | 1.D FE                                                                                         | 92,552      | 92.572                               | 92,572     | 100,000    | 94,121                               | 0                                                   | 1,171                                           | 0                                                                      | 0                                                   | 2.547    | 3.987                | JJ        | 1,274                                  | 2,547                         | 08/26/2022 | 07/01/2028                             |
| 57582R-N6-9                                                                                                    | MASSACHUSETTS<br>(COMMONWEALTH OF)          |       |         | 2            | 1.B FE                                                                                         | 82,881      | 84.777                               | 84,777     | 100,000    | 83,445                               | 0                                                   | 418                                             | 0                                                                      | 0                                                   | 3.000    | 4.113                | AO        | 750                                    | 3,000                         | 08/26/2022 | 04/01/2047                             |
| 605581-QD-2                                                                                                    | MISSISSIPPI ST                              |       |         |              | 1.C FE                                                                                         | 2,945,000   | 86.148                               | 2,537,059  | 2,945,000  | 2,945,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.987    | 1.987                | AO        | 14,629                                 | 58,517                        | 11/19/2021 | 10/01/2030                             |
| 649791-RL-6                                                                                                    | NEW YORK ST                                 |       |         | 1,2          | 1.B FE                                                                                         | 1,624,804   | 80.253                               | 1,613,085  | 2,010,000  | 1,657,016                            | 0                                                   | 23,970                                          | 0                                                                      | 0                                                   | 2.350    | 4.347                | MS        | 13,908                                 | 47,235                        | 08/26/2022 | 03/15/2035                             |
| 677522-3Z-5                                                                                                    | OHIO ST                                     |       |         | 1            | 1.A FE                                                                                         | 786,800     | 79.489                               | 794,890    | 1,000,000  | 808,056                              | 0                                                   | 15,887                                          | 0                                                                      | 0                                                   | 1.830    | 4.294                | FA        | 7,625                                  | 18,300                        | 08/26/2022 | 08/01/2033                             |
| 70914P-W8-1                                                                                                    | PENNSYLVANIA<br>(COMMONWEALTH OF)           |       |         | 1            | 1.E FE                                                                                         | 1,077,775   | 86.811                               | 1,085,138  | 1,250,000  | 1,107,530                            | 0                                                   | 22,235                                          | 0                                                                      | 0                                                   | 1.850    | 4.158                | FA        | 9,635                                  | 23,125                        | 08/26/2022 | 08/01/2029                             |
| 0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations              |                                             |       |         |              |                                                                                                | 13,768,852  | XXX                                  | 13,097,348 | 13,800,000 | 13,784,155                           | 0                                                   | 12,758                                          | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 143,874                                | 504,939                       | XXX        | XXX                                    |
| 0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)                      |                                             |       |         |              |                                                                                                | 13,768,852  | XXX                                  | 13,097,348 | 13,800,000 | 13,784,155                           | 0                                                   | 12,758                                          | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 143,874                                | 504,939                       | XXX        | XXX                                    |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations |                                             |       |         |              |                                                                                                |             |                                      |            |            |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 03667P-FV-9                                                                                                    | ANTELOPE VALLEY CALIF CMNTY<br>COLLEGE DIST |       |         |              | 1.C FE                                                                                         | 92,331      | 93.620                               | 93,620     | 100,000    | 94,825                               | 0                                                   | 1,863                                           | 0                                                                      | 0                                                   | 1.916    | 4.046                | FA        | 798                                    | 1,916                         | 08/26/2022 | 08/01/2026                             |
| 047772-G7-7                                                                                                    | ATLANTA GA<br>BARBERS HILL TEX INDPT SCH    |       |         | 2            | 1.B FE                                                                                         | 171,732     | 81.977                               | 163,954    | 200,000    | 174,857                              | 0                                                   | 2,327                                           | 0                                                                      | 0                                                   | 2.138    | 3.815                | JD        | 356                                    | 4,276                         | 08/26/2022 | 12/01/2032                             |
| 067167-YP-5                                                                                                    | DIST                                        |       |         |              | 1.A FE                                                                                         | 150,572     | 99.890                               | 149,835    | 150,000    | 150,049                              | 0                                                   | (391)                                           | 0                                                                      | 0                                                   | 4.000    | 3.730                | FA        | 2,267                                  | 6,000                         | 08/26/2022 | 02/15/2024                             |
| 091212-FQ-8                                                                                                    | BIRMINGHAM MICH PUB SCHS                    |       |         | 2            | 1.C FE                                                                                         | 490,680     | 102.801                              | 488,305    | 475,000    | 488,236                              | 0                                                   | (1,835)                                         | 0                                                                      | 0                                                   | 4.000    | 3.505                | MN        | 3,167                                  | 19,000                        | 08/26/2022 | 05/01/2039                             |
| 091212-FR-6                                                                                                    | BIRMINGHAM MICH PUB SCHS                    |       |         | 2            | 1.C FE                                                                                         | 1,480,084   | 102.407                              | 1,505,383  | 1,470,000  | 1,478,577                            | 0                                                   | (1,172)                                         | 0                                                                      | 0                                                   | 4.000    | 3.895                | MN        | 9,800                                  | 58,800                        | 08/26/2022 | 05/01/2040                             |
| 097552-UL-5                                                                                                    | BOLINGBROOK ILL                             |       |         | 2            | 1.C FE                                                                                         | 282,937     | 75.123                               | 262,931    | 350,000    | 288,057                              | 0                                                   | 3,822                                           | 0                                                                      | 0                                                   | 2.568    | 4.492                | JJ        | 4,494                                  | 8,988                         | 08/26/2022 | 01/01/2036                             |
| 099032-GS-7                                                                                                    | BOONE MCHENRY&DEKALB<br>CNTYS ILL CMNTY UN  |       |         |              | 1.D FE                                                                                         | 93,489      | 92.912                               | 92,912     | 100,000    | 95,009                               | 0                                                   | 1,134                                           | 0                                                                      | 0                                                   | 2.482    | 3.840                | JJ        | 1,241                                  | 2,482                         | 08/26/2022 | 01/01/2028                             |
| 099032-GU-2                                                                                                    | BOONE MCHENRY&DEKALB<br>CNTYS ILL CMNTY UN  |       |         | 2            | 1.D FE                                                                                         | 1,774,360   | 90.396                               | 1,807,920  | 2,000,000  | 1,810,506                            | 0                                                   | 26,988                                          | 0                                                                      | 0                                                   | 2.642    | 4.459                | JJ        | 26,420                                 | 52,840                        | 08/26/2022 | 01/01/2030                             |
| 124511-PR-1                                                                                                    | BYRON CENTER MICH PUB SCHS                  |       |         | 2            | 1.C FE                                                                                         | 422,915     | 94.586                               | 425,637    | 450,000    | 423,640                              | 0                                                   | 525                                             | 0                                                                      | 0                                                   | 4.000    | 4.377                | MN        | 3,000                                  | 18,000                        | 08/26/2022 | 05/01/2050                             |
| 137087-PC-0                                                                                                    | CANAL WINCHESTER OHIO LOC<br>SCH DIST       |       |         |              | 1.D FE                                                                                         | 966,762     | 97.052                               | 970,520    | 1,000,000  | 978,928                              | 0                                                   | 10,361                                          | 0                                                                      | 0                                                   | 2.932    | 4.087                | JD        | 2,443                                  | 29,320                        | 12/22/2022 | 12/01/2025                             |
| 137087-PE-6                                                                                                    | CANAL WINCHESTER OHIO LOC<br>SCH DIST       |       |         |              | 1.D FE                                                                                         | 728,003     | 95.645                               | 717,338    | 750,000    | 733,249                              | 0                                                   | 3,891                                           | 0                                                                      | 0                                                   | 3.232    | 3.852                | JD        | 2,020                                  | 24,240                        | 08/26/2022 | 12/01/2027                             |
| 178882-PK-6                                                                                                    | CLACKAMAS & WASHINGTON<br>CNTYS ORE SCH DIS |       |         |              | 1.B FE                                                                                         | 94,559      | 95.733                               | 95,733     | 100,000    | 97,108                               | 0                                                   | 1,899                                           | 0                                                                      | 0                                                   | 1.761    | 3.826                | JD        | 78                                     | 1,761                         | 08/26/2022 | 06/15/2025                             |
| 212204-JR-3                                                                                                    | CONTRA COSTA CALIF CMNTY<br>COLLEGE DIST    |       |         | 1,2          | 1.B FE                                                                                         | 2,424,720   | 81.799                               | 2,453,970  | 3,000,000  | 2,463,220                            | 0                                                   | 28,773                                          | 0                                                                      | 0                                                   | 2.926    | 4.773                | FA        | 36,575                                 | 87,780                        | 08/26/2022 | 08/01/2038                             |
| 228130-GY-0                                                                                                    | CROWLEY TEX INDPT SCH DIST                  |       |         |              | 1.A FE                                                                                         | 256,180     | 98.757                               | 246,893    | 250,000    | 254,155                              | 0                                                   | (1,514)                                         | 0                                                                      | 0                                                   | 4.000    | 3.323                | FA        | 4,167                                  | 10,000                        | 08/26/2022 | 08/01/2026                             |
| 230822-RY-6                                                                                                    | CUMBERLAND VALLEY PA SCH<br>DIST            |       |         | 2            | 1.D FE                                                                                         | 101,675     | 103.713                              | 103,713    | 100,000    | 101,347                              | 0                                                   | (248)                                           | 0                                                                      | 0                                                   | 4.000    | 3.695                | MN        | 511                                    | 4,000                         | 08/26/2022 | 11/15/2036                             |

SCHEDULE D - PART 1

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

| 1                       | 2                                        | Codes |         |              | 6                                                                                              | 7           | Fair Value                           |            | 10        | 11                                   | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |           |                                        |                               | Dates      |                                        |
|-------------------------|------------------------------------------|-------|---------|--------------|------------------------------------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|--------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|-----------|----------------------------------------|-------------------------------|------------|----------------------------------------|
|                         |                                          | 3     | 4       | 5            |                                                                                                |             | 8                                    | 9          |           |                                      | 12                                                  | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification | Description                              | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 230822-RZ-3             | CUMBERLAND VALLEY PA SCH DIST            |       |         | 2            | 1.D FE                                                                                         | 252,278     | 102.631                              | 256,578    | 250,000   | 251,837                              | 0                                                   | (337)                                           | 0                                                                      | 0                                                   | 4.000    | 3.833                | MN        | 1,278                                  | 10,000                        | 08/26/2022 | 11/15/2037                             |
| 230822-SB-5             | CUMBERLAND VALLEY PA SCH DIST            |       |         | 2            | 1.D FE                                                                                         | 770,094     | 101.219                              | 784,447    | 775,000   | 770,405                              | 0                                                   | 203                                             | 0                                                                      | 0                                                   | 4.000    | 4.051                | MN        | 3,961                                  | 31,000                        | 08/26/2022 | 11/15/2039                             |
| 259309-P8-9             | DOUGLAS CNTY NEB SCH DIST NO 010         |       |         |              | 1.D FE                                                                                         | 94,680      | 95.166                               | 95,166     | 100,000   | 96,483                               | 0                                                   | 1,343                                           | 0                                                                      | 0                                                   | 2.277    | 3.792                | JD        | 101                                    | 2,277                         | 08/26/2022 | 06/15/2026                             |
| 35880C-E3-4             | FRISCO TEX INDPT SCH DIST                |       |         | 2            | 1.A FE                                                                                         | 1,000,000   | 83.980                               | 839,800    | 1,000,000 | 1,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.801    | 1.801                | FA        | 6,804                                  | 18,010                        | 06/17/2020 | 02/15/2031                             |
| 35880C-F5-8             | FRISCO TEX INDPT SCH DIST                |       |         | 2            | 1.A FE                                                                                         | 347,045     | 73.720                               | 368,600    | 500,000   | 349,896                              | 0                                                   | 2,851                                           | 0                                                                      | 0                                                   | 2.592    | 5.277                | FA        | 4,896                                  | 6,480                         | 06/21/2023 | 02/15/2041                             |
| 379699-5Z-0             | GLOUCESTER COUNTY                        |       |         |              | 1.B FE                                                                                         | 228,178     | 94.117                               | 235,293    | 250,000   | 236,302                              | 0                                                   | 6,038                                           | 0                                                                      | 0                                                   | 0.250    | 2.880                | MS        | 208                                    | 625                           | 08/26/2022 | 03/01/2026                             |
| 430650-HZ-7             | HIGHLAND PARK N J SCH DIST               |       |         |              | 1.C FE                                                                                         | 167,000     | 84.922                               | 169,844    | 200,000   | 173,034                              | 0                                                   | 4,496                                           | 0                                                                      | 0                                                   | 1.800    | 4.777                | MS        | 1,200                                  | 3,600                         | 08/26/2022 | 03/01/2029                             |
| 430650-JA-0             | HIGHLAND PARK N J SCH DIST               |       |         |              | 1.C FE                                                                                         | 165,962     | 83.605                               | 167,210    | 200,000   | 171,254                              | 0                                                   | 3,942                                           | 0                                                                      | 0                                                   | 1.900    | 4.605                | MS        | 1,267                                  | 3,800                         | 08/26/2022 | 03/01/2030                             |
| 478740-VR-1             | JOHNSON CNTY KANS UNI SCH DIST NO 512 SH |       |         | 2            | 1.A FE                                                                                         | 889,440     | 91.095                               | 910,950    | 1,000,000 | 894,927                              | 0                                                   | 4,070                                           | 0                                                                      | 0                                                   | 3.000    | 3.821                | AO        | 7,500                                  | 30,000                        | 08/26/2022 | 10/01/2041                             |
| 514383-WX-2             | LANCASTER PA SCH DIST                    |       |         | 2            | 1.C FE                                                                                         | 980,190     | 103.556                              | 1,035,560  | 1,000,000 | 981,573                              | 0                                                   | 1,006                                           | 0                                                                      | 0                                                   | 4.000    | 4.181                | JD        | 3,333                                  | 40,000                        | 06/23/2022 | 06/01/2037                             |
| 522226-JE-0             | LEAVENWORTH CNTY KANS UNI SCH DIST NO 46 |       |         |              | 1.G FE                                                                                         | 802,280     | 79.537                               | 795,370    | 1,000,000 | 813,940                              | 0                                                   | 8,685                                           | 0                                                                      | 0                                                   | 2.870    | 4.632                | MS        | 9,567                                  | 28,700                        | 08/26/2022 | 09/01/2038                             |
| 539243-UY-9             | LIVONIA MICH PUB SCHS SCH DIST           |       |         | 2            | 1.C FE                                                                                         | 329,571     | 76.239                               | 343,076    | 450,000   | 335,944                              | 0                                                   | 4,746                                           | 0                                                                      | 0                                                   | 2.816    | 5.242                | MN        | 2,112                                  | 12,672                        | 08/26/2022 | 05/01/2039                             |
| 54438C-YQ-9             | LOS ANGELES CALIF CMNTY COLLEGE DIST     |       |         | 1,2          | 1.B FE                                                                                         | 104,883     | 81.744                               | 102,180    | 125,000   | 106,900                              | 0                                                   | 1,507                                           | 0                                                                      | 0                                                   | 2.336    | 4.186                | FA        | 1,217                                  | 2,920                         | 08/26/2022 | 08/01/2033                             |
| 567337-TG-5             | MARICOPA CNTY ARIZ SCH DIST NO 066 ROOSE |       |         | 2            | 1.E FE                                                                                         | 650,286     | 98.615                               | 690,305    | 700,000   | 654,920                              | 0                                                   | 3,446                                           | 0                                                                      | 0                                                   | 3.000    | 3.748                | JJ        | 10,500                                 | 21,000                        | 08/26/2022 | 07/01/2034                             |
| 59163P-KT-9             | METRO ORE                                |       |         | 2            | 1.A FE                                                                                         | 90,082      | 86.983                               | 86,983     | 100,000   | 90,898                               | 0                                                   | 605                                             | 0                                                                      | 0                                                   | 3.300    | 4.318                | JD        | 275                                    | 3,300                         | 08/26/2022 | 06/01/2035                             |
| 607114-3H-6             | MOBILE ALA                               |       |         |              | 1.C FE                                                                                         | 487,510     | 97.723                               | 488,615    | 500,000   | 494,182                              | 0                                                   | 4,980                                           | 0                                                                      | 0                                                   | 2.824    | 3.894                | FA        | 5,334                                  | 14,120                        | 08/26/2022 | 02/15/2025                             |
| 611322-JB-5             | MONROE TWP N J BRD ED GLOUCESTER CNTY    |       |         |              | 1.D FE                                                                                         | 110,949     | 90.382                               | 112,978    | 125,000   | 114,885                              | 0                                                   | 2,930                                           | 0                                                                      | 0                                                   | 1.357    | 4.111                | MS        | 565                                    | 1,696                         | 08/26/2022 | 03/01/2027                             |
| 614121-XW-6             | MONTGOMERY TEX INDPT SCH DIST            |       |         | 2            | 1.A FE                                                                                         | 1,951,020   | 102.104                              | 2,042,080  | 2,000,000 | 1,952,818                            | 0                                                   | 1,219                                           | 0                                                                      | 0                                                   | 4.000    | 4.160                | FA        | 30,222                                 | 84,000                        | 06/29/2022 | 02/15/2047                             |
| 64084F-NR-8             | NESHAMINY PA SCH DIST                    |       |         | 2            | 1.B FE                                                                                         | 1,000,000   | 80.769                               | 807,690    | 1,000,000 | 1,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.100    | 2.100                | MN        | 3,500                                  | 21,000                        | 06/17/2020 | 11/01/2033                             |
| 64966H-4K-3             | NEW YORK N Y                             |       |         | 1            | 1.C FE                                                                                         | 4,069,305   | 104.267                              | 4,035,133  | 3,870,000 | 4,057,533                            | 0                                                   | (9,269)                                         | 0                                                                      | 0                                                   | 5.517    | 5.024                | AO        | 53,377                                 | 213,508                       | 09/15/2022 | 10/01/2037                             |
| 668844-TT-0             | NORWALK CONN                             |       |         |              | 1.A FE                                                                                         | 843,810     | 85.537                               | 855,370    | 1,000,000 | 871,148                              | 0                                                   | 20,408                                          | 0                                                                      | 0                                                   | 1.381    | 3.998                | JJ        | 6,368                                  | 13,810                        | 08/26/2022 | 07/15/2029                             |
| 68587F-BE-3             | OREGON ED DISTS FULL FAITH & CR PENSION  |       |         | 2            | 1.C FE                                                                                         | 840,840     | 79.724                               | 797,240    | 1,000,000 | 858,901                              | 0                                                   | 10,620                                          | 0                                                                      | 0                                                   | 2.357    | 4.018                | JD        | 11,850                                 | 11,785                        | 04/08/2022 | 06/30/2034                             |
| 686053-BN-8             | OREGON SCH BRDS ASSN                     |       |         |              | 1.C FE                                                                                         | 131,748     | 103.059                              | 128,824    | 125,000   | 130,347                              | 0                                                   | (1,051)                                         | 0                                                                      | 0                                                   | 5.550    | 3.660                | JD        | 3,488                                  | 3,469                         | 08/26/2022 | 06/30/2028                             |
| 720424-A5-9             | PIERCE CNTY WASH SCH DIST NO 010 TACOMA  |       |         | 1            | 1.B FE                                                                                         | 770,840     | 75.167                               | 751,670    | 1,000,000 | 788,739                              | 0                                                   | 13,337                                          | 0                                                                      | 0                                                   | 2.003    | 4.286                | JD        | 1,669                                  | 20,030                        | 08/26/2022 | 12/01/2035                             |
| 720424-A6-7             | PIERCE CNTY WASH SCH DIST NO 010 TACOMA  |       |         | 1            | 1.B FE                                                                                         | 758,340     | 75.011                               | 750,110    | 1,000,000 | 775,449                              | 0                                                   | 12,748                                          | 0                                                                      | 0                                                   | 2.033    | 4.320                | JD        | 1,694                                  | 20,330                        | 08/26/2022 | 12/01/2036                             |
| 748508-A5-7             | QUINCY MASS                              |       |         |              | 1.C FE                                                                                         | 129,933     | 86.308                               | 129,462    | 150,000   | 133,198                              | 0                                                   | 2,433                                           | 0                                                                      | 0                                                   | 2.088    | 4.237                | JD        | 139                                    | 3,132                         | 08/26/2022 | 12/15/2029                             |
| 748508-B2-3             | QUINCY MASS                              |       |         | 2            | 1.C FE                                                                                         | 81,468      | 80.552                               | 80,552     | 100,000   | 83,028                               | 0                                                   | 1,162                                           | 0                                                                      | 0                                                   | 2.688    | 4.687                | JD        | 119                                    | 2,688                         | 08/26/2022 | 12/15/2034                             |
| 758449-RX-2             | REEDY CREEK IMPT DIST FLA                |       |         | 1            | 1.D FE                                                                                         | 90,495      | 93.659                               | 93,659     | 100,000   | 93,717                               | 0                                                   | 2,404                                           | 0                                                                      | 0                                                   | 1.869    | 4.650                | JD        | 156                                    | 1,869                         | 08/26/2022 | 06/01/2026                             |
| 780869-XY-4             | ROYSE CITY TEX INDPT SCH DIST            |       |         | 2            | 1.A FE                                                                                         | 2,704,075   | 109.524                              | 2,738,100  | 2,500,000 | 2,697,483                            | 0                                                   | (6,592)                                         | 0                                                                      | 0                                                   | 5.000    | 3.959                | FA        | 42,014                                 | 4,514                         | 07/26/2023 | 02/15/2053                             |
| 790450-HA-1             | ST JOHNS MICH PUB SCHS                   |       |         |              | 1.C FE                                                                                         | 1,000,000   | 84.840                               | 848,400    | 1,000,000 | 1,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.800    | 1.800                | MN        | 3,000                                  | 18,000                        | 06/11/2020 | 05/01/2030                             |
| 795168-LN-1             | SALINE CNTY KANS UNI SCH DIST NO 305 SAL |       |         | 2            | 1.D FE                                                                                         | 2,676,478   | 87.802                               | 2,721,862  | 3,100,000 | 2,738,002                            | 0                                                   | 45,817                                          | 0                                                                      | 0                                                   | 2.319    | 4.357                | MS        | 23,963                                 | 71,889                        | 08/26/2022 | 09/01/2030                             |
| 795168-LP-6             | SALINE CNTY KANS UNI SCH DIST NO 305 SAL |       |         | 2            | 1.D FE                                                                                         | 895,920     | 86.411                               | 864,110    | 1,000,000 | 909,387                              | 0                                                   | 10,019                                          | 0                                                                      | 0                                                   | 2.369    | 3.740                | MS        | 7,897                                  | 23,690                        | 08/26/2022 | 09/01/2031                             |
| 797782-MA-4             | SAN GABRIEL CALIF UNI SCH DIST           |       |         | 2            | 1.D FE                                                                                         | 1,020,000   | 94.789                               | 966,848    | 1,020,000 | 1,020,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.700    | 4.701                | FA        | 19,975                                 | 47,940                        | 04/08/2022 | 08/01/2041                             |
| 798186-Q2-1             | SAN JOSE CALIF UNI SCH DIST SANTA CLARA  |       |         | 2            | 1.B FE                                                                                         | 72,284      | 76.872                               | 76,872     | 100,000   | 74,425                               | 0                                                   | 1,601                                           | 0                                                                      | 0                                                   | 2.027    | 4.955                | FA        | 845                                    | 2,027                         | 08/26/2022 | 08/01/2035                             |
| 799055-RG-5             | SAN MATEO FOSTER CITY CALIF SCH DIST     |       |         | 2            | 1.B FE                                                                                         | 79,429      | 75.480                               | 75,480     | 100,000   | 80,762                               | 0                                                   | 996                                             | 0                                                                      | 0                                                   | 2.731    | 4.658                | FA        | 1,138                                  | 2,731                         | 08/26/2022 | 08/01/2037                             |
| 799055-RH-3             | SAN MATEO FOSTER CITY CALIF SCH DIST     |       |         | 2            | 1.B FE                                                                                         | 77,423      | 77.359                               | 77,359     | 100,000   | 78,740                               | 0                                                   | 985                                             | 0                                                                      | 0                                                   | 2.791    | 4.840                | FA        | 1,163                                  | 2,791                         | 08/26/2022 | 08/01/2038                             |

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<br>Identification                                                                                                                                                                    | Description                                 | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value  | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 815626-GQ-3                                                                                                                                                                                | SEDGWICK CNTY KANS UNI SCH<br>DIST NO 259 W |       |         | 1            | 1.C FE                                                                                         | 535,690     | 104.217                              | 521,085    | 500,000    | 528,685                              | 0                                                   | (5,247)                                         | 0                                                                      | 0                                                   | 6.220    | 4.852                | AO        | 7,775                                  | 31,100                        | 08/26/2022 | 10/01/2028                             |
| 819190-WX-3                                                                                                                                                                                | SHAKOPEE MINN INDPT SCH DIST<br>NO 720      |       |         |              | 1.B FE                                                                                         | 107,770     | 87.041                               | 108,801    | 125,000    | 111,041                              | 0                                                   | 2,443                                           | 0                                                                      | 0                                                   | 1.385    | 3.823                | FA        | 721                                    | 1,731                         | 08/26/2022 | 02/01/2029                             |
| 819190-XC-8                                                                                                                                                                                | SHAKOPEE MINN INDPT SCH DIST<br>NO 720      |       |         | 2            | 1.B FE                                                                                         | 79,608      | 78.850                               | 78,850     | 100,000    | 81,546                               | 0                                                   | 1,448                                           | 0                                                                      | 0                                                   | 1.885    | 4.143                | FA        | 785                                    | 1,885                         | 08/26/2022 | 02/01/2034                             |
| 819190-XE-4                                                                                                                                                                                | SHAKOPEE MINN INDPT SCH DIST<br>NO 720      |       |         | 2            | 1.B FE                                                                                         | 118,046     | 77.073                               | 115,610    | 150,000    | 120,513                              | 0                                                   | 1,844                                           | 0                                                                      | 0                                                   | 2.085    | 4.173                | FA        | 1,303                                  | 3,128                         | 08/26/2022 | 02/01/2036                             |
| 879743-PC-0                                                                                                                                                                                | TEMPE ARIZ UN HIGH SCH DIST<br>NO 213       |       |         | 2            | 1.C FE                                                                                         | 83,238      | 82.499                               | 82,499     | 100,000    | 85,430                               | 0                                                   | 1,637                                           | 0                                                                      | 0                                                   | 1.714    | 3.980                | JJ        | 857                                    | 1,714                         | 08/26/2022 | 07/01/2031                             |
| 882830-AL-6                                                                                                                                                                                | TEXAS TRANSN COMMN                          |       |         | 1            | 1.A FE                                                                                         | 1,457,521   | 103.622                              | 1,424,803  | 1,375,000  | 1,447,960                            | 0                                                   | (7,254)                                         | 0                                                                      | 0                                                   | 5.000    | 4.230                | AO        | 17,188                                 | 68,750                        | 12/22/2022 | 04/01/2032                             |
| 882830-AP-7                                                                                                                                                                                | TEXAS TRANSN COMMN                          |       |         | 1,2          | 1.A FE                                                                                         | 2,243,390   | 76.387                               | 2,291,610  | 3,000,000  | 2,285,542                            | 0                                                   | 33,212                                          | 0                                                                      | 0                                                   | 2.562    | 4.871                | AO        | 19,215                                 | 76,860                        | 10/03/2022 | 04/01/2042                             |
| 904139-CY-6                                                                                                                                                                                | UMATILLA CNTY ORE SCH DIST NO<br>016R PENDL |       |         |              | 1.B FE                                                                                         | 92,127      | 91.344                               | 91,344     | 100,000    | 93,533                               | 0                                                   | 1,046                                           | 0                                                                      | 0                                                   | 2.533    | 3.859                | JD        | 113                                    | 2,533                         | 08/26/2022 | 06/15/2029                             |
| 914460-NJ-5                                                                                                                                                                                | UNIVERSITY MINN                             |       |         | 1            | 1.C FE                                                                                         | 163,433     | 98.540                               | 162,591    | 165,000    | 163,947                              | 0                                                   | 382                                             | 0                                                                      | 0                                                   | 3.439    | 3.700                | FA        | 2,364                                  | 5,674                         | 08/26/2022 | 08/01/2026                             |
| 91882R-GS-5                                                                                                                                                                                | VAL VERDE CALIF UNI SCH DIST                |       |         | 2            | 1.C FE                                                                                         | 2,323,673   | 73.224                               | 2,013,660  | 2,750,000  | 2,336,320                            | 0                                                   | 8,628                                           | 0                                                                      | 0                                                   | 2.750    | 3.618                | FA        | 31,510                                 | 75,625                        | 08/26/2022 | 08/01/2049                             |
| 932423-VM-5                                                                                                                                                                                | WALLED LAKE MICH CONS SCH<br>DIST           |       |         |              | 1.B FE                                                                                         | 176,782     | 88.890                               | 177,780    | 200,000    | 181,878                              | 0                                                   | 3,795                                           | 0                                                                      | 0                                                   | 1.338    | 3.617                | MN        | 446                                    | 2,676                         | 08/26/2022 | 05/01/2028                             |
| 953107-AP-4                                                                                                                                                                                | WEST HARTFORD CONN                          |       |         | 2            | 1.B FE                                                                                         | 202,828     | 80.376                               | 200,940    | 250,000    | 206,675                              | 0                                                   | 2,872                                           | 0                                                                      | 0                                                   | 2.314    | 4.233                | JJ        | 2,893                                  | 5,785                         | 08/26/2022 | 07/01/2035                             |
| 953107-AQ-2                                                                                                                                                                                | WEST HARTFORD CONN                          |       |         | 2            | 1.B FE                                                                                         | 202,570     | 80.006                               | 200,015    | 250,000    | 206,070                              | 0                                                   | 2,612                                           | 0                                                                      | 0                                                   | 2.444    | 4.273                | JJ        | 3,055                                  | 6,110                         | 08/26/2022 | 07/01/2036                             |
| 986082-E7-6                                                                                                                                                                                | YONKERS N Y                                 |       |         |              | 1.G FE                                                                                         | 145,652     | 98.844                               | 148,266    | 150,000    | 149,119                              | 0                                                   | 2,583                                           | 0                                                                      | 0                                                   | 2.428    | 4.231                | MN        | 607                                    | 3,642                         | 08/26/2022 | 05/01/2024                             |
| 0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and<br>Guaranteed), Issuer Obligations                                                             |                                             |       |         |              |                                                                                                | 44,127,157  | XXX                                  | 43,520,289 | 48,250,000 | 44,511,079                           | 0                                                   | 283,774                                         | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 458,865                                | 1,416,019                     | XXX        | XXX                                    |
| 0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and<br>Possessions (Direct and Guaranteed)                                                                     |                                             |       |         |              |                                                                                                | 44,127,157  | XXX                                  | 43,520,289 | 48,250,000 | 44,511,079                           | 0                                                   | 283,774                                         | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 458,865                                | 1,416,019                     | XXX        | XXX                                    |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations |                                             |       |         |              |                                                                                                |             |                                      |            |            |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 040484-WA-1                                                                                                                                                                                | ARIZONA BRD REGENTS UNIV ARIZ<br>SYS REV    |       |         | 1            | 1.D FE                                                                                         | 204,775     | 82.006                               | 205,015    | 250,000    | 207,483                              | 0                                                   | 2,014                                           | 0                                                                      | 0                                                   | 3.111    | 4.754                | JD        | 648                                    | 7,778                         | 08/26/2022 | 06/01/2038                             |
| 04780N-MF-1                                                                                                                                                                                | ATLANTA GA DEV AUTH REV                     |       |         | 2            | 1.B FE                                                                                         | 704,430     | 92.323                               | 692,423    | 750,000    | 710,902                              | 0                                                   | 4,806                                           | 0                                                                      | 0                                                   | 3.188    | 4.060                | JD        | 1,993                                  | 23,910                        | 08/26/2022 | 12/01/2030                             |
| 050589-QF-0                                                                                                                                                                                | AUBURN UNIV ALA GEN FEE REV                 |       |         | 1            | 1.D FE                                                                                         | 2,073,611   | 98.407                               | 2,115,751  | 2,150,000  | 2,131,609                            | 0                                                   | 43,210                                          | 0                                                                      | 0                                                   | 1.564    | 3.661                | JD        | 2,802                                  | 33,626                        | 08/26/2022 | 06/01/2024                             |
| 101029-XH-4                                                                                                                                                                                | BOSTON MASS WTR & SWR<br>COMMN REV IAM COML |       |         | 1,2          | 1.B FE                                                                                         | 140,928     | 78.790                               | 137,883    | 175,000    | 143,632                              | 0                                                   | 2,014                                           | 0                                                                      | 0                                                   | 2.229    | 4.163                | MN        | 650                                    | 3,901                         | 08/26/2022 | 11/01/2035                             |
| 101029-XJ-0                                                                                                                                                                                | BOSTON MASS WTR & SWR<br>COMMN REV IAM COML |       |         | 1,2          | 1.B FE                                                                                         | 180,061     | 77.993                               | 175,484    | 225,000    | 183,292                              | 0                                                   | 2,405                                           | 0                                                                      | 0                                                   | 2.329    | 4.214                | MN        | 873                                    | 5,240                         | 08/26/2022 | 11/01/2036                             |
| 114894-ZK-7                                                                                                                                                                                | BROWARD CNTY FLA ARPT SYS<br>REV            |       |         | 1            | 1.E FE                                                                                         | 240,568     | 97.752                               | 244,380    | 250,000    | 246,551                              | 0                                                   | 4,454                                           | 0                                                                      | 0                                                   | 2.070    | 3.962                | AO        | 1,294                                  | 5,175                         | 08/26/2022 | 10/01/2024                             |
| 114894-ZV-3                                                                                                                                                                                | BROWARD CNTY FLA ARPT SYS<br>REV            |       |         | 2            | 1.E FE                                                                                         | 1,407,952   | 84.867                               | 1,188,138  | 1,400,000  | 1,406,156                            | 0                                                   | (966)                                           | 0                                                                      | 0                                                   | 3.084    | 3.000                | AO        | 10,794                                 | 43,176                        | 01/28/2022 | 10/01/2034                             |
| 12340T-BR-0                                                                                                                                                                                | BUTLER CNTY ALA BRD ED CAP<br>OUTLAY SCH WT |       |         | 2            | 1.C FE                                                                                         | 775,520     | 77.337                               | 773,370    | 1,000,000  | 795,566                              | 0                                                   | 14,976                                          | 0                                                                      | 0                                                   | 2.000    | 4.460                | JJ        | 10,000                                 | 20,000                        | 08/26/2022 | 07/01/2034                             |
| 13032U-XT-0                                                                                                                                                                                | CALIFORNIA HEALTH FACS FING<br>AUTH REV     |       |         | 1,2          | 1.D FE                                                                                         | 851,540     | 84.380                               | 843,800    | 1,000,000  | 871,076                              | 0                                                   | 14,555                                          | 0                                                                      | 0                                                   | 2.129    | 4.168                | JD        | 1,774                                  | 21,290                        | 08/26/2022 | 06/01/2031                             |
| 13067W-PJ-5                                                                                                                                                                                | CALIFORNIA ST DEPT WTR RES<br>CENT VY PROJ  |       |         | 1            | 1.B FE                                                                                         | 481,790     | 96.050                               | 480,250    | 500,000    | 487,248                              | 0                                                   | 4,057                                           | 0                                                                      | 0                                                   | 2.907    | 3.840                | JD        | 1,211                                  | 14,535                        | 08/26/2022 | 12/01/2026                             |
| 13067W-RF-1                                                                                                                                                                                | CALIFORNIA ST DEPT WTR RES<br>CENT VY PROJ  |       |         | 1            | 1.B FE                                                                                         | 2,152,725   | 86.713                               | 2,167,825  | 2,500,000  | 2,225,658                            | 0                                                   | 49,869                                          | 0                                                                      | 0                                                   | 1.319    | 3.787                | JD        | 2,748                                  | 32,975                        | 07/07/2022 | 12/01/2028                             |
| 13067W-TF-9                                                                                                                                                                                | CALIFORNIA ST DEPT WTR RES<br>CENT VY PROJ  |       |         | 1            | 1.B FE                                                                                         | 857,464     | 75.887                               | 842,346    | 1,110,000  | 876,883                              | 0                                                   | 14,471                                          | 0                                                                      | 0                                                   | 2.232    | 4.533                | JD        | 2,065                                  | 24,775                        | 08/26/2022 | 12/01/2035                             |
| 13124M-CH-6                                                                                                                                                                                | CALLEGUAS CALIF MUN WTR DIST<br>WTR REV     |       |         | 1            | 1.C FE                                                                                         | 208,300     | 83.016                               | 207,540    | 250,000    | 213,031                              | 0                                                   | 3,533                                           | 0                                                                      | 0                                                   | 2.215    | 4.311                | JJ        | 2,769                                  | 5,538                         | 08/26/2022 | 07/01/2032                             |
| 13124M-CJ-2                                                                                                                                                                                | CALLEGUAS CALIF MUN WTR DIST<br>WTR REV     |       |         | 1            | 1.C FE                                                                                         | 82,367      | 81.983                               | 81,983     | 100,000    | 84,137                               | 0                                                   | 1,321                                           | 0                                                                      | 0                                                   | 2.315    | 4.374                | JJ        | 1,158                                  | 2,315                         | 08/26/2022 | 07/01/2033                             |
| 190806-EL-9                                                                                                                                                                                | COBB CNTY GA DEV AUTH REV                   |       |         | 1            | 1.D FE                                                                                         | 481,835     | 96.758                               | 483,790    | 500,000    | 490,449                              | 0                                                   | 6,414                                           | 0                                                                      | 0                                                   | 2.850    | 4.256                | JD        | 1,188                                  | 14,250                        | 08/26/2022 | 06/01/2025                             |
| 196480-LA-3                                                                                                                                                                                | COLORADO HOUSING AND<br>FINANCE AUTHORITY   |       |         | 2            | 1.A FE                                                                                         | 154,376     | 85.407                               | 149,462    | 175,000    | 157,606                              | 0                                                   | 2,404                                           | 0                                                                      | 0                                                   | 2.176    | 3.989                | AO        | 952                                    | 3,808                         | 08/26/2022 | 04/01/2030                             |

SCHEDULE D - PART 1

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

| 1                       | 2                                                          | Codes |         |              | 6                                                                                              | 7           | Fair Value                           |            | 10        | 11                                   | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |           |                                        |                               | Dates      |                                        |
|-------------------------|------------------------------------------------------------|-------|---------|--------------|------------------------------------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|--------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|-----------|----------------------------------------|-------------------------------|------------|----------------------------------------|
|                         |                                                            | 3     | 4       | 5            |                                                                                                |             | 8                                    | 9          |           |                                      | 12                                                  | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification | Description                                                | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 198504-B6-8             | COLUMBIA S C WTRWKS & SWR<br>SYS REV                       |       |         | 1,2          | 1.B FE                                                                                         | 1,170,000   | 77.520                               | 906,984    | 1,170,000 | 1,170,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 3.256    | 3.256                | FA        | 15,873                                 | 38,095                        | 11/21/2019 | 02/01/2043                             |
| 20281P-KG-6             | COMMONWEALTH FING AUTH PA<br>REV                           |       |         | 1            | 1.F FE                                                                                         | 1,184,525   | 91.626                               | 1,145,325  | 1,250,000 | 1,188,543                            | 0                                                   | 2,945                                           | 0                                                                      | 0                                                   | 4.144    | 4.614                | JD        | 4,317                                  | 51,800                        | 08/26/2022 | 06/01/2038                             |
| 20281P-KL-5             | COMMONWEALTH FING AUTH PA<br>REV                           |       |         | 1            | 1.F FE                                                                                         | 2,158,740   | 94.740                               | 2,131,650  | 2,250,000 | 2,168,047                            | 0                                                   | 6,854                                           | 0                                                                      | 0                                                   | 4.014    | 4.492                | JD        | 7,526                                  | 90,315                        | 08/26/2022 | 06/01/2033                             |
| 20281P-NE-8             | COMMONWEALTH FING AUTH PA<br>REV                           |       |         | 1            | 1.F FE                                                                                         | 429,985     | 77.695                               | 427,323    | 550,000   | 435,169                              | 0                                                   | 3,853                                           | 0                                                                      | 0                                                   | 2.991    | 4.697                | JD        | 1,371                                  | 16,451                        | 08/26/2022 | 06/01/2042                             |
| 207758-D4-2             | CONNECTICUT ST SPL TAX OBLIG<br>REV                        |       |         | 2            | 1.D FE                                                                                         | 246,868     | 103.151                              | 257,878    | 250,000   | 247,047                              | 0                                                   | 125                                             | 0                                                                      | 0                                                   | 4.000    | 4.100                | MN        | 1,667                                  | 10,000                        | 08/26/2022 | 05/01/2040                             |
| 20775D-LG-5             | CONNECTICUT ST HEALTH & EDL<br>FACS AUTH R                 |       |         | 1,2          | 1.D FE                                                                                         | 813,660     | 84.142                               | 841,420    | 1,000,000 | 833,651                              | 0                                                   | 14,897                                          | 0                                                                      | 0                                                   | 2.350    | 4.670                | MN        | 3,917                                  | 23,500                        | 08/26/2022 | 11/01/2032                             |
| 20775H-DP-5             | CONNECTICUT ST HSG FIN AUTH<br>HSG MTG FIN                 |       |         |              | 1.A FE                                                                                         | 896,872     | 90.528                               | 909,806    | 1,005,000 | 914,983                              | 0                                                   | 13,480                                          | 0                                                                      | 0                                                   | 2.000    | 3.712                | MN        | 2,568                                  | 20,100                        | 08/26/2022 | 11/15/2029                             |
| 21221M-GH-7             | CONTRA COSTA CALIF TRANSN<br>AUTH SALES TAX                |       |         | 1            | 1.B FE                                                                                         | 147,376     | 85.157                               | 149,025    | 175,000   | 151,121                              | 0                                                   | 2,788                                           | 0                                                                      | 0                                                   | 2.050    | 4.282                | MS        | 1,196                                  | 3,588                         | 08/26/2022 | 03/01/2031                             |
| 21221M-GJ-3             | CONTRA COSTA CALIF TRANSN<br>AUTH SALES TAX                |       |         | 1            | 1.B FE                                                                                         | 939,154     | 84.106                               | 950,398    | 1,130,000 | 961,739                              | 0                                                   | 16,819                                          | 0                                                                      | 0                                                   | 2.150    | 4.335                | MS        | 8,098                                  | 24,295                        | 08/26/2022 | 03/01/2032                             |
| 212474-JB-7             | CONVENTION CTR AUTH R I REV<br>CORPUS CHRISTI TEX UTIL SYS |       |         | 1            | 1.D FE                                                                                         | 2,382,600   | 95.843                               | 2,396,075  | 2,500,000 | 2,413,841                            | 0                                                   | 23,225                                          | 0                                                                      | 0                                                   | 3.265    | 4.376                | MN        | 10,430                                 | 81,625                        | 08/26/2022 | 05/15/2027                             |
| 220245-L8-5             | REV                                                        |       |         | 2            | 1.D FE                                                                                         | 756,210     | 74.957                               | 749,570    | 1,000,000 | 768,219                              | 0                                                   | 8,962                                           | 0                                                                      | 0                                                   | 2.809    | 4.865                | JJ        | 12,953                                 | 28,090                        | 08/26/2022 | 07/15/2040                             |
| 223663-LG-8             | COWETA CNTY GA WTR & SEW<br>AUTH REV                       |       |         | 2            | 1.B FE                                                                                         | 785,500     | 80.726                               | 807,260    | 1,000,000 | 794,553                              | 0                                                   | 9,053                                           | 0                                                                      | 0                                                   | 2.100    | 4.843                | JD        | 1,750                                  | 10,500                        | 06/21/2023 | 06/01/2033                             |
| 235036-4U-1             | DALLAS FORT WORTH TEX INTL<br>ARPT REV                     |       |         | 1,2          | 1.E FE                                                                                         | 823,240     | 82.919                               | 829,190    | 1,000,000 | 835,440                              | 0                                                   | 9,419                                           | 0                                                                      | 0                                                   | 3.194    | 4.993                | MN        | 5,323                                  | 31,940                        | 09/12/2022 | 11/01/2038                             |
| 235241-LS-3             | DALLAS TEX AREA RAPID TRAN<br>SALES TAX REV                |       |         | 1            | 1.C FE                                                                                         | 1,416,280   | 111.349                              | 1,113,490  | 1,000,000 | 1,392,128                            | 0                                                   | (12,732)                                        | 0                                                                      | 0                                                   | 5.999    | 3.371                | JD        | 4,999                                  | 59,990                        | 01/24/2022 | 12/01/2044                             |
| 23542J-RA-5             | DALLAS TEX WTRWKS & SWR SYS<br>REV                         |       |         | 2            | 1.A FE                                                                                         | 240,291     | 77.997                               | 233,991    | 300,000   | 244,583                              | 0                                                   | 3,194                                           | 0                                                                      | 0                                                   | 2.430    | 4.331                | AO        | 1,823                                  | 7,290                         | 08/26/2022 | 10/01/2036                             |
| 23542J-RB-3             | DALLAS TEX WTRWKS & SWR SYS<br>REV                         |       |         | 2            | 1.A FE                                                                                         | 79,709      | 77.542                               | 77,542     | 100,000   | 81,034                               | 0                                                   | 986                                             | 0                                                                      | 0                                                   | 2.530    | 4.381                | AO        | 633                                    | 2,530                         | 08/26/2022 | 10/01/2037                             |
| 238676-FP-0             | DAVIE FLA WTR & SWR REV                                    |       |         | 2            | 1.E FE                                                                                         | 102,389     | 80.752                               | 100,940    | 125,000   | 104,157                              | 0                                                   | 1,316                                           | 0                                                                      | 0                                                   | 2.692    | 4.539                | AO        | 841                                    | 3,365                         | 08/26/2022 | 10/01/2035                             |
| 238676-FQ-8             | DAVIE FLA WTR & SWR REV                                    |       |         | 2            | 1.E FE                                                                                         | 80,280      | 75.028                               | 75,028     | 100,000   | 81,178                               | 0                                                   | 667                                             | 0                                                                      | 0                                                   | 3.111    | 4.685                | AO        | 778                                    | 3,111                         | 08/26/2022 | 10/01/2041                             |
| 254845-GQ-7             | DISTRICT COLUMBIA WTR & SWR<br>AUTH PUB UTI                |       |         | 1            | 1.C FE                                                                                         | 1,891,540   | 106.617                              | 1,865,798  | 1,750,000 | 1,886,778                            | 0                                                   | (3,723)                                         | 0                                                                      | 0                                                   | 5.522    | 4.917                | AO        | 24,159                                 | 96,635                        | 09/12/2022 | 10/01/2044                             |
| 340333-MA-8             | FLORENCE S C WTR & SWR REV                                 |       |         | 2            | 1.D FE                                                                                         | 938,940     | 100.407                              | 1,004,070  | 1,000,000 | 944,563                              | 0                                                   | 4,181                                           | 0                                                                      | 0                                                   | 3.000    | 3.632                | MS        | 10,000                                 | 30,000                        | 08/26/2022 | 09/01/2034                             |
| 362848-UR-2             | GAINESVILLE FLA UTILS SYS REV                              |       |         | 1            | 1.F FE                                                                                         | 853,650     | 83.481                               | 834,810    | 1,000,000 | 858,784                              | 0                                                   | 3,802                                           | 0                                                                      | 0                                                   | 3.875    | 4.972                | AO        | 9,688                                  | 38,750                        | 08/26/2022 | 10/01/2047                             |
| 38122N-B5-0             | IAM COMLP<br>GOLDEN ST TOB SECURITIZATION<br>CORP CALIF    |       |         | 1,2          | 1.E FE                                                                                         | 2,279,620   | 79.831                               | 1,995,775  | 2,500,000 | 2,300,019                            | 0                                                   | 14,969                                          | 0                                                                      | 0                                                   | 2.746    | 3.656                | JD        | 5,721                                  | 68,650                        | 08/26/2022 | 06/01/2034                             |
| 387883-YL-9             | GRANT CNTY WASH PUB UTIL<br>DIST NO 2 PRIES                |       |         | 1            | 1.D FE                                                                                         | 117,144     | 92.563                               | 115,704    | 125,000   | 118,983                              | 0                                                   | 1,372                                           | 0                                                                      | 0                                                   | 2.378    | 3.683                | JJ        | 1,486                                  | 2,973                         | 08/26/2022 | 01/01/2028                             |
| 39222P-EL-4             | GREATER NEW HAVEN WTR<br>POLLUTION CTL AUTH                |       |         |              | 1.B FE                                                                                         | 865,370     | 86.436                               | 864,360    | 1,000,000 | 888,541                              | 0                                                   | 17,304                                          | 0                                                                      | 0                                                   | 1.850    | 4.090                | FA        | 6,989                                  | 18,500                        | 08/26/2022 | 08/15/2029                             |
| 44244C-C5-4             | HOUSTON TEX UTIL SYS REV                                   |       |         | 1,2          | 1.C FE                                                                                         | 1,020,000   | 81.548                               | 831,790    | 1,020,000 | 1,020,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 1.722    | 1.722                | MN        | 2,244                                  | 17,564                        | 06/12/2020 | 11/15/2031                             |
| 44244C-D2-0             | HOUSTON TEX UTIL SYS REV                                   |       |         | 1,2          | 1.C FE                                                                                         | 1,000,000   | 70.773                               | 707,730    | 1,000,000 | 1,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.542    | 2.542                | MN        | 3,248                                  | 25,420                        | 06/12/2020 | 11/15/2040                             |
| 44244C-TL-1             | HOUSTON TEX UTIL SYS REV                                   |       |         |              | 1.C FE                                                                                         | 1,085,821   | 96.799                               | 1,064,789  | 1,100,000 | 1,089,253                            | 0                                                   | 2,523                                           | 0                                                                      | 0                                                   | 3.643    | 3.918                | MN        | 5,120                                  | 40,073                        | 08/26/2022 | 11/15/2027                             |
| 44244C-YA-9             | HOUSTON TEX UTIL SYS REV                                   |       |         | 1,2          | 1.C FE                                                                                         | 1,201,380   | 74.331                               | 1,114,965  | 1,500,000 | 1,214,117                            | 0                                                   | 9,458                                           | 0                                                                      | 0                                                   | 2.984    | 4.493                | MN        | 5,719                                  | 44,760                        | 08/26/2022 | 11/15/2042                             |
| 485428-ZY-5             | KANSAS ST DEV FIN AUTH REV                                 |       |         | 1            | 1.D FE                                                                                         | 1,067,090   | 104.992                              | 1,049,920  | 1,000,000 | 1,061,149                            | 0                                                   | (4,490)                                         | 0                                                                      | 0                                                   | 5.501    | 4.745                | MN        | 9,168                                  | 55,010                        | 08/26/2022 | 05/01/2034                             |
| 485429-Z6-4             | KANSAS ST DEV FIN AUTH REV                                 |       |         | 1            | 1.E FE                                                                                         | 202,162     | 99.302                               | 198,604    | 200,000   | 202,027                              | 0                                                   | (108)                                           | 0                                                                      | 0                                                   | 4.727    | 4.623                | AO        | 1,996                                  | 9,454                         | 08/26/2022 | 04/15/2037                             |
| 517039-VU-4             | LAREDO TEX WTRWKS SWR SYS<br>REV                           |       |         | 2            | 1.D FE                                                                                         | 1,088,870   | 100.598                              | 1,005,980  | 1,000,000 | 1,047,624                            | 0                                                   | (10,625)                                        | 0                                                                      | 0                                                   | 4.000    | 2.781                | MS        | 13,333                                 | 40,000                        | 12/04/2019 | 03/01/2044                             |
| 532646-AW-6             | LIMESTONE CNTY ALA BRD SPL<br>TAX SCH WTS                  |       |         |              | 1.C FE                                                                                         | 108,679     | 87.915                               | 109,894    | 125,000   | 112,107                              | 0                                                   | 2,561                                           | 0                                                                      | 0                                                   | 1.540    | 4.072                | JJ        | 963                                    | 1,925                         | 08/26/2022 | 07/01/2028                             |

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<br>Identification | Description                                 | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 53945C-HE-3             | LOS ANGELES CALIF<br>WASTEWATER SYS REV     |       |         | 1,2          | 1.C FE                                                                                         | 481,345     | 95.605                               | 478,025    | 500,000   | 485,344                              | 0                                                   | 2,967                                           | 0                                                                      | 0                                                   | 3.394    | 4.127                | JD        | 1,414                                  | 16,970                        | 08/26/2022 | 06/01/2028                             |
| 544445-BT-5             | LOS ANGELES CALIF DEPT ARPTS<br>ARPT REV    |       |         | 2            | 1.D FE                                                                                         | 572,890     | 104.323                              | 521,615    | 500,000   | 520,610                              | 0                                                   | (8,238)                                         | 0                                                                      | 0                                                   | 5.000    | 3.181                | MN        | 3,194                                  | 25,000                        | 01/06/2017 | 05/15/2029                             |
| 54628C-MW-9             | LOUISIANA LOC GOVT<br>ENVIRONMENTAL FACS &  |       |         | 1            | 1.C FE                                                                                         | 694,310     | 68.354                               | 683,540    | 1,000,000 | 707,277                              | 0                                                   | 9,696                                           | 0                                                                      | 0                                                   | 2.587    | 4.990                | FA        | 10,779                                 | 25,870                        | 08/26/2022 | 02/01/2043                             |
| 546486-BW-0             | LOUISIANA ST HWY IMPT REV                   |       |         | 1            | 1.C FE                                                                                         | 133,977     | 91.609                               | 137,414    | 150,000   | 139,394                              | 0                                                   | 4,039                                           | 0                                                                      | 0                                                   | 0.897    | 3.950                | JD        | 60                                     | 1,346                         | 08/26/2022 | 06/15/2026                             |
| 54651R-DK-2             | LOUISIANA ST UNCLAIMED PPTY<br>SPL REV      |       |         | 1            | 1.E FE                                                                                         | 814,472     | 82.149                               | 825,597    | 1,005,000 | 838,427                              | 0                                                   | 17,842                                          | 0                                                                      | 0                                                   | 1.879    | 4.456                | MS        | 6,295                                  | 18,884                        | 08/26/2022 | 09/01/2031                             |
| 54651T-BD-6             | LOUISIANA ST TRANSN AUTH                    |       |         | 1            | 1.D FE                                                                                         | 87,468      | 89.648                               | 89,648     | 100,000   | 90,296                               | 0                                                   | 2,112                                           | 0                                                                      | 0                                                   | 1.648    | 4.239                | FA        | 623                                    | 1,648                         | 08/26/2022 | 02/15/2028                             |
| 546540-RE-7             | LOUISIANA ST UNIV & AGRIC &<br>MECHANICAL C |       |         |              | 1.F FE                                                                                         | 94,344      | 93.469                               | 93,469     | 100,000   | 95,814                               | 0                                                   | 1,096                                           | 0                                                                      | 0                                                   | 2.596    | 3.887                | JJ        | 1,298                                  | 2,596                         | 08/26/2022 | 07/01/2027                             |
| 557363-DW-5             | MADISON CNTY N Y CAP<br>RESOURCE CORP REV   |       |         | 1            | 1.D FE                                                                                         | 1,304,658   | 89.751                               | 1,135,350  | 1,265,000 | 1,297,376                            | 0                                                   | (3,859)                                         | 0                                                                      | 0                                                   | 2.994    | 2.616                | JJ        | 18,937                                 | 37,874                        | 01/31/2022 | 07/01/2031                             |
| 56042R-K5-0             | MAINE HEALTH AND HIGHER<br>EDUCATIONAL FACI |       |         | 1            | 1.E FE                                                                                         | 1,094,822   | 80.660                               | 903,392    | 1,120,000 | 1,098,195                            | 0                                                   | 1,766                                           | 0                                                                      | 0                                                   | 2.565    | 2.780                | JJ        | 14,364                                 | 28,728                        | 01/25/2022 | 07/01/2034                             |
| 56052F-SR-7             | MAINE ST HSG AUTH MTG PUR                   |       |         |              | 1.B FE                                                                                         | 1,015,000   | 92.622                               | 940,113    | 1,015,000 | 1,015,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.023    | 2.023                | MN        | 2,624                                  | 20,533                        | 06/03/2020 | 11/15/2026                             |
| 57419R-K7-9             | MARYLAND ST CMNTY DEV<br>ADMIN DEPT HSG & C |       |         |              | 1.B FE                                                                                         | 1,217,288   | 97.483                               | 1,218,538  | 1,250,000 | 1,234,419                            | 0                                                   | 12,756                                          | 0                                                                      | 0                                                   | 3.253    | 4.363                | MS        | 13,554                                 | 40,663                        | 08/26/2022 | 03/01/2025                             |
| 57419T-ZF-1             | MARYLAND ST CMNTY DEV<br>ADMIN DEPT HSG & C |       |         | 2            | 1.B FE                                                                                         | 1,272,739   | 99.203                               | 1,284,679  | 1,295,000 | 1,274,537                            | 0                                                   | 1,417                                           | 0                                                                      | 0                                                   | 4.781    | 4.974                | MS        | 20,638                                 | 59,506                        | 09/19/2022 | 09/01/2034                             |
| 57419T-ZH-7             | MARYLAND ST CMNTY DEV<br>ADMIN DEPT HSG & C |       |         | 2            | 1.B FE                                                                                         | 1,232,088   | 96.062                               | 1,200,775  | 1,250,000 | 1,232,759                            | 0                                                   | 532                                             | 0                                                                      | 0                                                   | 4.991    | 5.107                | MS        | 20,796                                 | 59,961                        | 09/06/2022 | 09/01/2042                             |
| 57586N-2N-0             | MASSACHUSETTS HOUSING<br>FINANCE AGENCY     |       |         |              | 1.C FE                                                                                         | 363,211     | 98.654                               | 365,020    | 370,000   | 366,432                              | 0                                                   | 2,390                                           | 0                                                                      | 0                                                   | 3.742    | 4.453                | JD        | 1,154                                  | 13,845                        | 08/26/2022 | 06/01/2025                             |
| 57586N-2Q-3             | MASSACHUSETTS HOUSING<br>FINANCE AGENCY     |       |         |              | 1.C FE                                                                                         | 405,858     | 98.215                               | 417,414    | 425,000   | 412,317                              | 0                                                   | 4,807                                           | 0                                                                      | 0                                                   | 3.874    | 5.205                | JD        | 1,372                                  | 16,465                        | 08/26/2022 | 06/01/2026                             |
| 576000-KW-2             | MASSACHUSETTS ST SCH BLDG<br>AUTH DEDICATED |       |         | 1            | 1.D FE                                                                                         | 1,065,830   | 102.895                              | 1,028,950  | 1,000,000 | 1,048,609                            | 0                                                   | (12,891)                                        | 0                                                                      | 0                                                   | 5.468    | 3.948                | JD        | 2,430                                  | 54,680                        | 08/26/2022 | 06/15/2027                             |
| 576000-XQ-1             | MASSACHUSETTS ST SCH BLDG<br>AUTH DEDICATED |       |         | 1,2          | 1.D FE                                                                                         | 1,008,500   | 83.990                               | 839,900    | 1,000,000 | 1,005,363                            | 0                                                   | (827)                                           | 0                                                                      | 0                                                   | 3.395    | 3.292                | AO        | 7,167                                  | 33,950                        | 01/07/2020 | 10/15/2040                             |
| 576000-ZJ-5             | MASSACHUSETTS ST SCH BLDG<br>AUTH DEDICATED |       |         | 1            | 1.C FE                                                                                         | 105,105     | 86.316                               | 107,895    | 125,000   | 108,407                              | 0                                                   | 2,467                                           | 0                                                                      | 0                                                   | 1.753    | 4.372                | FA        | 828                                    | 2,191                         | 08/26/2022 | 08/15/2030                             |
| 576004-HE-8             | MASSACHUSETTS<br>(COMMONWEALTH OF)          |       |         | 1            | 1.B FE                                                                                         | 1,943,780   | 96.491                               | 1,929,820  | 2,000,000 | 1,953,201                            | 0                                                   | 7,347                                           | 0                                                                      | 0                                                   | 3.769    | 4.247                | JJ        | 34,759                                 | 65,958                        | 09/13/2022 | 07/15/2029                             |
| 576051-VY-9             | MASSACHUSETTS ST WTR RES<br>AUTH            |       |         |              | 1.B FE                                                                                         | 142,412     | 96.066                               | 144,099    | 150,000   | 145,793                              | 0                                                   | 2,526                                           | 0                                                                      | 0                                                   | 2.083    | 3.927                | FA        | 1,302                                  | 3,125                         | 08/26/2022 | 08/01/2025                             |
| 590545-T8-2             | MESA ARIZ UTIL SYS REV                      |       |         | 2            | 1.D FE                                                                                         | 1,111,620   | 110.604                              | 1,106,040  | 1,000,000 | 1,096,805                            | 0                                                   | (11,097)                                        | 0                                                                      | 0                                                   | 5.000    | 3.520                | JJ        | 25,000                                 | 50,000                        | 08/26/2022 | 07/01/2045                             |
| 591745-3L-6             | METROPOLITAN ATLANTA RAPID<br>TRANSIT AUTHO |       |         | 2            | 1.C FE                                                                                         | 857,530     | 96.090                               | 960,900    | 1,000,000 | 865,477                              | 0                                                   | 5,915                                           | 0                                                                      | 0                                                   | 3.250    | 4.462                | JJ        | 16,250                                 | 32,500                        | 08/26/2022 | 07/01/2039                             |
| 592647-KA-8             | METROPOLITAN WASH D C ARPTS<br>AUTH ARPT SY |       |         |              | 1.D FE                                                                                         | 1,110,920   | 112.190                              | 1,121,900  | 1,000,000 | 1,095,333                            | 0                                                   | (10,489)                                        | 0                                                                      | 0                                                   | 5.000    | 3.580                | AO        | 12,500                                 | 50,000                        | 06/29/2022 | 10/01/2031                             |
| 59334D-LS-1             | MIAMI-DADE CNTY FLA WTR &<br>SWR REV        |       |         | 2            | 1.D FE                                                                                         | 83,881      | 83.135                               | 83,135     | 100,000   | 84,557                               | 0                                                   | 502                                             | 0                                                                      | 0                                                   | 3.490    | 4.743                | AO        | 873                                    | 3,490                         | 08/26/2022 | 10/01/2042                             |
| 59447T-XS-7             | MICHIGAN FIN AUTH REV                       |       |         | 1            | 1.D FE                                                                                         | 95,209      | 93.801                               | 93,801     | 100,000   | 96,352                               | 0                                                   | 850                                             | 0                                                                      | 0                                                   | 2.734    | 3.745                | JD        | 228                                    | 2,734                         | 08/26/2022 | 12/01/2027                             |
| 59447T-XX-6             | MICHIGAN FIN AUTH REV                       |       |         | 1            | 1.D FE                                                                                         | 1,009,980   | 81.578                               | 815,780    | 1,000,000 | 1,008,570                            | 0                                                   | (372)                                           | 0                                                                      | 0                                                   | 3.384    | 3.317                | JD        | 2,820                                  | 33,840                        | 01/07/2020 | 12/01/2040                             |
| 594698-SF-0             | MICHIGAN ST STRATEGIC FD LTD<br>OBLIG REV   |       |         | 1,2          | 1.C FE                                                                                         | 1,211,037   | 79.565                               | 998,541    | 1,255,000 | 1,216,954                            | 0                                                   | 3,015                                           | 0                                                                      | 0                                                   | 2.478    | 2.809                | MS        | 10,366                                 | 31,099                        | 01/10/2022 | 09/01/2034                             |
| 603827-ZH-2             | MINNEAPOLIS & ST PAUL MINN<br>MET ARPTS COM |       |         |              | 1.E FE                                                                                         | 283,573     | 100.000                              | 250,000    | 250,000   | 250,000                              | 0                                                   | (5,238)                                         | 0                                                                      | 0                                                   | 5.000    | 2.860                | JJ        | 6,250                                  | 12,500                        | 01/10/2017 | 01/01/2024                             |
| 60416S-6S-4             | MINNESOTA ST HSG FIN AGY                    |       |         | 2            | 1.B FE                                                                                         | 342,839     | 100.039                              | 350,137    | 350,000   | 343,057                              | 0                                                   | 447                                             | 0                                                                      | 0                                                   | 3.500    | 3.617                | JJ        | 6,125                                  | 12,496                        | 08/26/2022 | 07/01/2050                             |
| 60535Q-J9-2             | MISSISSIPPI HOME CORP SINGLE<br>FAMILY MTG  |       |         | 2            | 1.A FE                                                                                         | 1,500,000   | 102.986                              | 1,544,790  | 1,500,000 | 1,500,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.650    | 4.650                | JD        | 5,813                                  | 21,700                        | 07/07/2023 | 12/01/2048                             |
| 612285-AG-1             | MONTABELLO CALIF PENSION<br>OBLIG           |       |         |              | 1.C FE                                                                                         | 189,316     | 93.877                               | 187,754    | 200,000   | 192,135                              | 0                                                   | 2,098                                           | 0                                                                      | 0                                                   | 2.980    | 4.229                | JD        | 497                                    | 5,960                         | 08/26/2022 | 06/01/2027                             |

SCHEDULE D - PART 1

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

| 1                       | 2                                           | Codes |         |              | 6                                                                                              | 7           | Fair Value                           |            | 10        | 11                                   | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |           |                                        |                               | Dates      |                                        |
|-------------------------|---------------------------------------------|-------|---------|--------------|------------------------------------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|--------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|-----------|----------------------------------------|-------------------------------|------------|----------------------------------------|
|                         |                                             | 3     | 4       | 5            |                                                                                                |             | 8                                    | 9          |           |                                      | 12                                                  | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification | Description                                 | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 613741-GN-1             | MONTGOMERY CNTY VA<br>ECONOMIC DEV AUTH REV |       |         |              | 1.D FE                                                                                         | 691,561     | 97.142                               | 689,708    | 710,000   | 700,337                              | 0                                                   | 6,526                                           | 0                                                                      | 0                                                   | 2.774    | 3.771                | JD        | 1,641                                  | 19,695                        | 08/26/2022 | 06/01/2025                             |
| 62426V-CQ-8             | MOUNTAIN REGL WTR SPL SVC<br>DIST UTAH WTR  |       |         |              | 1.C FE                                                                                         | 117,729     | 95.201                               | 119,001    | 125,000   | 120,585                              | 0                                                   | 2,128                                           | 0                                                                      | 0                                                   | 2.199    | 4.099                | JD        | 122                                    | 2,749                         | 08/26/2022 | 12/15/2025                             |
| 62426V-CS-4             | MOUNTAIN REGL WTR SPL SVC<br>DIST UTAH WTR  |       |         |              | 1.C FE                                                                                         | 230,335     | 91.911                               | 229,778    | 250,000   | 234,956                              | 0                                                   | 3,442                                           | 0                                                                      | 0                                                   | 2.384    | 4.047                | JD        | 265                                    | 5,960                         | 08/26/2022 | 12/15/2027                             |
| 631663-RJ-2             | NASSAU CNTY N Y INTERIM FIN<br>AUTH         |       |         | 1            | 1.A FE                                                                                         | 129,774     | 86.231                               | 129,347    | 150,000   | 133,779                              | 0                                                   | 2,983                                           | 0                                                                      | 0                                                   | 1.278    | 3.727                | MN        | 245                                    | 1,917                         | 08/26/2022 | 11/15/2028                             |
| 64469D-H8-7             | NEW HAMPSHIRE ST HSG FIN<br>AUTH SINGLE FAM |       |         | 2            | 1.B FE                                                                                         | 74,660      | 86.094                               | 86,094     | 100,000   | 75,998                               | 0                                                   | 998                                             | 0                                                                      | 0                                                   | 1.500    | 3.319                | JJ        | 750                                    | 1,551                         | 08/26/2022 | 07/01/2041                             |
| 646108-YZ-7             | NEW JERSEY ST HSG & MTG FIN<br>AGY MULTI-FA |       |         |              | 1.D FE                                                                                         | 784,153     | 96.300                               | 780,030    | 810,000   | 791,998                              | 0                                                   | 5,825                                           | 0                                                                      | 0                                                   | 3.700    | 4.545                | MN        | 4,995                                  | 29,970                        | 08/26/2022 | 11/01/2026                             |
| 646140-CK-7             | NEW JERSEY ST TPK AUTH TPK<br>REV           |       |         | 1            | 1.E FE                                                                                         | 1,321,845   | 89.946                               | 1,349,190  | 1,500,000 | 1,335,085                            | 0                                                   | 9,856                                           | 0                                                                      | 0                                                   | 3.729    | 4.955                | JJ        | 27,968                                 | 55,935                        | 08/26/2022 | 01/01/2036                             |
| 646140-DP-5             | NEW JERSEY ST TPK AUTH TPK<br>REV           |       |         |              | 1.E FE                                                                                         | 1,015,088   | 93.320                               | 1,049,850  | 1,125,000 | 1,057,502                            | 0                                                   | 31,699                                          | 0                                                                      | 0                                                   | 1.047    | 4.206                | JJ        | 5,889                                  | 11,779                        | 08/26/2022 | 01/01/2026                             |
| 646140-DR-1             | NEW JERSEY ST TPK AUTH TPK<br>REV           |       |         |              | 1.E FE                                                                                         | 174,126     | 89.373                               | 178,746    | 200,000   | 180,115                              | 0                                                   | 4,475                                           | 0                                                                      | 0                                                   | 1.483    | 4.210                | JJ        | 1,483                                  | 2,966                         | 08/26/2022 | 01/01/2028                             |
| 64971W-6F-2             | NEW YORK N Y CITY<br>TRANSITIONAL FIN AUTH  |       |         | 1,2          | 1.B FE                                                                                         | 3,216,395   | 93.886                               | 3,286,010  | 3,500,000 | 3,264,889                            | 0                                                   | 38,006                                          | 0                                                                      | 0                                                   | 3.210    | 4.647                | MN        | 18,725                                 | 112,350                       | 09/19/2022 | 05/01/2029                             |
| 64971X-RC-4             | NEW YORK N Y CITY<br>TRANSITIONAL FIN AUTH  |       |         | 1,2          | 1.B FE                                                                                         | 71,764      | 69.604                               | 69,604     | 100,000   | 73,407                               | 0                                                   | 1,229                                           | 0                                                                      | 0                                                   | 2.300    | 4.868                | FA        | 958                                    | 2,300                         | 08/26/2022 | 08/01/2038                             |
| 64971X-XC-7             | NEW YORK N Y CITY<br>TRANSITIONAL FIN AUTH  |       |         | 1,2          | 1.B FE                                                                                         | 796,840     | 78.054                               | 780,540    | 1,000,000 | 818,179                              | 0                                                   | 15,951                                          | 0                                                                      | 0                                                   | 1.970    | 4.422                | FA        | 8,208                                  | 19,700                        | 08/26/2022 | 02/01/2033                             |
| 64985T-BG-5             | NEW YORK ST URBAN EEV CORP<br>ST SALES TAX  |       |         | 1,2          | 1.B FE                                                                                         | 175,364     | 87.397                               | 174,794    | 200,000   | 178,256                              | 0                                                   | 2,152                                           | 0                                                                      | 0                                                   | 2.840    | 4.436                | MS        | 1,672                                  | 5,680                         | 08/26/2022 | 03/15/2032                             |
| 64990C-ZL-8             | NEW YORK STATE DORMITORY<br>AUTHORITY       |       |         | 1            | 1.D FE                                                                                         | 1,955,540   | 98.668                               | 1,973,360  | 2,000,000 | 1,987,660                            | 0                                                   | 23,961                                          | 0                                                                      | 0                                                   | 2.731    | 3.990                | JJ        | 27,310                                 | 54,620                        | 08/26/2022 | 07/01/2024                             |
| 64990F-D8-4             | NEW YORK STATE DORMITORY<br>AUTHORITY       |       |         | 1            | 1.B FE                                                                                         | 197,015     | 87.955                               | 197,899    | 225,000   | 202,187                              | 0                                                   | 3,849                                           | 0                                                                      | 0                                                   | 1.952    | 4.138                | MS        | 1,293                                  | 4,392                         | 08/26/2022 | 03/15/2029                             |
| 64990F-PV-0             | NEW YORK STATE DORMITORY<br>AUTHORITY       |       |         | 2            | 1.B FE                                                                                         | 2,245,720   | 100.417                              | 2,008,340  | 2,000,000 | 2,156,354                            | 0                                                   | (23,265)                                        | 0                                                                      | 0                                                   | 4.000    | 2.610                | FA        | 30,222                                 | 80,000                        | 12/19/2019 | 02/15/2047                             |
| 64990G-UB-6             | NEW YORK STATE DORMITORY<br>AUTHORITY       |       |         | 1            | 1.E FE                                                                                         | 1,429,074   | 86.993                               | 1,413,636  | 1,625,000 | 1,454,211                            | 0                                                   | 18,762                                          | 0                                                                      | 0                                                   | 2.834    | 4.501                | JJ        | 23,026                                 | 46,053                        | 08/26/2022 | 07/01/2031                             |
| 650009-S4-6             | NEW YORK ST TWY AUTH GEN<br>REV             |       |         | 1            | 1.F FE                                                                                         | 2,322,600   | 94.554                               | 2,363,850  | 2,500,000 | 2,367,216                            | 0                                                   | 30,037                                          | 0                                                                      | 0                                                   | 2.550    | 4.000                | JJ        | 31,875                                 | 63,750                        | 06/29/2022 | 01/01/2028                             |
| 650036-GF-7             | NEW YORK ST URBAN DEV CORP<br>REV           |       |         | 1            | 1.B FE                                                                                         | 2,001,140   | 102.554                              | 2,051,080  | 2,000,000 | 2,000,911                            | 0                                                   | (161)                                           | 0                                                                      | 0                                                   | 5.050    | 5.041                | MS        | 29,739                                 | 93,144                        | 09/30/2022 | 03/15/2030                             |
| 658207-C8-6             | NORTH CAROLINA HSG FIN AGY<br>HOMEOWNERSHIP |       |         | 2            | 1.B FE                                                                                         | 868,007     | 81.853                               | 871,734    | 1,065,000 | 884,467                              | 0                                                   | 12,282                                          | 0                                                                      | 0                                                   | 2.000    | 3.837                | JJ        | 10,650                                 | 21,300                        | 08/26/2022 | 07/01/2035                             |
| 65887P-WR-2             | NORTH DAKOTA PUB FIN AUTH                   |       |         | 2            | 1.C FE                                                                                         | 235,956     | 78.656                               | 235,968    | 300,000   | 239,573                              | 0                                                   | 2,691                                           | 0                                                                      | 0                                                   | 3.000    | 4.922                | JD        | 750                                    | 9,000                         | 08/26/2022 | 12/01/2038                             |
| 658909-C3-8             | NORTH DAKOTA ST HSG FIN AGY                 |       |         | 2            | 1.B FE                                                                                         | 768,930     | 73.243                               | 732,430    | 1,000,000 | 780,357                              | 0                                                   | 8,523                                           | 0                                                                      | 0                                                   | 2.250    | 4.008                | JJ        | 11,250                                 | 22,500                        | 08/26/2022 | 07/01/2041                             |
| 66285W-B2-1             | NORTH TEX TWY AUTH REV                      |       |         | 2            | 1.D FE                                                                                         | 1,120,271   | 76.989                               | 1,127,889  | 1,465,000 | 1,135,537                            | 0                                                   | 11,659                                          | 0                                                                      | 0                                                   | 3.079    | 5.038                | JJ        | 22,554                                 | 45,107                        | 09/06/2022 | 01/01/2042                             |
| 66353L-DM-6             | NORTHAMPTON CNTY PA GEN<br>PURP AUTH COLLEG |       |         | 1            | 1.E FE                                                                                         | 976,348     | 82.414                               | 988,968    | 1,200,000 | 988,920                              | 0                                                   | 11,557                                          | 0                                                                      | 0                                                   | 2.179    | 4.628                | MN        | 4,358                                  | 15,253                        | 06/21/2023 | 11/01/2032                             |
| 677561-LH-3             | OHIO ST HOSP FAC REV                        |       |         | 1            | 1.C FE                                                                                         | 681,645     | 88.806                               | 666,045    | 750,000   | 692,703                              | 0                                                   | 8,250                                           | 0                                                                      | 0                                                   | 2.700    | 4.152                | JJ        | 10,125                                 | 20,250                        | 08/26/2022 | 01/01/2030                             |
| 677561-LN-0             | OHIO ST HOSP FAC REV                        |       |         | 1            | 1.C FE                                                                                         | 3,813,964   | 83.611                               | 4,084,397  | 4,885,000 | 3,874,509                            | 0                                                   | 48,964                                          | 0                                                                      | 0                                                   | 3.276    | 5.446                | JJ        | 80,016                                 | 160,033                       | 10/03/2022 | 01/01/2042                             |
| 67760H-NH-0             | OHIO ST TPK COMMN TPK REV                   |       |         | 2            | 1.D FE                                                                                         | 1,005,800   | 73.097                               | 730,970    | 1,000,000 | 1,003,760                            | 0                                                   | (549)                                           | 0                                                                      | 0                                                   | 3.196    | 3.128                | FA        | 12,074                                 | 31,960                        | 02/06/2020 | 02/15/2048                             |
| 68607D-NL-5             | OREGON ST DEPT TRANSN HWY<br>USER TAX REV   |       |         | 1            | 1.C FE                                                                                         | 4,075,710   | 109.290                              | 4,021,872  | 3,680,000 | 4,043,793                            | 0                                                   | (25,176)                                        | 0                                                                      | 0                                                   | 5.834    | 4.664                | MN        | 27,433                                 | 214,691                       | 09/15/2022 | 11/15/2034                             |
| 68607D-VH-5             | OREGON ST DEPT TRANSN HWY<br>USER TAX REV   |       |         | 1,2          | 1.B FE                                                                                         | 969,288     | 80.770                               | 969,240    | 1,200,000 | 997,821                              | 0                                                   | 21,261                                          | 0                                                                      | 0                                                   | 1.660    | 4.196                | MN        | 2,545                                  | 19,920                        | 08/26/2022 | 11/15/2031                             |
| 68607V-T8-8             | OREGON ST DEPT<br>ADMINISTRATIVE SVCS LOTTE |       |         | 1            | 1.C FE                                                                                         | 478,195     | 95.904                               | 479,520    | 500,000   | 483,022                              | 0                                                   | 3,587                                           | 0                                                                      | 0                                                   | 3.196    | 4.075                | AO        | 3,995                                  | 15,980                        | 08/26/2022 | 04/01/2028                             |
| 69647R-BT-0             | PALM BAY FLA SPL OBLIG                      |       |         | 1            | 1.C FE                                                                                         | 116,215     | 92.719                               | 115,899    | 125,000   | 117,982                              | 0                                                   | 1,314                                           | 0                                                                      | 0                                                   | 2.724    | 4.035                | AO        | 851                                    | 3,405                         | 08/26/2022 | 10/01/2028                             |

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<br>Identification | Description                                 | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 70879Q-FP-3             | PENNSYLVANIA HSG FIN AGY<br>SINGLE FAMILY M |       |         |              | 1.B FE                                                                                         | 304,909     | 94.320                               | 306,540    | 325,000   | 311,177                              | 0                                                   | 4,665                                           | 0                                                                      | 0                                                   | 2.330    | 3.980                | AO        | 1,893                                  | 7,573                         | 08/26/2022 | 10/01/2026                             |
| 70879Q-LU-5             | PENNSYLVANIA HSG FIN AGY<br>SINGLE FAMILY M |       |         | 2            | 1.B FE                                                                                         | 751,720     | 75.272                               | 752,720    | 1,000,000 | 763,627                              | 0                                                   | 8,859                                           | 0                                                                      | 0                                                   | 2.250    | 4.144                | AO        | 5,625                                  | 22,500                        | 08/26/2022 | 10/01/2041                             |
| 709224-2Q-1             | PENNSYLVANIA ST TPK COMMN<br>TPK REV        |       |         | 2            | 1.D FE                                                                                         | 1,017,500   | 86.695                               | 866,950    | 1,000,000 | 1,013,544                            | 0                                                   | (2,078)                                         | 0                                                                      | 0                                                   | 3.033    | 2.783                | JD        | 2,528                                  | 30,330                        | 01/20/2022 | 12/01/2034                             |
| 709224-2R-9             | PENNSYLVANIA ST TPK COMMN<br>TPK REV        |       |         | 2            | 1.D FE                                                                                         | 1,000,000   | 84.106                               | 841,060    | 1,000,000 | 1,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 3.337    | 3.337                | JD        | 2,781                                  | 33,370                        | 01/16/2020 | 12/01/2039                             |
| 709224-V7-1             | PENNSYLVANIA ST TPK COMMN<br>TPK REV        |       |         | 2            | 1.E FE                                                                                         | 83,123      | 81.234                               | 81,234     | 100,000   | 83,764                               | 0                                                   | 475                                             | 0                                                                      | 0                                                   | 3.579    | 4.861                | JD        | 298                                    | 3,579                         | 08/26/2022 | 12/01/2043                             |
| 709235-T4-7             | PENNSYLVANIA ST UNIV                        |       |         | 1            | 1.C FE                                                                                         | 1,170,060   | 86.451                               | 1,296,765  | 1,500,000 | 1,199,274                            | 0                                                   | 23,508                                          | 0                                                                      | 0                                                   | 2.465    | 5.121                | MS        | 12,325                                 | 36,975                        | 09/29/2022 | 09/01/2033                             |
| 717817-UH-1             | PHILADELPHIA PA ARPT REV                    |       |         | 2            | 1.F FE                                                                                         | 1,051,230   | 104.215                              | 1,042,150  | 1,000,000 | 1,037,961                            | 0                                                   | (9,952)                                         | 0                                                                      | 0                                                   | 5.000    | 3.831                | JJ        | 25,000                                 | 50,000                        | 08/26/2022 | 07/01/2035                             |
| 72178J-AQ-6             | PIMA CNTY ARIZ PLEDGED REV<br>OBLIGS        |       |         | 1,2          | 1.B FE                                                                                         | 773,680     | 78.822                               | 788,220    | 1,000,000 | 780,516                              | 0                                                   | 6,836                                           | 0                                                                      | 0                                                   | 2.514    | 4.908                | MN        | 4,190                                  | 12,570                        | 06/21/2023 | 05/01/2036                             |
| 73209G-AV-2             | POMONA CALIF REV                            |       |         | 2            | 1.D FE                                                                                         | 474,845     | 93.638                               | 468,190    | 500,000   | 478,706                              | 0                                                   | 2,864                                           | 0                                                                      | 0                                                   | 3.550    | 4.326                | MN        | 2,958                                  | 17,750                        | 08/26/2022 | 05/01/2030                             |
| 733911-CD-1             | PORT CORPUS CHRISTI AUTH TEX<br>NUECES CNTY |       |         | 1            | 1.E FE                                                                                         | 1,017,942   | 97.906                               | 1,018,222  | 1,040,000 | 1,026,724                            | 0                                                   | 6,517                                           | 0                                                                      | 0                                                   | 3.555    | 4.256                | JD        | 3,081                                  | 36,972                        | 08/26/2022 | 12/01/2025                             |
| 73474T-AC-4             | PORT MORROW ORE<br>TRANSMISSION FACS REV    |       |         | 1            | 1.B FE                                                                                         | 981,820     | 97.910                               | 979,100    | 1,000,000 | 989,698                              | 0                                                   | 5,861                                           | 0                                                                      | 0                                                   | 3.371    | 4.017                | MS        | 11,237                                 | 33,710                        | 08/26/2022 | 09/01/2025                             |
| 73474T-AT-7             | PORT MORROW ORE<br>TRANSMISSION FACS REV    |       |         | 1            | 1.B FE                                                                                         | 3,538,610   | 74.567                               | 3,169,098  | 4,250,000 | 3,574,549                            | 0                                                   | 26,764                                          | 0                                                                      | 0                                                   | 2.543    | 3.799                | MS        | 36,026                                 | 108,078                       | 08/26/2022 | 09/01/2040                             |
| 735389-ZE-1             | PORT SEATTLE WASH REV                       |       |         | 2            | 1.E FE                                                                                         | 1,354,684   | 90.686                               | 1,337,619  | 1,475,000 | 1,363,597                            | 0                                                   | 6,597                                           | 0                                                                      | 0                                                   | 3.755    | 4.563                | MN        | 9,231                                  | 55,386                        | 08/26/2022 | 05/01/2036                             |
| 751100-MJ-4             | RALEIGH N C COMB ENTERPRISE<br>SYS REV      |       |         | 1            | 1.A FE                                                                                         | 94,108      | 94.397                               | 94,397     | 100,000   | 95,767                               | 0                                                   | 1,234                                           | 0                                                                      | 0                                                   | 2.362    | 3.795                | MS        | 787                                    | 2,362                         | 08/26/2022 | 03/01/2027                             |
| 76221T-ML-0             | RHODE ISLAND HSG & MTG FIN<br>CORP REV      |       |         | 2            | 1.B FE                                                                                         | 677,530     | 100.038                              | 620,236    | 620,000   | 657,076                              | 0                                                   | (10,688)                                        | 0                                                                      | 0                                                   | 3.500    | 2.381                | AO        | 5,425                                  | 23,161                        | 06/03/2020 | 10/01/2050                             |
| 762326-AL-0             | RHODE IS ST TPK & BRDG AUTH<br>TOLL REV     |       |         | 2            | 1.F FE                                                                                         | 1,014,380   | 88.403                               | 884,030    | 1,000,000 | 1,011,148                            | 0                                                   | (1,718)                                         | 0                                                                      | 0                                                   | 2.861    | 2.656                | JD        | 2,384                                  | 28,610                        | 01/31/2022 | 12/01/2030                             |
| 762326-AM-8             | RHODE IS ST TPK & BRDG AUTH<br>TOLL REV     |       |         | 2            | 1.F FE                                                                                         | 1,019,392   | 87.642                               | 880,802    | 1,005,000 | 1,016,168                            | 0                                                   | (1,715)                                         | 0                                                                      | 0                                                   | 2.961    | 2.756                | JD        | 2,480                                  | 29,758                        | 01/31/2022 | 12/01/2031                             |
| 79039M-AY-6             | ST JOHNS CNTY FLA INDL DEV<br>AUTH HOSP REV |       |         | 2            | 1.G FE                                                                                         | 361,461     | 102.351                              | 347,993    | 340,000   | 356,014                              | 0                                                   | (4,068)                                         | 0                                                                      | 0                                                   | 5.000    | 3.601                | FA        | 6,422                                  | 17,000                        | 08/26/2022 | 08/15/2047                             |
| 79560Q-DC-9             | SALT LAKE CITY UTAH SALES TAX<br>REV        |       |         | 2            | 1.A FE                                                                                         | 717,210     | 106.952                              | 641,712    | 600,000   | 641,125                              | 0                                                   | (12,630)                                        | 0                                                                      | 0                                                   | 5.000    | 2.670                | FA        | 12,500                                 | 30,000                        | 06/23/2017 | 02/01/2036                             |
| 79575E-AR-9             | SALT VERDE FINL CORP GAS REV<br>ARIZ        |       |         | 1            | 2.A FE                                                                                         | 2,995,510   | 109.765                              | 3,841,775  | 3,500,000 | 3,219,752                            | 0                                                   | 23,258                                          | 0                                                                      | 0                                                   | 5.000    | 6.182                | JD        | 14,583                                 | 175,000                       | 04/05/2011 | 12/01/2032                             |
| 797400-NB-0             | SAN DIEGO CNTY CALIF REGL<br>TRANSN COMMN S |       |         | 1,2          | 1.A FE                                                                                         | 1,000,425   | 78.276                               | 978,450    | 1,250,000 | 1,019,145                            | 0                                                   | 13,934                                          | 0                                                                      | 0                                                   | 2.443    | 4.411                | AO        | 7,634                                  | 30,538                        | 08/26/2022 | 04/01/2036                             |
| 79765R-5A-3             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |       |         | 1,2          | 1.D FE                                                                                         | 1,070,785   | 81.684                               | 1,000,629  | 1,225,000 | 1,079,255                            | 0                                                   | 6,281                                           | 0                                                                      | 0                                                   | 3.303    | 4.351                | MN        | 6,744                                  | 40,462                        | 08/26/2022 | 11/01/2039                             |
| 79771F-EW-3             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |       |         | 2            | 1.D Z                                                                                          | 100,042     | 96.070                               | 100,874    | 105,000   | 102,078                              | 0                                                   | 490                                             | 0                                                                      | 0                                                   | 2.261    | 3.850                | MN        | 396                                    | 1,187                         | 08/26/2022 | 11/01/2025                             |
| 79771F-EX-1             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |       |         | 2            | 1.D Z                                                                                          | 5,000       | 94.976                               | 4,749      | 5,000     | 5,000                                | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.371    | 2.371                | MN        | 20                                     | 59                            | 12/13/2019 | 11/01/2026                             |
| 79771F-FE-2             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |       |         |              | 1.D FE                                                                                         | 281,070     | 96.017                               | 283,250    | 295,000   | 286,789                              | 0                                                   | 4,261                                           | 0                                                                      | 0                                                   | 2.261    | 3.850                | MN        | 1,112                                  | 6,670                         | 08/26/2022 | 11/01/2025                             |
| 79771F-FF-9             | SAN FRANCISCO CALIF CITY &<br>CNTY PUB UTIL |       |         |              | 1.D FE                                                                                         | 575,000     | 94.828                               | 545,261    | 575,000   | 575,000                              | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.371    | 2.371                | MN        | 2,272                                  | 13,633                        | 12/13/2019 | 11/01/2026                             |
| 798736-AK-0             | SAN LUIS UNIT/WESTLANDS WTR<br>DIST FING AU |       |         | 1,2          | 1.C FE                                                                                         | 990,430     | 84.140                               | 841,400    | 1,000,000 | 991,676                              | 0                                                   | 650                                             | 0                                                                      | 0                                                   | 2.962    | 3.054                | MS        | 9,873                                  | 29,620                        | 01/31/2022 | 09/01/2034                             |
| 837227-7X-9             | SOUTH CENTRAL REGIONAL<br>WATER AUTHORITY   |       |         |              | 1.D FE                                                                                         | 1,000,000   | 94.333                               | 943,330    | 1,000,000 | 1,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.116    | 2.116                | FA        | 8,817                                  | 21,160                        | 02/06/2020 | 08/01/2026                             |
| 83755L-K7-0             | SOUTH DAKOTA ST BLDG AUTH<br>REV            |       |         | 2            | 1.B FE                                                                                         | 309,666     | 86.125                               | 301,438    | 350,000   | 313,773                              | 0                                                   | 3,055                                           | 0                                                                      | 0                                                   | 2.991    | 4.342                | JD        | 872                                    | 10,469                        | 08/26/2022 | 06/01/2033                             |
| 84908A-AR-5             | SPOKANE WASH PUB FACS DIST<br>SALES & LODGI |       |         |              | 1.B FE                                                                                         | 854,060     | 85.751                               | 857,510    | 1,000,000 | 874,700                              | 0                                                   | 15,379                                          | 0                                                                      | 0                                                   | 1.996    | 4.095                | JD        | 1,663                                  | 19,960                        | 08/26/2022 | 12/01/2030                             |

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                              | 2                                                             | Codes |         |              | 6                                                                                              | 7           | Fair Value                           |             | 10          | 11                                   | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |           |                                        |                               | Dates      |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|-------|---------|--------------|------------------------------------------------------------------------------------------------|-------------|--------------------------------------|-------------|-------------|--------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|-----------|----------------------------------------|-------------------------------|------------|----------------------------------------|
|                                                                                                                                                                                                                |                                                               | 3     | 4       | 5            |                                                                                                |             | 8                                    | 9           |             |                                      | 12                                                  | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification                                                                                                                                                                                        | Description                                                   | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value  | Par Value   | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 875301-HX-4                                                                                                                                                                                                    | TAMPA-HILLSBOROUGH CNTY FLA<br>EXPWY AUTH R                   |       |         | 1,2          | 1.F FE                                                                                         | 886,110     | 77.453                               | 890,710     | 1,150,000   | 904,705                              | 0                                                   | 13,890                                          | 0                                                                      | 0                                                   | 2.642    | 4.951                | JJ        | 15,192                                 | 30,383                        | 08/26/2022 | 07/01/2036                             |
| 875682-GQ-3                                                                                                                                                                                                    | TANGIPAHOA PARISH LA WTR<br>DIST WTR REV                      |       |         | 2            | 1.C FE                                                                                         | 125,805     | 78.563                               | 117,845     | 150,000     | 126,999                              | 0                                                   | 886                                             | 0                                                                      | 0                                                   | 3.250    | 4.561                | JD        | 406                                    | 4,875                         | 08/26/2022 | 12/01/2040                             |
| 880558-AQ-4                                                                                                                                                                                                    | TENNESSEE ST SCH BD AUTH                                      |       |         | 1            | 1.B FE                                                                                         | 251,292     | 96.546                               | 246,192     | 255,000     | 252,376                              | 0                                                   | 801                                             | 0                                                                      | 0                                                   | 3.379    | 3.739                | MN        | 1,436                                  | 8,616                         | 08/26/2022 | 05/01/2027                             |
| 880558-PA-3                                                                                                                                                                                                    | TENNESSEE ST SCH BD AUTH<br>TEXAS PUBLIC FINANCE              |       |         | 1            | 1.B FE                                                                                         | 1,018,261   | 80.063                               | 1,016,800   | 1,270,000   | 1,049,629                            | 0                                                   | 23,375                                          | 0                                                                      | 0                                                   | 1.512    | 4.128                | MN        | 3,200                                  | 19,202                        | 08/26/2022 | 11/01/2031                             |
| 882669-CD-4                                                                                                                                                                                                    | AUTHORITY<br>TEXAS ST DEPT HSG & CMNTY                        |       |         | 2            | 1.B FE                                                                                         | 870,221     | 78.683                               | 885,184     | 1,125,000   | 891,486                              | 0                                                   | 15,896                                          | 0                                                                      | 0                                                   | 2.140    | 4.545                | FA        | 10,031                                 | 24,075                        | 08/26/2022 | 02/01/2035                             |
| 88275F-PA-1                                                                                                                                                                                                    | AFFAIRS SINGLE                                                |       |         | 2            | 1.B FE                                                                                         | 895,106     | 94.058                               | 956,932     | 1,017,385   | 899,129                              | 0                                                   | 3,006                                           | 0                                                                      | 0                                                   | 3.100    | 3.849                | MON       | 2,628                                  | 31,616                        | 08/26/2022 | 09/01/2047                             |
| 88278P-ZM-9                                                                                                                                                                                                    | TEXAS ST UNIV SYS FING REV<br>TEXAS WATER DEVELOPMENT         |       |         | 2            | 1.C FE                                                                                         | 213,890     | 81.802                               | 204,505     | 250,000     | 216,309                              | 0                                                   | 1,799                                           | 0                                                                      | 0                                                   | 3.289    | 4.663                | MS        | 2,421                                  | 8,223                         | 08/26/2022 | 03/15/2040                             |
| 882854-Y8-9                                                                                                                                                                                                    | BOARD                                                         |       |         | 2            | 1.A FE                                                                                         | 931,230     | 98.374                               | 983,740     | 1,000,000   | 937,480                              | 0                                                   | 4,632                                           | 0                                                                      | 0                                                   | 3.000    | 3.709                | AO        | 6,333                                  | 30,000                        | 08/26/2022 | 10/15/2034                             |
| 898735-SC-0                                                                                                                                                                                                    | TUCSON ARIZ CTFS PARTN<br>UNIV PITTSBURGH OF THE              |       |         | 1            | 1.E FE                                                                                         | 100,291     | 99.357                               | 99,357      | 100,000     | 100,197                              | 0                                                   | (73)                                            | 0                                                                      | 0                                                   | 4.206    | 4.122                | JJ        | 2,103                                  | 4,206                         | 08/26/2022 | 07/01/2026                             |
| 91335V-KU-9                                                                                                                                                                                                    | COMWLTH SYS OF HI                                             |       |         | 1            | 1.B FE                                                                                         | 2,966,741   | 76.065                               | 2,996,961   | 3,940,000   | 3,015,365                            | 0                                                   | 39,289                                          | 0                                                                      | 0                                                   | 3.005    | 5.281                | MS        | 34,861                                 | 118,397                       | 10/03/2022 | 09/15/2041                             |
| 914072-5D-1                                                                                                                                                                                                    | UNIVERSITY ARK UNIV REV<br>UNIVERSITY CINCINNATI OHIO         |       |         | 1,2          | 1.C FE                                                                                         | 827,720     | 82.488                               | 824,880     | 1,000,000   | 834,911                              | 0                                                   | 5,333                                           | 0                                                                      | 0                                                   | 3.401    | 4.736                | MN        | 5,668                                  | 34,010                        | 08/26/2022 | 11/01/2042                             |
| 914119-V7-4                                                                                                                                                                                                    | GEN RCPTS                                                     |       |         | 2            | 1.D FE                                                                                         | 1,000,000   | 82.070                               | 820,700     | 1,000,000   | 1,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 3.254    | 3.254                | JD        | 2,712                                  | 32,540                        | 11/21/2019 | 06/01/2039                             |
| 91412H-JU-8                                                                                                                                                                                                    | UNIVERSITY CALIF REVS                                         |       |         | 1,2          | 1.C FE                                                                                         | 963,672     | 82.378                               | 988,536     | 1,200,000   | 987,659                              | 0                                                   | 17,871                                          | 0                                                                      | 0                                                   | 2.147    | 4.480                | MN        | 3,292                                  | 25,764                        | 08/26/2022 | 05/15/2033                             |
| 91412H-LD-3                                                                                                                                                                                                    | UNIVERSITY CALIF REVS<br>UNIVERSITY MASS BLDG AUTH            |       |         | 1            | 1.D FE                                                                                         | 164,904     | 82.209                               | 164,418     | 200,000     | 168,077                              | 0                                                   | 2,362                                           | 0                                                                      | 0                                                   | 2.592    | 4.539                | MN        | 662                                    | 5,184                         | 08/26/2022 | 05/15/2034                             |
| 914440-LC-4                                                                                                                                                                                                    | PROJ REV                                                      |       |         | 1            | 1.C FE                                                                                         | 1,017,820   | 99.727                               | 997,270     | 1,000,000   | 1,010,560                            | 0                                                   | (5,450)                                         | 0                                                                      | 0                                                   | 4.550    | 3.947                | MN        | 7,583                                  | 45,500                        | 08/26/2022 | 11/01/2025                             |
| 917567-EX-3                                                                                                                                                                                                    | UTAH TRAN AUTH SALES TAX REV                                  |       |         | 1,2          | 1.C FE                                                                                         | 122,880     | 81.339                               | 122,009     | 150,000     | 124,030                              | 0                                                   | 854                                             | 0                                                                      | 0                                                   | 3.443    | 4.878                | JD        | 230                                    | 5,165                         | 08/26/2022 | 12/15/2042                             |
| 917567-EZ-8                                                                                                                                                                                                    | UTAH TRAN AUTH SALES TAX REV                                  |       |         | 1,2          | 1.D FE                                                                                         | 1,046,690   | 82.324                               | 823,240     | 1,000,000   | 1,029,923                            | 0                                                   | (4,511)                                         | 0                                                                      | 0                                                   | 3.643    | 3.089                | JD        | 1,619                                  | 36,430                        | 02/06/2020 | 12/15/2042                             |
| 917567-FQ-7                                                                                                                                                                                                    | UTAH TRAN AUTH SALES TAX REV<br>VIRGINIA COLLEGE BLDG AUTH VA |       |         | 1,2          | 1.C FE                                                                                         | 2,552,245   | 77.651                               | 2,554,718   | 3,290,000   | 2,594,687                            | 0                                                   | 32,637                                          | 0                                                                      | 0                                                   | 2.774    | 4.821                | JD        | 4,056                                  | 91,265                        | 09/08/2022 | 12/15/2038                             |
| 92778W-LF-1                                                                                                                                                                                                    | EDL FACS R                                                    |       |         | 1,2          | 1.B FE                                                                                         | 720,380     | 72.096                               | 720,960     | 1,000,000   | 726,456                              | 0                                                   | 6,076                                           | 0                                                                      | 0                                                   | 2.500    | 5.048                | MS        | 8,333                                  | 12,500                        | 06/21/2023 | 09/01/2039                             |
| 928075-HP-8                                                                                                                                                                                                    | VIRGINIA PORT AUTH COMWLTH<br>PORT FD REV                     |       |         | 2            | 1.B FE                                                                                         | 957,730     | 97.981                               | 979,810     | 1,000,000   | 963,217                              | 0                                                   | 4,071                                           | 0                                                                      | 0                                                   | 3.747    | 4.327                | JJ        | 18,735                                 | 37,470                        | 08/26/2022 | 07/01/2031                             |
| 92818H-SJ-1                                                                                                                                                                                                    | VIRGINIA ST PUB SCH AUTH SCH<br>FING                          |       |         | 2            | 1.B FE                                                                                         | 783,690     | 78.620                               | 786,200     | 1,000,000   | 802,888                              | 0                                                   | 14,349                                          | 0                                                                      | 0                                                   | 2.050    | 4.400                | FA        | 8,542                                  | 20,500                        | 08/26/2022 | 08/01/2034                             |
| 92818N-HZ-4                                                                                                                                                                                                    | VIRGINIA ST RES AUTH<br>INFRASTRUCTURE REV                    |       |         | 2            | 1.A FE                                                                                         | 84,922      | 78.379                               | 78,379      | 100,000     | 85,570                               | 0                                                   | 480                                             | 0                                                                      | 0                                                   | 3.320    | 4.461                | MN        | 553                                    | 3,320                         | 08/26/2022 | 11/01/2042                             |
| 958792-FP-3                                                                                                                                                                                                    | WESTERN NASSAU CNTY N Y WTR<br>AUTH WTR SYS                   |       |         | 1            | 1.E FE                                                                                         | 194,858     | 79.085                               | 197,713     | 250,000     | 199,283                              | 0                                                   | 3,297                                           | 0                                                                      | 0                                                   | 2.575    | 4.949                | AO        | 1,609                                  | 6,438                         | 08/26/2022 | 04/01/2035                             |
| 977100-DQ-6                                                                                                                                                                                                    | WISCONSIN ST GEN FD ANNUAL<br>APPROPRIATION                   |       |         | 1            | 1.C FE                                                                                         | 443,045     | 88.387                               | 441,935     | 500,000     | 448,842                              | 0                                                   | 4,310                                           | 0                                                                      | 0                                                   | 3.194    | 4.551                | MN        | 2,662                                  | 15,970                        | 08/26/2022 | 05/01/2033                             |
| 977100-HB-5                                                                                                                                                                                                    | WISCONSIN ST GEN FD ANNUAL<br>APPROPRIATION                   |       |         | 1            | 1.C FE                                                                                         | 2,695,170   | 90.186                               | 2,705,580   | 3,000,000   | 2,755,327                            | 0                                                   | 40,292                                          | 0                                                                      | 0                                                   | 2.349    | 4.066                | MN        | 11,745                                 | 70,470                        | 06/28/2022 | 05/01/2029                             |
| 977100-HC-3                                                                                                                                                                                                    | WISCONSIN ST GEN FD ANNUAL<br>APPROPRIATION                   |       |         | 1            | 1.C FE                                                                                         | 1,002,310   | 88.143                               | 881,430     | 1,000,000   | 1,001,505                            | 0                                                   | (218)                                           | 0                                                                      | 0                                                   | 2.399    | 2.373                | MN        | 3,998                                  | 23,990                        | 03/16/2020 | 05/01/2030                             |
| 977100-HP-4                                                                                                                                                                                                    | WISCONSIN ST GEN FD ANNUAL<br>APPROPRIATION                   |       |         | 1            | 1.C FE                                                                                         | 1,069,266   | 83.554                               | 1,102,913   | 1,320,000   | 1,107,318                            | 0                                                   | 28,374                                          | 0                                                                      | 0                                                   | 1.586    | 4.543                | MN        | 3,489                                  | 20,935                        | 08/26/2022 | 05/01/2030                             |
| 977123-Y7-7                                                                                                                                                                                                    | WISCONSIN (STATE OF)                                          |       |         | 1            | 1.A FE                                                                                         | 965,588     | 78.055                               | 975,688     | 1,250,000   | 977,519                              | 0                                                   | 11,931                                          | 0                                                                      | 0                                                   | 1.789    | 4.654                | JJ        | 11,181                                 | 11,181                        | 06/21/2023 | 07/01/2033                             |
| 0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations        |                                                               |       |         |              |                                                                                                | 147,737,261 | XXX                                  | 144,150,644 | 161,902,385 | 149,034,587                          | 0                                                   | 1,013,205                                       | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 1,258,551                              | 4,945,277                     | XXX        | XXX                                    |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities |                                                               |       |         |              |                                                                                                |             |                                      |             |             |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 3131XT-PS-3                                                                                                                                                                                                    | FH ZM0433 - RMBS                                              |       |         | 4            | 1.A                                                                                            | 931,899     | 92.267                               | 887,327     | 961,692     | 930,710                              | 0                                                   | (1,063)                                         | 0                                                                      | 0                                                   | 3.500    | 3.995                | MON       | 2,805                                  | 33,659                        | 08/26/2022 | 11/01/2045                             |
| 3131XY-NZ-8                                                                                                                                                                                                    | FH ZM4908 - RMBS                                              |       |         | 4            | 1.A                                                                                            | 374,123     | 92.880                               | 356,264     | 383,575     | 374,240                              | 0                                                   | 144                                             | 0                                                                      | 0                                                   | 3.500    | 3.854                | MON       | 1,119                                  | 13,425                        | 08/26/2022 | 11/01/2047                             |
| 3131Y1-Q2-9                                                                                                                                                                                                    | FH ZM6773 - RMBS                                              |       |         | 4            | 1.A                                                                                            | 154,961     | 95.940                               | 149,550     | 155,878     | 154,970                              | 0                                                   | 32                                              | 0                                                                      | 0                                                   | 4.000    | 4.082                | MON       | 520                                    | 6,235                         | 08/26/2022 | 06/01/2048                             |
| 3131Y1-RN-2                                                                                                                                                                                                    | FH ZM6793 - RMBS                                              |       |         | 4            | 1.A                                                                                            | 149,964     | 98.122                               | 145,223     | 148,002     | 149,725                              | 0                                                   | (178)                                           | 0                                                                      | 0                                                   | 4.500    | 4.310                | MON       | 555                                    | 6,660                         | 08/26/2022 | 06/01/2048                             |
| 3131Y9-VF-7                                                                                                                                                                                                    | FH ZN3314 - RMBS                                              |       |         | 4            | 1.A                                                                                            | 139,456     | 96.866                               | 134,802     | 139,164     | 139,444                              | 0                                                   | (10)                                            | 0                                                                      | 0                                                   | 4.000    | 3.962                | MON       | 464                                    | 5,567                         | 08/26/2022 | 02/01/2049                             |

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<br>Identification | Description              | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value  | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 31329K-X2-5             | FH ZA2497 - RMBS         |       |         | 4            | 1.A                                                                                            | 516,883     | 90.950                               | 485,018    | 533,280    | 517,554                              | 0                                                   | 488                                             | 0                                                                      | 0                                                   | 3.000    | 3.609                | MON       | 1,333                                  | 15,998                        | 08/26/2022 | 02/01/2038                             |
| 31329K-X9-0             | FH ZA2504 - RMBS         |       |         | 4            | 1.A                                                                                            | 699,837     | 90.966                               | 656,920    | 722,160    | 700,161                              | 0                                                   | 730                                             | 0                                                                      | 0                                                   | 3.000    | 3.621                | MON       | 1,805                                  | 21,665                        | 08/26/2022 | 04/01/2038                             |
| 31329Q-N6-4             | FH ZA6713 - RMBS         |       |         | 4            | 1.A                                                                                            | 303,339     | 92.233                               | 288,338    | 312,620    | 303,613                              | 0                                                   | 186                                             | 0                                                                      | 0                                                   | 3.500    | 3.903                | MON       | 912                                    | 10,942                        | 08/26/2022 | 04/01/2049                             |
| 3132A5-E8-4             | FH ZS4659 - RMBS         |       |         | 4            | 1.A                                                                                            | 455,966     | 93.087                               | 433,920    | 466,142    | 455,929                              | 0                                                   | 79                                              | 0                                                                      | 0                                                   | 3.500    | 3.826                | MON       | 1,360                                  | 16,315                        | 08/26/2022 | 04/01/2046                             |
| 3132A8-3S-6             | FH ZS8009 - RMBS         |       |         | 4            | 1.A                                                                                            | 220,950     | 95.313                               | 215,152    | 225,732    | 221,256                              | 0                                                   | 286                                             | 0                                                                      | 0                                                   | 3.000    | 3.542                | MON       | 564                                    | 6,772                         | 08/26/2022 | 05/01/2033                             |
| 3132D5-4L-3             | FH SB8027 - RMBS         |       |         | 4            | 1.A                                                                                            | 696,037     | 94.662                               | 642,417    | 678,646    | 704,966                              | 0                                                   | (1,858)                                         | 0                                                                      | 0                                                   | 3.000    | 2.014                | MON       | 1,697                                  | 20,359                        | 12/13/2019 | 01/01/2035                             |
| 3132DM-3L-7             | FH SD0803 - RMBS         |       |         | 4            | 1.A                                                                                            | 1,233,160   | 89.086                               | 1,171,799  | 1,315,364  | 1,235,713                            | 0                                                   | 1,993                                           | 0                                                                      | 0                                                   | 3.000    | 3.851                | MON       | 3,288                                  | 39,461                        | 08/26/2022 | 01/01/2052                             |
| 3132DM-GK-5             | FH SD0202 - RMBS         |       |         | 4            | 1.A                                                                                            | 554,448     | 96.367                               | 535,244    | 555,425    | 554,442                              | 0                                                   | (16)                                            | 0                                                                      | 0                                                   | 4.000    | 4.019                | MON       | 1,851                                  | 22,217                        | 08/26/2022 | 01/01/2050                             |
| 3132DM-NS-0             | FH SD0401 - RMBS         |       |         | 4            | 1.A                                                                                            | 196,839     | 86.591                               | 186,875    | 215,813    | 197,608                              | 0                                                   | 418                                             | 0                                                                      | 0                                                   | 2.500    | 3.644                | MON       | 450                                    | 5,395                         | 08/26/2022 | 07/01/2050                             |
| 3132DN-JY-0             | FH SD1179 - RMBS         |       |         | 4            | 1.A                                                                                            | 7,672,501   | 89.314                               | 7,414,529  | 8,301,607  | 7,704,360                            | 0                                                   | 19,934                                          | 0                                                                      | 0                                                   | 3.000    | 3.973                | MON       | 20,754                                 | 249,048                       | 06/22/2022 | 06/01/2052                             |
| 3132DP-GF-9             | FH SD1998 - RMBS         |       |         | 4            | 1.A                                                                                            | 17,087,835  | 98.981                               | 16,741,004 | 16,913,416 | 17,079,785                           | 0                                                   | (8,051)                                         | 0                                                                      | 0                                                   | 5.000    | 4.850                | MON       | 70,473                                 | 775,198                       | 01/09/2023 | 12/01/2052                             |
| 3132DV-7B-5             | FH SD8090 - RMBS         |       |         | 4            | 1.A                                                                                            | 436,642     | 82.117                               | 409,323    | 498,464    | 438,852                              | 0                                                   | 1,946                                           | 0                                                                      | 0                                                   | 2.000    | 3.602                | MON       | 831                                    | 9,969                         | 08/26/2022 | 09/01/2050                             |
| 3132EO-DZ-2             | FH SD3720 - RMBS         |       |         | 4            | 1.A                                                                                            | 5,649,041   | 100.025                              | 5,784,234  | 5,782,768  | 5,648,860                            | 0                                                   | (181)                                           | 0                                                                      | 0                                                   | 5.000    | 5.336                | MON       | 24,095                                 | 72,285                        | 08/31/2023 | 08/01/2053                             |
| 31339S-PS-8             | FH QA3133 - RMBS         |       |         | 4            | 1.A                                                                                            | 40,086      | 92.326                               | 37,997     | 41,155     | 40,089                               | 0                                                   | 15                                              | 0                                                                      | 0                                                   | 3.500    | 3.860                | MON       | 120                                    | 1,440                         | 08/26/2022 | 09/01/2049                             |
| 31339S-VL-6             | FH QA3319 - RMBS         |       |         | 4            | 1.A                                                                                            | 588,516     | 92.824                               | 561,558    | 604,971    | 588,655                              | 0                                                   | 159                                             | 0                                                                      | 0                                                   | 3.500    | 3.878                | MON       | 1,765                                  | 21,174                        | 08/26/2022 | 10/01/2049                             |
| 3133A8-6M-4             | FH QB2676 - RMBS         |       |         | 4            | 1.A                                                                                            | 304,479     | 81.893                               | 284,722    | 347,677    | 305,628                              | 0                                                   | 1,048                                           | 0                                                                      | 0                                                   | 2.000    | 3.616                | MON       | 579                                    | 6,954                         | 08/26/2022 | 09/01/2050                             |
| 3133AS-YJ-6             | FH QC7913 - RMBS         |       |         | 4            | 1.A                                                                                            | 756,399     | 85.017                               | 710,816    | 836,084    | 759,095                              | 0                                                   | 2,995                                           | 0                                                                      | 0                                                   | 2.500    | 3.731                | MON       | 1,742                                  | 20,902                        | 08/26/2022 | 09/01/2051                             |
| 3133BF-KV-1             | FH QE5708 - RMBS         |       |         | 4            | 1.A                                                                                            | 9,682,366   | 95.162                               | 9,851,959  | 10,352,877 | 9,721,994                            | 0                                                   | 29,549                                          | 0                                                                      | 0                                                   | 4.000    | 4.877                | MON       | 34,510                                 | 414,115                       | 09/29/2022 | 07/01/2052                             |
| 3133KG-PY-8             | FH RA1339 - RMBS         |       |         | 4            | 1.A                                                                                            | 1,138,997   | 90.277                               | 992,282    | 1,099,153  | 1,164,500                            | 0                                                   | 660                                             | 0                                                                      | 0                                                   | 3.000    | 2.241                | MON       | 2,748                                  | 32,975                        | 02/10/2020 | 09/01/2049                             |
| 3133KH-SH-5             | FH RA2648 - RMBS         |       |         | 4            | 1.A                                                                                            | 3,663,849   | 86.590                               | 3,348,434  | 3,867,016  | 3,668,582                            | 0                                                   | 1,325                                           | 0                                                                      | 0                                                   | 2.500    | 3.156                | MON       | 8,056                                  | 96,675                        | 08/26/2022 | 06/01/2050                             |
| 3133KQ-N6-9             | FH RA8513 - RMBS         |       |         | 4            | 1.A                                                                                            | 1,411,451   | 99.076                               | 1,397,755  | 1,410,790  | 1,411,375                            | 0                                                   | (76)                                            | 0                                                                      | 0                                                   | 5.000    | 4.998                | MON       | 5,878                                  | 58,783                        | 02/07/2023 | 02/01/2053                             |
| 3133KY-U9-8             | FH RB5108 - RMBS         |       |         | 4            | 1.A                                                                                            | 341,260     | 85.767                               | 329,336    | 383,988    | 344,043                              | 0                                                   | 2,375                                           | 0                                                                      | 0                                                   | 2.000    | 3.913                | MON       | 640                                    | 7,680                         | 08/26/2022 | 04/01/2041                             |
| 3133KY-UZ-0             | FH RB5100 - RMBS         |       |         | 4            | 1.A                                                                                            | 4,878,313   | 85.628                               | 4,700,012  | 5,488,884  | 4,917,474                            | 0                                                   | 31,729                                          | 0                                                                      | 0                                                   | 2.000    | 3.926                | MON       | 9,148                                  | 109,778                       | 08/26/2022 | 02/01/2041                             |
| 3133KY-VF-3             | FH RB5114 - RMBS         |       |         | 4            | 1.A                                                                                            | 877,817     | 85.768                               | 847,193    | 987,773    | 885,146                              | 0                                                   | 5,852                                           | 0                                                                      | 0                                                   | 2.000    | 3.894                | MON       | 1,646                                  | 19,755                        | 08/26/2022 | 06/01/2041                             |
| 3133KY-VY-2             | FH RB5131 - RMBS         |       |         | 4            | 1.A                                                                                            | 445,613     | 85.139                               | 426,182    | 500,574    | 449,233                              | 0                                                   | 2,799                                           | 0                                                                      | 0                                                   | 2.000    | 3.850                | MON       | 834                                    | 10,011                        | 08/26/2022 | 10/01/2041                             |
| 3133L8-ED-3             | FH RC1932 - RMBS         |       |         | 4            | 1.A                                                                                            | 383,651     | 89.696                               | 368,397    | 410,718    | 385,565                              | 0                                                   | 1,206                                           | 0                                                                      | 0                                                   | 2.000    | 3.361                | MON       | 685                                    | 8,214                         | 08/26/2022 | 04/01/2036                             |
| 3136AM-NZ-8             | FNR 2015-3 PC - CMO/RMBS |       |         | 4            | 1.A                                                                                            | 296,318     | 95.752                               | 290,933    | 303,840    | 296,570                              | 0                                                   | 336                                             | 0                                                                      | 0                                                   | 3.500    | 4.045                | MON       | 886                                    | 10,634                        | 08/26/2022 | 09/25/2044                             |
| 3138EP-G8-1             | FN AL6522 - RMBS         |       |         | 4            | 1.A                                                                                            | 787,541     | 94.339                               | 751,501    | 796,595    | 787,461                              | 0                                                   | 82                                              | 0                                                                      | 0                                                   | 3.500    | 3.672                | MON       | 2,323                                  | 27,881                        | 08/26/2022 | 03/01/2045                             |
| 3138YE-5V-5             | FN AY1759 - RMBS         |       |         | 4            | 1.A                                                                                            | 304,558     | 94.372                               | 293,373    | 310,868    | 304,814                              | 0                                                   | 131                                             | 0                                                                      | 0                                                   | 3.500    | 3.810                | MON       | 907                                    | 10,880                        | 08/26/2022 | 02/01/2045                             |
| 3140E8-LU-0             | FN BA3938 - RMBS         |       |         | 4            | 1.A                                                                                            | 87,346      | 95.063                               | 85,632     | 90,079     | 87,271                               | 0                                                   | (132)                                           | 0                                                                      | 0                                                   | 3.500    | 3.969                | MON       | 263                                    | 3,153                         | 08/26/2022 | 01/01/2046                             |
| 3140E8-PK-8             | FN BA4025 - RMBS         |       |         | 4            | 1.A                                                                                            | 268,412     | 93.875                               | 255,566    | 272,241    | 268,622                              | 0                                                   | 140                                             | 0                                                                      | 0                                                   | 3.500    | 3.694                | MON       | 794                                    | 9,528                         | 08/26/2022 | 03/01/2046                             |
| 3140FE-Z2-3             | FN BD7060 - RMBS         |       |         | 4            | 1.A                                                                                            | 185,930     | 96.432                               | 181,547    | 188,265    | 185,807                              | 0                                                   | (83)                                            | 0                                                                      | 0                                                   | 4.000    | 4.196                | MON       | 628                                    | 7,531                         | 08/26/2022 | 03/01/2047                             |
| 3140FU-TB-4             | FN BE8645 - RMBS         |       |         | 4            | 1.A                                                                                            | 635,558     | 96.533                               | 614,387    | 636,452    | 635,584                              | 0                                                   | (6)                                             | 0                                                                      | 0                                                   | 4.000    | 4.013                | MON       | 2,122                                  | 25,458                        | 08/26/2022 | 05/01/2047                             |
| 3140GV-DB-8             | FN BH6397 - RMBS         |       |         | 4            | 1.A                                                                                            | 555,755     | 96.541                               | 537,283    | 556,533    | 555,688                              | 0                                                   | (53)                                            | 0                                                                      | 0                                                   | 4.000    | 4.015                | MON       | 1,855                                  | 22,261                        | 08/26/2022 | 11/01/2047                             |
| 3140GY-GZ-6             | FN BH9215 - RMBS         |       |         | 4            | 1.A                                                                                            | 1,388,405   | 93.021                               | 1,324,116  | 1,423,455  | 1,388,820                            | 0                                                   | 499                                             | 0                                                                      | 0                                                   | 3.500    | 3.856                | MON       | 4,152                                  | 49,821                        | 08/26/2022 | 01/01/2048                             |
| 3140HJ-X2-2             | FN BK5196 - RMBS         |       |         | 4            | 1.A                                                                                            | 42,584      | 96.726                               | 41,539     | 42,945     | 42,566                               | 0                                                   | 6                                               | 0                                                                      | 0                                                   | 3.500    | 3.713                | MON       | 125                                    | 1,503                         | 08/26/2022 | 07/01/2033                             |
| 3140HK-ZB-7             | FN BK6137 - RMBS         |       |         | 4            | 1.A                                                                                            | 80,201      | 98.752                               | 78,950     | 79,947     | 80,152                               | 0                                                   | (37)                                            | 0                                                                      | 0                                                   | 4.500    | 4.453                | MON       | 300                                    | 3,598                         | 08/26/2022 | 07/01/2048                             |
| 3140J7-TY-1             | FN BM3266 - RMBS         |       |         | 4            | 1.A                                                                                            | 512,390     | 94.360                               | 488,562    | 517,764    | 513,181                              | 0                                                   | 665                                             | 0                                                                      | 0                                                   | 3.000    | 3.462                | MON       | 1,294                                  | 15,533                        | 08/26/2022 | 01/01/2028                             |
| 3140J7-W7-6             | FN BM3369 - RMBS         |       |         | 4            | 1.A                                                                                            | 292,411     | 96.535                               | 282,679    | 292,826    | 292,424                              | 0                                                   | 4                                               | 0                                                                      | 0                                                   | 4.000    | 4.013                | MON       | 976                                    | 11,713                        | 08/26/2022 | 01/01/2048                             |
| 3140JA-CW-6             | FN BM5484 - RMBS         |       |         | 4            | 1.A                                                                                            | 96,605      | 96.277                               | 93,126     | 96,726     | 96,607                               | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.000    | 4.011                | MON       | 322                                    | 3,869                         | 08/26/2022 | 03/01/2049                             |
| 3140JH-JW-4             | FN BN1176 - RMBS         |       |         | 4            | 1.A                                                                                            | 762,989     | 97.661                               | 733,335    | 750,901    | 777,025                              | 0                                                   | (504)                                           | 0                                                                      | 0                                                   | 4.500    | 3.952                | MON       | 2,816                                  | 33,791                        | 08/26/2022 | 11/01/2048                             |
| 3140KG-R7-0             | FN BP8609 - RMBS         |       |         | 4            | 1.A                                                                                            | 2,500,956   | 86.092                               | 2,363,211  | 2,744,979  | 2,504,470                            | 0                                                   | 7,891                                           | 0                                                                      | 0                                                   | 2.500    | 3.699                | MON       | 5,719                                  | 68,624                        | 08/26/2022 | 06/01/2050                             |
| 3140KL-JF-0             | FN BQ1161 - RMBS         |       |         | 4            | 1.A                                                                                            | 7,244,018   | 86.565                               | 6,780,803  | 7,833,193  | 7,257,871                            | 0                                                   | 7,637                                           | 0                                                                      | 0                                                   | 2.500    | 3.465                | MON       | 16,319                                 | 195,830                       | 08/26/2022 | 08/01/2050                             |
| 3140KQ-A6-8             | FN BQ4528 - RMBS         |       |         | 4            | 1.A                                                                                            | 160,679     | 87.074                               | 154,266    | 177,166    | 162,047                              | 0                                                   | 1,120                                           | 0                                                                      | 0                                                   | 1.500    | 3.447                | MON       | 221                                    | 2,658                         | 08/26/2022 | 02/01/2036                             |
| 3140LX-CA-1             | FN BT8164 - RMBS         |       |         | 4            | 1.A                                                                                            | 8,958,372   | 92.335                               | 8,685,659  | 9,406,659  | 8,984,260                            | 0                                                   | 16,092                                          | 0                                                                      | 0                                                   | 3.500    | 4.108                | MON       | 27,436                                 | 329,233                       | 09/07/2022 | 06/01/2052                             |
| 3140LX-GS-8             | FN BT8308 - RMBS         |       |         | 4            | 1.A                                                                                            | 8,616,051   | 97.068                               | 8,557,328  | 8,815,784  | 8,623,293                            | 0                                                   | 7,202                                           | 0                                                                      | 0                                                   | 4.500    | 4.816                | MON       | 33,059                                 | 396,710                       | 12/21/2022 | 08/01/2052                             |
| 3140MG-KM-2             | FN BV2999 - RMBS         |       |         | 4            | 1.A                                                                                            | 1,646,705   | 89.335                               | 1,598,188  | 1,788,985  | 1,650,147                            | 0                                                   | 738                                             | 0                                                                      | 0                                                   | 3.000    | 4.048                | MON       | 4,472                                  | 53,670                        | 06/27/2022 | 04/01/2052                             |
| 3140MM-Y2-8             | FN BV7928 - RMBS         |       |         | 4            | 1.A                                                                                            | 9,020,137   | 97.067                               | 8,952,822  | 9,223,339  | 9,020,589                            | 0                                                   | 411                                             | 0                                                                      | 0                                                   | 4.500    | 4.819                | MON       | 34,588                                 | 415,050                       | 12/21/2022 | 08/01/2052                             |
| 3140Q7-SW-8             | FN CA0532 - RMBS         |       |         | 4            | 1.A                                                                                            | 463,114     | 93.779                               | 442,992    | 472,378    | 463,182                              | 0                                                   | 188                                             | 0                                                                      | 0                                                   | 3.500    | 3.780                | MON       | 1,378                                  | 16,533                        | 08/26/2022 | 10/01/2047                             |
| 3140Q9-SB-5             | FN CA2641 - RMBS         |       |         | 4            | 1.A                                                                                            | 357,444     | 97.877                               | 343,365    | 350,813    | 370,713                              | 0                                                   | 925                                             | 0                                                                      | 0                                                   | 4.500    | 3.634                | MON       | 1,316                                  | 15,787                        | 08/26/2022 | 11/01/2048                             |
| 3140QA-NA-4             | FN CA3084 - RMBS         |       |         | 4            | 1.A                                                                                            | 162,560     | 94.609                               | 156,005    | 164,894    | 162,466                              | 0                                                   | (24)                                            | 0                                                                      | 0                                                   | 4.000    | 4.216                | MON       | 550                                    | 6,596                         | 08/26/2022 | 02/01/2049                             |
| 3140QE-S6-0             | FN CA6840 - RMBS         |       |         | 4            | 1.A                                                                                            | 810,300     | 90.132                               | 778,198    | 863,396    | 813,275                              | 0                                                   | 2,433                                           | 0                                                                      | 0                                                   | 2.000    | 3.356                | MON       | 1,439                                  | 17,268                        | 08/26/2022 | 09/01/2035                             |

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                           | 2                                   | Codes |         |              | 6                                                                                              | 7           | Fair Value                           |             | 10          | 11                                   | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |           |                                        |                               | Dates      |                                        |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------|---------|--------------|------------------------------------------------------------------------------------------------|-------------|--------------------------------------|-------------|-------------|--------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|-----------|----------------------------------------|-------------------------------|------------|----------------------------------------|
|                                                                                                                                                                                                                             |                                     | 3     | 4       | 5            |                                                                                                |             | 8                                    | 9           |             |                                      | 12                                                  | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification                                                                                                                                                                                                     | Description                         | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value  | Par Value   | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 3140QF-5N-5                                                                                                                                                                                                                 | FN CA8052 - RMBS                    |       |         | 4            | 1.A                                                                                            | 303,539     | 90.024                               | 291,724     | 324,053     | 305,066                              | 0                                                   | 1,372                                           | 0                                                                      | 0                                                   | 2.000    | 3.317                | MON       | 540                                    | 6,481                         | 08/26/2022 | 12/01/2035                             |
| 3140QK-QX-9                                                                                                                                                                                                                 | FN CB0469 - RMBS                    |       |         | 4            | 1.A                                                                                            | 256,944     | 86.634                               | 240,696     | 277,830     | 258,204                              | 0                                                   | 966                                             | 0                                                                      | 0                                                   | 2.500    | 3.816                | MON       | 579                                    | 6,946                         | 08/26/2022 | 05/01/2041                             |
| 3140QN-BZ-4                                                                                                                                                                                                                 | FN CB2755 - RMBS                    |       |         | 4            | 1.A                                                                                            | 8,145,093   | 89.022                               | 7,782,332   | 8,742,008   | 8,165,597                            | 0                                                   | 11,448                                          | 0                                                                      | 0                                                   | 3.000    | 3.894                | MON       | 21,855                                 | 262,260                       | 06/29/2022 | 02/01/2052                             |
| 3140QN-W9-9                                                                                                                                                                                                                 | FN CB3371 - RMBS                    |       |         | 4            | 1.A                                                                                            | 13,192,136  | 92.124                               | 12,419,512  | 13,481,234  | 13,203,016                           | 0                                                   | 5,203                                           | 0                                                                      | 0                                                   | 3.500    | 3.771                | MON       | 39,320                                 | 471,843                       | 08/26/2022 | 04/01/2052                             |
| 3140QP-2F-3                                                                                                                                                                                                                 | FN CB4373 - RMBS                    |       |         | 4            | 1.A                                                                                            | 18,970,735  | 94.582                               | 18,321,951  | 19,371,571  | 18,984,937                           | 0                                                   | 9,422                                           | 0                                                                      | 0                                                   | 4.000    | 4.273                | MON       | 64,572                                 | 774,863                       | 09/06/2022 | 08/01/2052                             |
| 3140QP-SS-7                                                                                                                                                                                                                 | FN CB4128 - RMBS                    |       |         | 4            | 1.A                                                                                            | 1,732,574   | 97.282                               | 1,740,688   | 1,789,329   | 1,733,766                            | 0                                                   | 516                                             | 0                                                                      | 0                                                   | 4.500    | 4.956                | MON       | 6,710                                  | 80,520                        | 09/22/2022 | 07/01/2052                             |
| 3140QQ-UK-9                                                                                                                                                                                                                 | FN CB5085 - RMBS                    |       |         | 4            | 1.A                                                                                            | 4,624,936   | 99.629                               | 4,658,016   | 4,675,342   | 4,626,398                            | 0                                                   | 1,282                                           | 0                                                                      | 0                                                   | 5.000    | 5.163                | MON       | 19,481                                 | 233,767                       | 11/14/2022 | 11/01/2052                             |
| 3140X4-TF-3                                                                                                                                                                                                                 | FN FM1449 - RMBS                    |       |         | 4            | 1.A                                                                                            | 414,572     | 92.542                               | 379,498     | 410,083     | 429,101                              | 0                                                   | 549                                             | 0                                                                      | 0                                                   | 3.500    | 2.866                | MON       | 1,196                                  | 14,353                        | 08/26/2022 | 09/01/2049                             |
| 3140X9-A7-0                                                                                                                                                                                                                 | FN FM5429 - RMBS                    |       |         | 4            | 1.A                                                                                            | 256,374     | 90.097                               | 246,776     | 273,901     | 256,990                              | 0                                                   | 582                                             | 0                                                                      | 0                                                   | 2.000    | 3.455                | MON       | 457                                    | 5,478                         | 08/26/2022 | 10/01/2035                             |
| 3140X9-V5-1                                                                                                                                                                                                                 | FN FM6035 - RMBS                    |       |         | 4            | 1.A                                                                                            | 472,347     | 90.258                               | 457,544     | 506,930     | 475,147                              | 0                                                   | 2,304                                           | 0                                                                      | 0                                                   | 2.000    | 3.430                | MON       | 845                                    | 10,139                        | 08/26/2022 | 02/01/2036                             |
| 3140XD-2J-4                                                                                                                                                                                                                 | FN FM9776 - RMBS                    |       |         | 4            | 1.A                                                                                            | 5,075,479   | 89.125                               | 4,352,161   | 4,883,203   | 5,074,030                            | 0                                                   | (923)                                           | 0                                                                      | 0                                                   | 3.000    | 2.478                | MON       | 12,208                                 | 146,496                       | 01/11/2022 | 11/01/2051                             |
| 3140XG-NB-1                                                                                                                                                                                                                 | FN FS1285 - RMBS                    |       |         | 4            | 1.A                                                                                            | 759,329     | 93.212                               | 727,566     | 780,552     | 758,949                              | 0                                                   | (117)                                           | 0                                                                      | 0                                                   | 3.500    | 3.886                | MON       | 2,277                                  | 27,319                        | 08/26/2022 | 02/01/2052                             |
| 3140XJ-JT-1                                                                                                                                                                                                                 | FN FS2973 - RMBS                    |       |         | 4            | 1.A                                                                                            | 12,105,803  | 97.068                               | 12,214,673  | 12,583,586  | 12,115,819                           | 0                                                   | 5,736                                           | 0                                                                      | 0                                                   | 4.500    | 5.047                | MON       | 47,188                                 | 566,261                       | 09/28/2022 | 09/01/2052                             |
| 3140XJ-L3-5                                                                                                                                                                                                                 | FN FS3045 - RMBS                    |       |         | 4            | 1.A                                                                                            | 1,351,494   | 99.629                               | 1,398,492   | 1,403,693   | 1,353,757                            | 0                                                   | 1,758                                           | 0                                                                      | 0                                                   | 5.000    | 5.570                | MON       | 5,849                                  | 70,185                        | 10/19/2022 | 10/01/2052                             |
| 3140XK-NG-1                                                                                                                                                                                                                 | FN FS3990 - RMBS                    |       |         | 4            | 1.A                                                                                            | 3,297,658   | 99.311                               | 3,316,916   | 3,339,929   | 3,298,770                            | 0                                                   | 1,112                                           | 0                                                                      | 0                                                   | 5.000    | 5.191                | MON       | 13,916                                 | 83,498                        | 05/22/2023 | 02/01/2053                             |
| 3140XL-3L-0                                                                                                                                                                                                                 | FN FS5302 - RMBS                    |       |         | 4            | 1.A                                                                                            | 3,790,875   | 99.536                               | 3,907,623   | 3,925,825   | 3,791,883                            | 0                                                   | 1,008                                           | 0                                                                      | 0                                                   | 5.000    | 5.501                | MON       | 16,358                                 | 49,073                        | 08/15/2023 | 07/01/2053                             |
| 3140XL-VD-7                                                                                                                                                                                                                 | FN FS5111 - RMBS                    |       |         | 4            | 1.A                                                                                            | 2,890,595   | 101.260                              | 2,932,968   | 2,896,479   | 2,890,513                            | 0                                                   | (83)                                            | 0                                                                      | 0                                                   | 5.500    | 5.536                | MON       | 13,276                                 | 66,378                        | 07/05/2023 | 07/01/2053                             |
| 31410L-FY-3                                                                                                                                                                                                                 | FN 890383 - RMBS                    |       |         | 4            | 1.A                                                                                            | 237,541     | 98.254                               | 231,289     | 235,398     | 237,485                              | 0                                                   | (128)                                           | 0                                                                      | 0                                                   | 4.000    | 3.823                | MON       | 785                                    | 9,416                         | 08/26/2022 | 01/01/2042                             |
| 31410L-UV-2                                                                                                                                                                                                                 | FN 890796 - RMBS                    |       |         | 4            | 1.A                                                                                            | 402,068     | 94.121                               | 387,512     | 411,716     | 402,237                              | 0                                                   | 180                                             | 0                                                                      | 0                                                   | 3.500    | 3.863                | MON       | 1,201                                  | 14,410                        | 08/26/2022 | 12/01/2045                             |
| 31418C-GF-5                                                                                                                                                                                                                 | FN MA2897 - RMBS                    |       |         | 4            | 1.A                                                                                            | 355,052     | 97.416                               | 356,370     | 365,824     | 355,713                              | 0                                                   | 590                                             | 0                                                                      | 0                                                   | 3.000    | 3.590                | MON       | 915                                    | 10,975                        | 08/26/2022 | 02/01/2037                             |
| 31418C-R8-9                                                                                                                                                                                                                 | FN MA3210 - RMBS                    |       |         | 4            | 1.A                                                                                            | 318,316     | 93.568                               | 305,365     | 326,356     | 318,349                              | 0                                                   | 93                                              | 0                                                                      | 0                                                   | 3.500    | 3.859                | MON       | 952                                    | 11,422                        | 08/26/2022 | 12/01/2047                             |
| 31418C-U7-7                                                                                                                                                                                                                 | FN MA3305 - RMBS                    |       |         | 4            | 1.A                                                                                            | 120,865     | 92.819                               | 115,165     | 124,075     | 120,860                              | 0                                                   | 27                                              | 0                                                                      | 0                                                   | 3.500    | 3.878                | MON       | 362                                    | 4,343                         | 08/26/2022 | 03/01/2048                             |
| 31418C-YM-0                                                                                                                                                                                                                 | FN MA3415 - RMBS                    |       |         | 4            | 1.A                                                                                            | 155,682     | 95.707                               | 149,553     | 156,261     | 155,680                              | 0                                                   | (1)                                             | 0                                                                      | 0                                                   | 4.000    | 4.049                | MON       | 521                                    | 6,250                         | 08/26/2022 | 07/01/2048                             |
| 31418C-Z9-8                                                                                                                                                                                                                 | FN MA3467 - RMBS                    |       |         | 4            | 1.A                                                                                            | 133,638     | 95.705                               | 128,373     | 134,135     | 133,636                              | 0                                                   | (1)                                             | 0                                                                      | 0                                                   | 4.000    | 4.049                | MON       | 447                                    | 5,365                         | 08/26/2022 | 09/01/2048                             |
| 31418D-6L-1                                                                                                                                                                                                                 | FN MA4474 - RMBS                    |       |         | 4            | 1.A                                                                                            | 186,638     | 85.767                               | 179,818     | 209,660     | 187,985                              | 0                                                   | 1,083                                           | 0                                                                      | 0                                                   | 2.000    | 3.855                | MON       | 349                                    | 4,193                         | 08/26/2022 | 11/01/2041                             |
| 31418D-HD-7                                                                                                                                                                                                                 | FN MA3827 - RMBS                    |       |         | 4            | 1.A                                                                                            | 799,257     | 92.994                               | 736,981     | 792,509     | 803,368                              | 0                                                   | (531)                                           | 0                                                                      | 0                                                   | 2.500    | 2.141                | MON       | 1,651                                  | 19,813                        | 11/21/2019 | 11/01/2034                             |
| 31418D-KJ-0                                                                                                                                                                                                                 | FN MA3896 - RMBS                    |       |         | 4            | 1.A                                                                                            | 92,979      | 92.993                               | 90,244      | 97,044      | 93,231                               | 0                                                   | 224                                             | 0                                                                      | 0                                                   | 2.500    | 3.444                | MON       | 202                                    | 2,426                         | 08/26/2022 | 01/01/2035                             |
| 31418D-LL-4                                                                                                                                                                                                                 | FN MA3930 - RMBS                    |       |         | 4            | 1.A                                                                                            | 1,411,657   | 92.992                               | 1,370,122   | 1,473,383   | 1,415,459                            | 0                                                   | 3,560                                           | 0                                                                      | 0                                                   | 2.500    | 3.438                | MON       | 3,070                                  | 36,835                        | 08/26/2022 | 02/01/2035                             |
| 31418D-MD-1                                                                                                                                                                                                                 | FN MA3955 - RMBS                    |       |         | 4            | 1.A                                                                                            | 1,377,283   | 92.722                               | 1,333,736   | 1,438,427   | 1,381,418                            | 0                                                   | 3,610                                           | 0                                                                      | 0                                                   | 2.500    | 3.449                | MON       | 2,997                                  | 35,961                        | 08/26/2022 | 03/01/2035                             |
| 31418D-RW-4                                                                                                                                                                                                                 | FN MA4100 - RMBS                    |       |         | 4            | 1.A                                                                                            | 1,102,760   | 81.900                               | 1,031,017   | 1,258,873   | 1,107,973                            | 0                                                   | 4,559                                           | 0                                                                      | 0                                                   | 2.000    | 3.608                | MON       | 2,098                                  | 25,177                        | 08/26/2022 | 08/01/2050                             |
| 31418D-Y7-1                                                                                                                                                                                                                 | FN MA4333 - RMBS                    |       |         | 4            | 1.A                                                                                            | 174,925     | 88.195                               | 173,604     | 196,842     | 176,364                              | 0                                                   | 1,165                                           | 0                                                                      | 0                                                   | 2.000    | 3.908                | MON       | 328                                    | 3,937                         | 08/26/2022 | 05/01/2041                             |
| 0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities |                                     |       |         |              |                                                                                                | 192,733,163 | XXX                                  | 187,338,229 | 199,728,476 | 193,090,171                          | 0                                                   | 196,742                                         | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 631,988                                | 6,961,123                     | XXX        | XXX                                    |
| 0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions                             |                                     |       |         |              |                                                                                                | 340,470,424 | XXX                                  | 331,488,873 | 361,630,861 | 342,124,758                          | 0                                                   | 1,209,947                                       | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 1,890,539                              | 11,906,400                    | XXX        | XXX                                    |
| Industrial and Miscellaneous (Unaffiliated), Issuer Obligations                                                                                                                                                             |                                     |       |         |              |                                                                                                |             |                                      |             |             |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 00840C-AA-5                                                                                                                                                                                                                 | AG ABC STRUCTURED CLASS A NOTE      |       |         |              | 2.C PL                                                                                         | 8,881,698   | 95.246                               | 8,459,501   | 8,881,698   | 8,881,698                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.250    | 4.980                | MJSD      | 3,103                                  | 99,022                        | 06/30/2023 | 12/15/2031                             |
| 00840C-AB-3                                                                                                                                                                                                                 | AG ABC STRUCTURED CLASS B NOTE      |       |         |              | 3.B PL                                                                                         | 1,922,866   | 88.733                               | 1,706,217   | 1,922,866   | 1,706,217                            | (216,649)                                           | 0                                               | 0                                                                      | 0                                                   | 5.250    | 7.120                | MJSD      | 830                                    | 26,474                        | 06/30/2023 | 12/15/2031                             |
| 00206R-JX-1                                                                                                                                                                                                                 | AT&T INC                            |       |         | 1,2          | 2.B FE                                                                                         | 2,852,785   | 92.959                               | 3,021,161   | 3,250,000   | 2,950,629                            | 0                                                   | 78,016                                          | 0                                                                      | 0                                                   | 2.300    | 5.284                | JD        | 6,229                                  | 74,750                        | 09/26/2022 | 06/01/2027                             |
| 002824-BQ-2                                                                                                                                                                                                                 | ABBOTT LABORATORIES                 |       |         | 1,2          | 1.D FE                                                                                         | 2,748,938   | 84.525                               | 2,747,076   | 3,250,000   | 2,825,321                            | 0                                                   | 56,906                                          | 0                                                                      | 0                                                   | 1.400    | 3.680                | JD        | 22,876                                 | 22,750                        | 08/26/2022 | 06/30/2030                             |
| 00287Y-BX-6                                                                                                                                                                                                                 | ABBVIE INC                          |       |         | 1,2          | 1.G FE                                                                                         | 92,556      | 93.423                               | 93,423      | 100,000     | 93,776                               | 0                                                   | 907                                             | 0                                                                      | 0                                                   | 3.200    | 4.412                | MN        | 356                                    | 3,200                         | 08/26/2022 | 11/21/2029                             |
| 00913R-AF-3                                                                                                                                                                                                                 | AIR LIQUIDE FINANCE SA              |       | C       | 1,2          | 1.F FE                                                                                         | 222,859     | 90.125                               | 225,313     | 250,000     | 227,494                              | 0                                                   | 3,448                                           | 0                                                                      | 0                                                   | 2.250    | 4.037                | MS        | 1,734                                  | 5,625                         | 08/26/2022 | 09/10/2029                             |
| 009279-AA-8                                                                                                                                                                                                                 | AIRBUS SE                           |       | C       | 1,2          | 1.F FE                                                                                         | 479,532     | 95.523                               | 477,615     | 500,000     | 485,128                              | 0                                                   | 4,157                                           | 0                                                                      | 0                                                   | 3.150    | 4.131                | AO        | 3,544                                  | 15,750                        | 08/26/2022 | 04/10/2027                             |
| 010392-FU-7                                                                                                                                                                                                                 | ALABAMA POWER CO                    |       |         | 1,2          | 1.G FE                                                                                         | 820,324     | 81.371                               | 813,706     | 1,000,000   | 846,529                              | 0                                                   | 19,502                                          | 0                                                                      | 0                                                   | 1.450    | 4.091                | MS        | 4,269                                  | 14,500                        | 08/26/2022 | 09/15/2030                             |
| 010392-FY-9                                                                                                                                                                                                                 | ALABAMA POWER CO                    |       |         | 1,2          | 1.G FE                                                                                         | 6,769,643   | 98.002                               | 6,860,161   | 7,000,000   | 6,823,910                            | 0                                                   | 43,215                                          | 0                                                                      | 0                                                   | 3.750    | 4.501                | MS        | 87,500                                 | 276,354                       | 10/06/2022 | 09/01/2027                             |
| 015271-AV-1                                                                                                                                                                                                                 | ALEXANDRIA REAL ESTATE EQUITIES INC |       |         | 1,2          | 2.A FE                                                                                         | 1,139,205   | 77.999                               | 1,169,984   | 1,500,000   | 1,180,228                            | 0                                                   | 27,508                                          | 0                                                                      | 0                                                   | 1.875    | 4.798                | FA        | 11,719                                 | 28,125                        | 06/24/2022 | 02/01/2033                             |
| 015271-AY-5                                                                                                                                                                                                                 | ALEXANDRIA REAL ESTATE EQUITIES INC |       |         | 1,2          | 2.A FE                                                                                         | 576,048     | 83.369                               | 562,739     | 675,000     | 585,133                              | 0                                                   | 6,757                                           | 0                                                                      | 0                                                   | 2.950    | 4.600                | MS        | 5,863                                  | 19,913                        | 08/26/2022 | 03/15/2034                             |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 1

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

E10.10

| 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<br>Identification | Description                                                   | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 02361D-BA-7             | AMEREN ILLINOIS CO                                            |       |         | 1,2          | 1.F FE                                                                                         | 1,499,085   | 101.904                              | 1,528,565  | 1,500,000 | 1,499,211                            | 0                                                   | 126                                             | 0                                                                      | 0                                                   | 4.950    | 4.957                | JD        | 6,188                                  | 37,331                        | 07/20/2023 | 06/01/2033                             |
| 02665W-DJ-7             | AMERICAN HONDA FINANCE<br>CORP                                |       |         | 1            | 1.G FE                                                                                         | 1,748,548   | 94.042                               | 1,645,737  | 1,750,000 | 1,749,343                            | 0                                                   | 208                                             | 0                                                                      | 0                                                   | 2.350    | 2.363                | JJ        | 19,763                                 | 41,125                        | 01/07/2020 | 01/08/2027                             |
| 035240-AL-4             | ANHEUSER-BUSCH INBEV<br>WORLDWIDE INC                         |       |         | 1,2          | 1.G FE                                                                                         | 999,293     | 98.824                               | 988,239    | 1,000,000 | 999,478                              | 0                                                   | 109                                             | 0                                                                      | 0                                                   | 4.000    | 4.013                | AO        | 8,667                                  | 40,000                        | 08/26/2022 | 04/13/2028                             |
| 037833-EB-2             | APPLE INC                                                     |       |         | 1,2          | 1.B FE                                                                                         | 2,633,594   | 92.603                               | 2,685,475  | 2,900,000 | 2,733,815                            | 0                                                   | 74,815                                          | 0                                                                      | 0                                                   | 0.700    | 3.553                | FA        | 8,064                                  | 20,300                        | 08/26/2022 | 02/08/2026                             |
| 040555-CQ-5             | ARIZONA PUBLIC SERVICE CO<br>AUTOMATIC DATA PROCESSING<br>INC |       |         | 1,2          | 2.A FE                                                                                         | 2,936,319   | 98.913                               | 2,967,378  | 3,000,000 | 2,983,538                            | 0                                                   | 35,150                                          | 0                                                                      | 0                                                   | 3.350    | 4.588                | JD        | 4,467                                  | 100,500                       | 08/26/2022 | 06/15/2024                             |
| 053015-AF-0             | BMW US CAPITAL LLC                                            |       |         | 1,2          | 1.D FE                                                                                         | 414,868     | 82.640                               | 413,202    | 500,000   | 427,505                              | 0                                                   | 9,403                                           | 0                                                                      | 0                                                   | 1.250    | 3.727                | MS        | 2,083                                  | 6,250                         | 08/26/2022 | 09/01/2030                             |
| 05565E-BW-4             | BMW US CAPITAL LLC                                            |       |         | 1,2          | 1.F FE                                                                                         | 224,035     | 91.554                               | 228,884    | 250,000   | 232,405                              | 0                                                   | 6,252                                           | 0                                                                      | 0                                                   | 1.250    | 4.118                | FA        | 1,207                                  | 3,125                         | 08/26/2022 | 08/12/2026                             |
| 05565E-CA-1             | BMW US CAPITAL LLC                                            |       |         | 1,2          | 1.F FE                                                                                         | 170,453     | 96.165                               | 168,289    | 175,000   | 171,706                              | 0                                                   | 929                                             | 0                                                                      | 0                                                   | 3.450    | 4.075                | AO        | 1,509                                  | 6,038                         | 08/26/2022 | 04/01/2027                             |
| 05600L-AB-2             | BMW FINANCE NV                                                |       | C       | 1,2          | 1.F FE                                                                                         | 242,666     | 98.147                               | 245,367    | 250,000   | 247,632                              | 0                                                   | 3,708                                           | 0                                                                      | 0                                                   | 2.400    | 3.965                | FA        | 2,283                                  | 6,000                         | 08/26/2022 | 08/14/2024                             |
| 06051G-GF-0             | BANK OF AMERICA CORP                                          |       |         | 1,2,5        | 1.E FE                                                                                         | 4,792,250   | 95.782                               | 4,789,105  | 5,000,000 | 4,843,562                            | 0                                                   | 34,430                                          | 0                                                                      | 0                                                   | 3.824    | 4.683                | JJ        | 85,509                                 | 191,200                       | 06/28/2022 | 01/20/2028                             |
| 06051G-HX-0             | BANK OF AMERICA CORP                                          |       |         | 1,2,5        | 1.E FE                                                                                         | 176,709     | 88.644                               | 177,288    | 200,000   | 180,002                              | 0                                                   | 2,449                                           | 0                                                                      | 0                                                   | 2.884    | 4.614                | AO        | 5,768                                  | 1,106                         | 08/26/2022 | 10/22/2030                             |
| 06051G-JD-2             | BANK OF AMERICA CORP                                          |       |         | 1,2,5        | 1.E FE                                                                                         | 912,275     | 94.148                               | 941,475    | 1,000,000 | 948,879                              | 0                                                   | 27,305                                          | 0                                                                      | 0                                                   | 1.319    | 3.813                | JD        | 440                                    | 13,190                        | 08/26/2022 | 06/19/2026                             |
| 06051G-JS-9             | BANK OF AMERICA CORP                                          |       |         | 1,2          | 1.G FE                                                                                         | 4,386,140   | 91.703                               | 4,676,868  | 5,100,000 | 4,578,659                            | 0                                                   | 158,659                                         | 0                                                                      | 0                                                   | 1.734    | 4.900                | JJ        | 39,058                                 | 88,434                        | 10/11/2022 | 07/22/2027                             |
| 06051G-JZ-3             | BANK OF AMERICA CORP                                          |       |         | 1,2,5        | 1.G FE                                                                                         | 824,977     | 88.106                               | 837,010    | 950,000   | 849,010                              | 0                                                   | 17,920                                          | 0                                                                      | 0                                                   | 2.087    | 4.343                | JD        | 936                                    | 19,827                        | 08/26/2022 | 06/14/2029                             |
| 06051G-KD-0             | BANK OF AMERICA CORP                                          |       |         | 1,2          | 1.G FE                                                                                         | 208,595     | 82.919                               | 207,298    | 250,000   | 213,069                              | 0                                                   | 3,329                                           | 0                                                                      | 0                                                   | 2.572    | 4.635                | AO        | 1,268                                  | 6,430                         | 08/26/2022 | 10/20/2032                             |
| 06051G-KJ-7             | BANK OF AMERICA CORP                                          |       |         | 1,2,5        | 1.G FE                                                                                         | 6,732,000   | 92.222                               | 6,916,613  | 7,500,000 | 6,912,644                            | 0                                                   | 140,047                                         | 0                                                                      | 0                                                   | 2.551    | 4.726                | FA        | 78,124                                 | 191,325                       | 09/20/2022 | 02/04/2028                             |
| 06051G-KK-4             | BANK OF AMERICA CORP                                          |       |         | 1,2,5        | 1.G FE                                                                                         | 214,745     | 85.003                               | 212,508    | 250,000   | 218,559                              | 0                                                   | 2,851                                           | 0                                                                      | 0                                                   | 2.972    | 4.697                | FA        | 3,034                                  | 7,430                         | 08/26/2022 | 02/04/2033                             |
| 06406R-AV-9             | BANK OF NEW YORK MELLON<br>CORP                               |       |         | 1,2          | 1.E FE                                                                                         | 201,602     | 90.423                               | 203,453    | 225,000   | 208,847                              | 0                                                   | 5,392                                           | 0                                                                      | 0                                                   | 1.050    | 3.790                | AO        | 499                                    | 2,363                         | 08/26/2022 | 10/15/2026                             |
| 06406R-AZ-0             | BANK OF NEW YORK MELLON<br>CORP                               |       |         | 2            | 1.E FE                                                                                         | 217,076     | 88.009                               | 220,024    | 250,000   | 223,284                              | 0                                                   | 4,634                                           | 0                                                                      | 0                                                   | 1.900    | 4.269                | JJ        | 2,058                                  | 4,750                         | 08/26/2022 | 01/25/2029                             |
| 06406R-BA-4             | BANK OF NEW YORK MELLON<br>CORP                               |       |         | 2            | 1.E FE                                                                                         | 6,272,283   | 93.015                               | 6,045,943  | 6,500,000 | 6,338,052                            | 0                                                   | 48,810                                          | 0                                                                      | 0                                                   | 2.050    | 2.895                | JJ        | 57,372                                 | 133,250                       | 08/26/2022 | 01/26/2027                             |
| 06406R-BD-8             | BANK OF NEW YORK MELLON<br>CORP                               |       |         |              | 1.E FE                                                                                         | 488,633     | 96.623                               | 483,115    | 500,000   | 490,705                              | 0                                                   | 1,527                                           | 0                                                                      | 0                                                   | 3.850    | 4.244                | AO        | 3,476                                  | 19,250                        | 08/26/2022 | 04/26/2029                             |
| 064227-AC-5             | BANK OF N T T BUTTERFIELD & SON<br>LTD                        |       | C       | 2,5          | 2.B FE                                                                                         | 2,000,000   | 89.529                               | 1,790,576  | 2,000,000 | 2,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.250    | 5.251                | JD        | 4,667                                  | 105,000                       | 06/04/2020 | 06/15/2030                             |
| 071813-CB-3             | BAXTER INTERNATIONAL INC                                      |       |         | 1,2          | 2.B FE                                                                                         | 79,719      | 80.432                               | 80,432     | 100,000   | 82,403                               | 0                                                   | 2,000                                           | 0                                                                      | 0                                                   | 1.730    | 4.614                | AO        | 433                                    | 1,730                         | 08/26/2022 | 04/01/2031                             |
| 072863-AH-6             | BAYLOR SCOTT & WHITE<br>HOLDINGS                              |       |         | 1,2          | 1.D FE                                                                                         | 932,910     | 82.861                               | 828,612    | 1,000,000 | 946,157                              | 0                                                   | 7,055                                           | 0                                                                      | 0                                                   | 1.777    | 2.639                | MN        | 2,271                                  | 17,770                        | 02/07/2022 | 11/15/2030                             |
| 0778FP-AJ-8             | BELL TELEPHONE COMPANY OF<br>CANADA OR BELL                   |       | A       | 1,2          | 2.A FE                                                                                         | 1,358,840   | 77.424                               | 1,548,482  | 2,000,000 | 1,361,077                            | 0                                                   | 2,237                                           | 0                                                                      | 0                                                   | 3.650    | 5.999                | FA        | 27,578                                 | 0                             | 09/27/2023 | 08/15/2052                             |
| 100743-AL-7             | BOSTON GAS CO                                                 |       |         | 1,2          | 2.A FE                                                                                         | 887,783     | 88.757                               | 887,572    | 1,000,000 | 906,753                              | 0                                                   | 14,186                                          | 0                                                                      | 0                                                   | 3.001    | 4.932                | FA        | 12,504                                 | 30,010                        | 08/26/2022 | 08/01/2029                             |
| 110122-CM-8             | BRISTOL-MYERS SQUIBB CO                                       |       |         | 1,2          | 1.F FE                                                                                         | 498,060     | 98.634                               | 493,171    | 500,000   | 499,778                              | 0                                                   | 382                                             | 0                                                                      | 0                                                   | 2.900    | 2.979                | JJ        | 6,243                                  | 14,500                        | 05/07/2019 | 07/26/2024                             |
| 110122-CN-6             | BRISTOL-MYERS SQUIBB CO                                       |       |         | 1,2          | 1.F FE                                                                                         | 162,577     | 97.125                               | 160,256    | 165,000   | 163,403                              | 0                                                   | 611                                             | 0                                                                      | 0                                                   | 3.200    | 3.616                | JD        | 235                                    | 5,280                         | 08/26/2022 | 06/15/2026                             |
| 110122-DN-5             | BRISTOL-MYERS SQUIBB CO                                       |       |         | 1,2          | 1.F FE                                                                                         | 228,661     | 93.182                               | 232,955    | 250,000   | 237,326                              | 0                                                   | 6,455                                           | 0                                                                      | 0                                                   | 0.750    | 3.585                | MN        | 250                                    | 1,875                         | 08/26/2022 | 11/13/2025                             |
| 114259-AT-1             | BROOKLYN UNION GAS CO                                         |       |         | 1,2          | 2.B FE                                                                                         | 280,297     | 92.499                               | 277,498    | 300,000   | 283,870                              | 0                                                   | 2,661                                           | 0                                                                      | 0                                                   | 3.865    | 5.060                | MS        | 3,768                                  | 11,595                        | 08/26/2022 | 03/04/2029                             |
| 115637-AL-4             | BROWN-FORMAN CORP                                             |       |         | 1,2          | 1.G FE                                                                                         | 423,088     | 82.340                               | 411,700    | 500,000   | 426,171                              | 0                                                   | 2,293                                           | 0                                                                      | 0                                                   | 3.750    | 4.957                | JJ        | 8,646                                  | 18,750                        | 08/26/2022 | 01/15/2043                             |
| 115637-AT-7             | BROWN-FORMAN CORP                                             |       |         | 1,2          | 1.G FE                                                                                         | 1,119,080   | 90.105                               | 901,050    | 1,000,000 | 1,107,342                            | 0                                                   | (6,178)                                         | 0                                                                      | 0                                                   | 4.000    | 3.041                | AO        | 8,444                                  | 40,000                        | 01/25/2022 | 04/15/2038                             |
| 115637-AU-4             | BROWN-FORMAN CORP                                             |       |         | 1,2          | 1.G FE                                                                                         | 2,045,600   | 101.897                              | 2,037,932  | 2,000,000 | 2,043,276                            | 0                                                   | (2,324)                                         | 0                                                                      | 0                                                   | 4.750    | 4.457                | AO        | 20,056                                 | 53,306                        | 05/04/2023 | 04/15/2033                             |
| 125523-CS-7             | CIGNA GROUP                                                   |       |         | 1,2          | 2.A FE                                                                                         | 1,955,680   | 103.997                              | 2,079,934  | 2,000,000 | 1,956,637                            | 0                                                   | 957                                             | 0                                                                      | 0                                                   | 5.400    | 5.706                | MS        | 31,800                                 | 0                             | 09/27/2023 | 03/15/2033                             |
| 126650-DY-3             | CVS HEALTH CORP                                               |       |         | 1,2          | 2.B FE                                                                                         | 1,907,240   | 102.575                              | 2,051,492  | 2,000,000 | 1,909,263                            | 0                                                   | 2,023                                           | 0                                                                      | 0                                                   | 5.300    | 5.936                | JD        | 8,833                                  | 52,706                        | 09/27/2023 | 06/01/2033                             |
| 136375-CJ-9             | CANADIAN NATIONAL RAILWAY CO                                  |       | A       | 1,2          | 1.F FE                                                                                         | 191,904     | 96.181                               | 192,362    | 200,000   | 194,883                              | 0                                                   | 2,217                                           | 0                                                                      | 0                                                   | 2.750    | 3.996                | MS        | 1,833                                  | 5,500                         | 08/26/2022 | 03/01/2026                             |
| 149123-CF-6             | CATERPILLAR INC                                               |       |         | 1,2          | 1.F FE                                                                                         | 1,846,359   | 79.162                               | 1,741,571  | 2,200,000 | 1,856,138                            | 0                                                   | 7,249                                           | 0                                                                      | 0                                                   | 3.250    | 4.256                | MS        | 20,258                                 | 71,500                        | 08/26/2022 | 09/19/2049                             |
| 14913R-2L-0             | CATERPILLAR FINANCIAL<br>SERVICES CORP                        |       |         | 1            | 1.F FE                                                                                         | 332,411     | 98.092                               | 343,322    | 350,000   | 346,081                              | 0                                                   | 10,183                                          | 0                                                                      | 0                                                   | 0.450    | 3.476                | MN        | 193                                    | 1,575                         | 08/26/2022 | 05/17/2024                             |
| 172967-LP-4             | CITIGROUP INC                                                 |       |         | 1,2,5        | 1.G FE                                                                                         | 1,350,255   | 95.030                               | 1,425,453  | 1,500,000 | 1,377,000                            | 0                                                   | 23,065                                          | 0                                                                      | 0                                                   | 3.668    | 5.739                | JJ        | 23,995                                 | 55,020                        | 11/01/2022 | 07/24/2028                             |
| 172967-LS-8             | CITIGROUP INC                                                 |       |         | 1,2,5        | 1.G FE                                                                                         | 2,254,500   | 94.127                               | 2,353,180  | 2,500,000 | 2,299,299                            | 0                                                   | 35,559                                          | 0                                                                      | 0                                                   | 3.520    | 5.439                | AO        | 15,644                                 | 88,000                        | 09/23/2022 | 10/27/2028                             |
| 172967-ME-8             | CITIGROUP INC                                                 |       |         | 1,2,5        | 1.G FE                                                                                         | 3,192,356   | 94.943                               | 3,180,597  | 3,350,000 | 3,216,713                            | 0                                                   | 18,081                                          | 0                                                                      | 0                                                   | 3.980    | 4.728                | MS        | 37,406                                 | 133,330                       | 08/26/2022 | 03/20/2030                             |
| 172967-ML-2             | CITIGROUP INC                                                 |       |         | 1,2,5        | 1.G FE                                                                                         | 2,043,120   | 86.957                               | 1,739,134  | 2,000,000 | 2,027,634                            | 0                                                   | (4,174)                                         | 0                                                                      | 0                                                   | 2.666    | 2.420                | JJ        | 22,513                                 | 53,320                        | 02/26/2020 | 01/29/2031                             |
| 172967-MS-7             | CITIGROUP INC                                                 |       |         | 1,2,5        | 1.G FE                                                                                         | 213,159     | 85.450                               | 213,624    | 250,000   | 218,477                              | 0                                                   | 3,964                                           | 0                                                                      | 0                                                   | 2.572    | 4.636                | JD        | 500                                    | 6,430                         | 08/26/2022 | 06/03/2031                             |

SCHEDULE D - PART 1

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

E10.11

| 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<br>Identification | Description                           | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 172967-NE-7             | CITIGROUP INC.                        |       |         | 1,2,5        | 2.A FE                                                                                         | 806,100     | 82.080                               | 820,802    | 1,000,000 | 826,919                              | 0                                                   | 16,034                                          | 0                                                                      | 0                                                   | 2.520    | 4.978                | MN        | 4,060                                  | 25,200                        | 09/08/2022 | 11/03/2032                             |
| 17325F-BB-3             | CITIBANK NA                           |       |         | 1,2          | 1.E FE                                                                                         | 2,000,000   | 104.110                              | 2,082,194  | 2,000,000 | 2,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.803    | 5.803                | MS        | 29,660                                 | 0                             | 09/26/2023 | 09/29/2028                             |
| 17327C-AQ-6             | CITIGROUP INC.                        |       |         | 1,2,5        | 2.A FE                                                                                         | 5,000,000   | 85.148                               | 4,257,420  | 5,000,000 | 5,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 3.057    | 3.057                | JJ        | 66,235                                 | 152,850                       | 01/18/2022 | 01/25/2033                             |
| 191216-DP-2             | COCA-COLA CO                          |       |         | 1            | 1.E FE                                                                                         | 443,453     | 87.319                               | 436,596    | 500,000   | 450,462                              | 0                                                   | 5,227                                           | 0                                                                      | 0                                                   | 2.250    | 3.690                | JJ        | 5,500                                  | 11,250                        | 08/26/2022 | 01/05/2032                             |
| 191241-AH-1             | COCA-COLA FEMSA SAB DE CV             |       | C       | 1,2          | 1.G FE                                                                                         | 1,531,261   | 89.701                               | 1,569,775  | 1,750,000 | 1,558,589                            | 0                                                   | 26,617                                          | 0                                                                      | 0                                                   | 2.750    | 4.856                | JJ        | 21,255                                 | 48,125                        | 12/22/2022 | 01/22/2030                             |
| 20030N-CA-7             | COMCAST CORP                          |       |         | 1,2          | 1.G FE                                                                                         | 192,016     | 95.376                               | 190,752    | 200,000   | 193,829                              | 0                                                   | 1,353                                           | 0                                                                      | 0                                                   | 3.150    | 3.969                | FA        | 2,380                                  | 6,300                         | 08/26/2022 | 02/15/2028                             |
| 20030N-CH-2             | COMCAST CORP                          |       |         | 1,2          | 1.G FE                                                                                         | 1,704,224   | 96.440                               | 1,687,693  | 1,750,000 | 1,714,224                            | 0                                                   | 7,403                                           | 0                                                                      | 0                                                   | 3.550    | 4.070                | MN        | 10,354                                 | 62,125                        | 08/26/2022 | 05/01/2028                             |
| 20030N-DA-6             | COMCAST CORP                          |       |         | 1,2          | 1.G FE                                                                                         | 1,264,260   | 89.876                               | 1,258,258  | 1,400,000 | 1,285,894                            | 0                                                   | 16,160                                          | 0                                                                      | 0                                                   | 2.650    | 4.181                | FA        | 15,458                                 | 37,100                        | 08/26/2022 | 02/01/2030                             |
| 20030N-DN-8             | COMCAST CORP                          |       |         | 1,2          | 1.G FE                                                                                         | 1,510,832   | 81.823                               | 1,513,727  | 1,850,000 | 1,557,368                            | 0                                                   | 34,755                                          | 0                                                                      | 0                                                   | 1.500    | 4.082                | FA        | 10,483                                 | 27,750                        | 08/26/2022 | 02/15/2031                             |
| 210518-DS-2             | CONSUMERS ENERGY CO                   |       |         | 1,2          | 1.F FE                                                                                         | 2,508,675   | 100.348                              | 2,508,703  | 2,500,000 | 2,507,338                            | 0                                                   | (1,337)                                         | 0                                                                      | 0                                                   | 4.650    | 4.570                | MS        | 38,750                                 | 74,594                        | 01/06/2023 | 03/01/2028                             |
| 22160K-AM-7             | COSTCO WHOLESALE CORP                 |       |         | 1,2          | 1.E FE                                                                                         | 3,918,596   | 96.175                               | 3,846,988  | 4,000,000 | 3,940,591                            | 0                                                   | 16,291                                          | 0                                                                      | 0                                                   | 3.000    | 3.470                | MN        | 14,333                                 | 120,000                       | 08/26/2022 | 05/18/2027                             |
| 224044-CN-5             | COX COMMUNICATIONS INC                |       |         | 1,2          | 2.B FE                                                                                         | 1,888,225   | 84.607                               | 2,115,183  | 2,500,000 | 1,955,234                            | 0                                                   | 55,711                                          | 0                                                                      | 0                                                   | 2.600    | 6.310                | JD        | 2,889                                  | 65,000                        | 10/13/2022 | 06/15/2031                             |
| 22550L-2C-4             | CREDIT SUISSE AG (NEW YORK<br>BRANCH) |       |         |              | 1.G FE                                                                                         | 1,805,882   | 96.922                               | 1,938,444  | 2,000,000 | 1,888,799                            | 0                                                   | 80,751                                          | 0                                                                      | 0                                                   | 2.950    | 7.633                | AO        | 13,439                                 | 59,000                        | 12/22/2022 | 04/09/2025                             |
| 24422E-VW-6             | JOHN DEERE CAPITAL CORP               |       |         |              | 1.F FE                                                                                         | 90,855      | 91.962                               | 91,962     | 100,000   | 93,694                               | 0                                                   | 2,113                                           | 0                                                                      | 0                                                   | 1.300    | 3.708                | AO        | 282                                    | 1,300                         | 08/26/2022 | 10/13/2026                             |
| 24422E-WN-5             | JOHN DEERE CAPITAL CORP               |       |         |              | 1.F FE                                                                                         | 1,748,460   | 102.820                              | 1,799,348  | 1,750,000 | 1,748,694                            | 0                                                   | 191                                             | 0                                                                      | 0                                                   | 4.850    | 4.865                | AO        | 18,861                                 | 84,875                        | 10/05/2022 | 10/11/2029                             |
| 254687-FK-7             | WALT DISNEY CO                        |       |         | 1,2          | 1.G FE                                                                                         | 241,093     | 97.618                               | 244,045    | 250,000   | 247,004                              | 0                                                   | 4,415                                           | 0                                                                      | 0                                                   | 1.750    | 3.597                | FA        | 1,470                                  | 4,375                         | 08/26/2022 | 08/30/2024                             |
| 254687-FL-5             | WALT DISNEY CO                        |       |         | 1,2          | 1.G FE                                                                                         | 87,741      | 88.803                               | 88,803     | 100,000   | 89,843                               | 0                                                   | 1,564                                           | 0                                                                      | 0                                                   | 2.000    | 4.023                | MS        | 667                                    | 2,000                         | 08/26/2022 | 09/01/2029                             |
| 26078J-AD-2             | DUPONT DE NEMOURS INC                 |       |         | 1,2          | 2.A FE                                                                                         | 2,039,444   | 100.757                              | 2,015,148  | 2,000,000 | 2,031,516                            | 0                                                   | (6,008)                                         | 0                                                                      | 0                                                   | 4.725    | 4.346                | MN        | 12,075                                 | 94,500                        | 08/26/2022 | 11/15/2028                             |
| 26441C-BL-8             | DUKE ENERGY CORP                      |       |         | 1,2          | 2.B FE                                                                                         | 1,457,040   | 86.903                               | 1,303,539  | 1,500,000 | 1,464,939                            | 0                                                   | 4,156                                           | 0                                                                      | 0                                                   | 2.550    | 2.901                | JD        | 1,700                                  | 38,250                        | 01/27/2022 | 06/15/2031                             |
| 26442C-AS-3             | DUKE ENERGY CAROLINAS LLC             |       |         | 1,2          | 1.F FE                                                                                         | 733,718     | 96.499                               | 723,741    | 750,000   | 743,364                              | 0                                                   | 2,135                                           | 0                                                                      | 0                                                   | 2.950    | 3.271                | JD        | 1,844                                  | 22,125                        | 03/19/2019 | 12/01/2026                             |
| 26442C-BB-9             | DUKE ENERGY CAROLINAS LLC             |       |         | 1,2          | 1.F FE                                                                                         | 440,696     | 87.145                               | 435,727    | 500,000   | 448,636                              | 0                                                   | 5,906                                           | 0                                                                      | 0                                                   | 2.550    | 4.201                | AO        | 2,692                                  | 12,750                        | 08/26/2022 | 04/15/2031                             |
| 26444H-AE-1             | DUKE ENERGY FLORIDA LLC               |       |         | 1,2          | 1.F FE                                                                                         | 1,484,181   | 97.172                               | 1,457,582  | 1,500,000 | 1,487,525                            | 0                                                   | 2,465                                           | 0                                                                      | 0                                                   | 3.800    | 4.002                | JJ        | 26,283                                 | 57,000                        | 08/26/2022 | 07/15/2028                             |
| 26444H-AJ-0             | DUKE ENERGY FLORIDA LLC               |       |         | 1,2          | 1.F FE                                                                                         | 1,650,608   | 83.735                               | 1,674,706  | 2,000,000 | 1,702,884                            | 0                                                   | 38,982                                          | 0                                                                      | 0                                                   | 1.750    | 4.421                | JD        | 1,556                                  | 35,000                        | 08/26/2022 | 06/15/2030                             |
| 26444H-AK-7             | DUKE ENERGY FLORIDA LLC               |       |         | 1,2          | 1.F FE                                                                                         | 216,773     | 84.832                               | 212,080    | 250,000   | 220,852                              | 0                                                   | 3,037                                           | 0                                                                      | 0                                                   | 2.400    | 4.135                | JD        | 267                                    | 6,000                         | 08/26/2022 | 12/15/2031                             |
| 27409L-AC-7             | EAST OHIO GAS CO                      |       |         | 1,2          | 2.A FE                                                                                         | 1,391,403   | 82.916                               | 1,181,549  | 1,425,000 | 1,397,097                            | 0                                                   | 3,667                                           | 0                                                                      | 0                                                   | 2.000    | 2.311                | JD        | 1,267                                  | 28,500                        | 08/26/2022 | 06/15/2030                             |
| 27409L-AE-3             | EAST OHIO GAS CO                      |       |         | 1,2          | 2.A FE                                                                                         | 1,185,254   | 65.007                               | 812,586    | 1,250,000 | 1,186,529                            | 0                                                   | 1,131                                           | 0                                                                      | 0                                                   | 3.000    | 3.259                | JD        | 1,667                                  | 37,500                        | 08/26/2022 | 06/15/2050                             |
| 278642-AV-5             | EBAY INC                              |       |         | 1,2          | 2.A FE                                                                                         | 1,893,752   | 96.068                               | 1,921,352  | 2,000,000 | 1,948,843                            | 0                                                   | 41,002                                          | 0                                                                      | 0                                                   | 1.900    | 4.123                | MS        | 11,611                                 | 38,000                        | 08/26/2022 | 03/11/2025                             |
| 278642-AX-1             | EBAY INC                              |       |         | 1,2          | 2.A FE                                                                                         | 227,134     | 92.633                               | 231,581    | 250,000   | 235,070                              | 0                                                   | 5,915                                           | 0                                                                      | 0                                                   | 1.400    | 4.084                | MN        | 496                                    | 3,500                         | 08/26/2022 | 05/10/2026                             |
| 278865-BL-3             | ECOLAB INC                            |       |         | 1,2          | 1.G FE                                                                                         | 91,942      | 91.891                               | 91,891     | 100,000   | 94,258                               | 0                                                   | 1,729                                           | 0                                                                      | 0                                                   | 1.650    | 3.635                | FA        | 688                                    | 1,650                         | 08/26/2022 | 02/01/2027                             |
| 29280H-AA-0             | ENEL FINANCE AMERICA LLC              |       |         | 1,2          | 2.B FE                                                                                         | 2,470,450   | 106.250                              | 2,656,250  | 2,500,000 | 2,476,694                            | 0                                                   | 5,160                                           | 0                                                                      | 0                                                   | 7.100    | 7.387                | AO        | 37,965                                 | 177,500                       | 10/11/2022 | 10/14/2027                             |
| 29736R-AJ-9             | ESTEE LAUDER COMPANIES INC            |       |         | 1,2          | 1.F FE                                                                                         | 1,859,060   | 95.724                               | 1,914,482  | 2,000,000 | 1,894,709                            | 0                                                   | 29,635                                          | 0                                                                      | 0                                                   | 3.150    | 4.948                | MS        | 18,550                                 | 63,000                        | 10/14/2022 | 03/15/2027                             |
| 29736R-AN-0             | ESTEE LAUDER COMPANIES INC            |       |         | 1,2          | 1.F FE                                                                                         | 144,936     | 97.134                               | 145,701    | 150,000   | 147,906                              | 0                                                   | 2,212                                           | 0                                                                      | 0                                                   | 2.000    | 3.564                | JD        | 250                                    | 3,000                         | 08/26/2022 | 12/01/2024                             |
| 29736R-AP-5             | ESTEE LAUDER COMPANIES INC            |       |         | 1,2          | 1.F FE                                                                                         | 1,124,866   | 88.863                               | 1,110,789  | 1,250,000 | 1,145,519                            | 0                                                   | 15,377                                          | 0                                                                      | 0                                                   | 2.375    | 3.975                | JD        | 2,474                                  | 29,688                        | 08/26/2022 | 12/01/2029                             |
| 29736R-AR-1             | ESTEE LAUDER COMPANIES INC            |       |         | 1,2          | 1.F FE                                                                                         | 863,810     | 83.579                               | 835,791    | 1,000,000 | 886,256                              | 0                                                   | 13,490                                          | 0                                                                      | 0                                                   | 1.950    | 3.768                | MS        | 5,742                                  | 19,500                        | 04/25/2022 | 03/15/2031                             |
| 31428X-BV-7             | FEDEX CORP                            |       |         | 1,2          | 2.B FE                                                                                         | 995,170     | 92.626                               | 926,261    | 1,000,000 | 997,049                              | 0                                                   | 475                                             | 0                                                                      | 0                                                   | 3.100    | 3.158                | FA        | 12,572                                 | 31,000                        | 12/02/2019 | 08/05/2029                             |
| 316773-DE-7             | FIFTH THIRD BANCORP                   |       |         | 2,5          | 2.A FE                                                                                         | 1,195,788   | 95.326                               | 1,143,907  | 1,200,000 | 1,196,528                            | 0                                                   | 544                                             | 0                                                                      | 0                                                   | 4.055    | 4.126                | AO        | 8,921                                  | 48,660                        | 08/26/2022 | 04/25/2028                             |
| 360271-AJ-9             | FULTON FINANCIAL CORP                 |       |         |              | 2.B FE                                                                                         | 1,186,525   | 98.840                               | 1,176,190  | 1,190,000 | 1,189,665                            | 0                                                   | 443                                             | 0                                                                      | 0                                                   | 4.500    | 4.533                | MN        | 6,843                                  | 53,550                        | 06/08/2015 | 11/15/2024                             |
| 369550-AX-6             | GENERAL DYNAMICS CORP                 |       |         | 1,2          | 1.G FE                                                                                         | 2,834,058   | 94.277                               | 2,828,295  | 3,000,000 | 2,887,783                            | 0                                                   | 40,092                                          | 0                                                                      | 0                                                   | 2.125    | 3.634                | FA        | 24,083                                 | 63,750                        | 08/26/2022 | 08/15/2026                             |
| 369550-BK-3             | GENERAL DYNAMICS CORP                 |       |         | 1,2          | 1.G FE                                                                                         | 98,604      | 97.925                               | 97,925     | 100,000   | 99,314                               | 0                                                   | 527                                             | 0                                                                      | 0                                                   | 3.250    | 3.819                | AO        | 813                                    | 3,250                         | 08/26/2022 | 04/01/2025                             |
| 369550-BL-1             | GENERAL DYNAMICS CORP                 |       |         | 1,2          | 1.G FE                                                                                         | 2,441,750   | 97.427                               | 2,435,683  | 2,500,000 | 2,459,071                            | 0                                                   | 11,554                                          | 0                                                                      | 0                                                   | 3.500    | 4.043                | AO        | 21,875                                 | 87,500                        | 06/29/2022 | 04/01/2027                             |
| 370334-CQ-5             | GENERAL MILLS INC                     |       |         | 1,2          | 2.B FE                                                                                         | 4,874,650   | 83.628                               | 4,181,390  | 5,000,000 | 4,897,480                            | 0                                                   | 11,756                                          | 0                                                                      | 0                                                   | 2.250    | 2.542                | AO        | 24,063                                 | 112,500                       | 01/13/2022 | 10/14/2031                             |
| 37310P-AC-5             | GEORGETOWN UNIVERSITY                 |       |         | 1,2          | 1.G FE                                                                                         | 890,580     | 92.192                               | 921,916    | 1,000,000 | 893,285                              | 0                                                   | 2,049                                           | 0                                                                      | 0                                                   | 4.315    | 5.069                | AO        | 10,788                                 | 43,150                        | 09/07/2022 | 04/01/2049                             |
| 37310P-AE-1             | GEORGETOWN UNIVERSITY                 |       |         | 1,2          | 1.G FE                                                                                         | 849,872     | 86.283                               | 862,831    | 1,000,000 | 872,914                              | 0                                                   | 17,165                                          | 0                                                                      | 0                                                   | 2.247    | 4.612                | AO        | 5,618                                  | 22,470                        | 08/26/2022 | 04/01/2030                             |
| 375558-BF-9             | GILEAD SCIENCES INC                   |       |         | 1,2          | 2.A FE                                                                                         | 2,963,649   | 97.934                               | 2,938,029  | 3,000,000 | 2,977,027                            | 0                                                   | 9,948                                           | 0                                                                      | 0                                                   | 3.650    | 4.023                | MS        | 36,500                                 | 109,500                       | 08/26/2022 | 03/01/2026                             |
| 375558-BX-0             | GILEAD SCIENCES INC                   |       |         | 1,2          | 2.A FE                                                                                         | 108,866     | 89.035                               | 111,294    | 125,000   | 112,825                              | 0                                                   | 2,949                                           | 0                                                                      | 0                                                   | 1.200    | 4.026                | AO        | 375                                    | 1,500                         | 08/26/2022 | 10/01/2027                             |
| 38141G-WZ-3             | GOLDMAN SACHS GROUP INC               |       |         | 1,2,5        | 1.F FE                                                                                         | 339,967     | 96.557                               | 337,950    | 350,000   | 341,774                              | 0                                                   | 1,333                                           | 0                                                                      | 0                                                   | 4.223    | 4.729                | MN        | 2,463                                  | 14,781                        | 08/26/2022 | 05/01/2029                             |
| 38141G-XE-9             | GOLDMAN SACHS GROUP INC               |       |         | 1,2          | 1.F FE                                                                                         | 5,972,178   | 99.700                               | 5,982,018  | 6,000,000 | 5,997,406                            | 0                                                   | 18,819                                          | 0                                                                      | 0                                                   | 3.625    | 3.950                | FA        | 79,146                                 | 217,500                       | 08/26/2022 | 02/20/2024                             |
| 38141G-XS-8             | GOLDMAN SACHS GROUP INC               |       |         | 1,2,5        | 2.A FE                                                                                         | 182,992     | 94.876                               | 189,751    | 200,000   | 190,871                              | 0                                                   | 5,886                                           | 0                                                                      | 0                                                   | 0.855    | 3.485                | FA        | 660                                    | 1,710                         | 08/26/2022 | 02/12/2026                             |
| 38141G-YA-6             | GOLDMAN SACHS GROUP INC               |       |         | 1,2,5        | 2.A FE                                                                                         | 1,341,771   | 91.719                               | 1,375,791  | 1,500,000 | 1,392,658                            | 0                                                   | 37,892                                          | 0                                                                      | 0                                                   | 1.431    | 3.997                | MS        | 6,678                                  | 21,465                        | 08/26/2022 | 03/09/2027                             |
| 38141G-YM-0             | GOLDMAN SACHS GROUP INC               |       |         | 1,2,5        | 1.F FE                                                                                         | 224,135     | 91.412                               | 228,530    | 250,000   | 231,126                              | 0                                                   | 5,206                                           | 0                                                                      | 0                                                   | 1.948    | 4.202                | AO        | 947                                    | 4,870                         | 08/26/2022 | 10/21/2027                             |
| 38141G-ZK-3             | GOLDMAN SACHS GROUP INC               |       |         | 1,2,5        | 2.A FE                                                                                         | 1,250,000   | 92.781                               | 1,159,764  | 1,250,000 | 1,250,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 2.640    | 2.640                | FA        | 11,642                                 | 33,000                        | 01/19/2022 | 0                                      |

SCHEDULE D - PART 1

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

E10.12

| 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<br>Identification | Description                                 | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 384802-AE-4             | VW GRAINGER INC                             |       |         | 1,2          | 1.F FE                                                                                         | 1,906,082   | 96.368                               | 1,927,354  | 2,000,000 | 1,956,255                            | 0                                                   | 37,457                                          | 0                                                                      | 0                                                   | 1.850    | 3.862                | FA        | 13,978                                 | 37,000                        | 08/26/2022 | 02/15/2025                             |
| 404280-BK-4             | HSBC HOLDINGS PLC                           |       | C       | 2,5          | 1.G FE                                                                                         | 1,423,758   | 96.312                               | 1,444,683  | 1,500,000 | 1,440,478                            | 0                                                   | 12,441                                          | 0                                                                      | 0                                                   | 4.041    | 5.106                | MS        | 18,185                                 | 60,615                        | 08/26/2022 | 03/13/2028                             |
| 404280-BX-6             | HSBC HOLDINGS PLC                           |       | C       | 2,5          | 1.G FE                                                                                         | 975,482     | 97.689                               | 976,891    | 1,000,000 | 983,151                              | 0                                                   | 5,700                                           | 0                                                                      | 0                                                   | 4.292    | 4.968                | MS        | 12,995                                 | 42,920                        | 08/26/2022 | 09/12/2026                             |
| 404280-CH-0             | HSBC HOLDINGS PLC                           |       | C       | 2,5          | 1.G FE                                                                                         | 419,524     | 86.012                               | 430,058    | 500,000   | 430,807                              | 0                                                   | 8,416                                           | 0                                                                      | 0                                                   | 2.848    | 5.152                | JD        | 1,068                                  | 14,240                        | 08/26/2022 | 06/04/2031                             |
| 437076-BN-1             | HOME DEPOT INC                              |       |         | 1,2          | 1.F FE                                                                                         | 709,166     | 94.105                               | 705,787    | 750,000   | 722,131                              | 0                                                   | 9,639                                           | 0                                                                      | 0                                                   | 2.125    | 3.580                | MS        | 4,693                                  | 15,938                        | 08/26/2022 | 09/15/2026                             |
| 437076-CN-0             | HOME DEPOT INC                              |       |         | 1,2          | 1.F FE                                                                                         | 242,445     | 95.604                               | 239,010    | 250,000   | 244,524                              | 0                                                   | 1,542                                           | 0                                                                      | 0                                                   | 2.875    | 3.588                | AO        | 1,517                                  | 7,188                         | 08/26/2022 | 04/15/2027                             |
| 438516-CB-0             | HONEYWELL INTERNATIONAL INC                 |       |         | 1,2          | 1.F FE                                                                                         | 188,437     | 95.428                               | 190,856    | 200,000   | 193,942                              | 0                                                   | 4,101                                           | 0                                                                      | 0                                                   | 1.350    | 3.564                | JD        | 225                                    | 2,700                         | 08/26/2022 | 06/01/2025                             |
| 44107H-AF-9             | HOSPITAL FOR SPECIAL SURGERY                |       |         | 1,2          | 1.E FE                                                                                         | 139,910     | 62.683                               | 125,367    | 200,000   | 141,389                              | 0                                                   | 1,100                                           | 0                                                                      | 0                                                   | 2.667    | 4.578                | AO        | 1,334                                  | 5,334                         | 08/26/2022 | 10/01/2050                             |
| 452308-AR-0             | ILLINOIS TOOL WORKS INC                     |       |         | 1,2          | 1.E FE                                                                                         | 1,818,196   | 89.394                               | 1,787,874  | 2,000,000 | 1,825,963                            | 0                                                   | 5,778                                           | 0                                                                      | 0                                                   | 3.900    | 4.600                | MS        | 26,000                                 | 78,000                        | 08/26/2022 | 09/01/2042                             |
| 458140-BY-5             | INTEL CORP                                  |       |         | 1,2          | 1.F FE                                                                                         | 1,880,840   | 97.889                               | 1,957,770  | 2,000,000 | 1,908,178                            | 0                                                   | 22,729                                          | 0                                                                      | 0                                                   | 3.750    | 5.166                | FA        | 30,417                                 | 75,000                        | 10/13/2022 | 08/05/2027                             |
| 459200-JG-7             | INTERNATIONAL BUSINESS<br>MACHINES CORP     |       |         | 1            | 1.G FE                                                                                         | 147,622     | 97.365                               | 146,047    | 150,000   | 148,506                              | 0                                                   | 659                                             | 0                                                                      | 0                                                   | 3.450    | 3.942                | FA        | 1,898                                  | 5,175                         | 08/26/2022 | 02/19/2026                             |
| 459200-JZ-5             | INTERNATIONAL BUSINESS<br>MACHINES CORP     |       |         | 1            | 1.G FE                                                                                         | 97,523      | 97.111                               | 97,111     | 100,000   | 98,382                               | 0                                                   | 638                                             | 0                                                                      | 0                                                   | 3.300    | 4.023                | MN        | 422                                    | 3,300                         | 08/26/2022 | 05/15/2026                             |
| 459200-KT-7             | INTERNATIONAL BUSINESS<br>MACHINES CORP     |       |         | 1,2          | 1.G FE                                                                                         | 1,248,375   | 98.784                               | 1,234,800  | 1,250,000 | 1,248,806                            | 0                                                   | 304                                             | 0                                                                      | 0                                                   | 4.150    | 4.179                | JJ        | 22,191                                 | 51,875                        | 07/20/2022 | 07/27/2027                             |
| 46625H-QW-3             | JPMORGAN CHASE & CO                         |       |         | 2            | 1.G FE                                                                                         | 1,951,572   | 96.852                               | 1,937,046  | 2,000,000 | 1,968,968                            | 0                                                   | 12,921                                          | 0                                                                      | 0                                                   | 3.300    | 4.029                | AO        | 16,500                                 | 66,000                        | 08/26/2022 | 04/01/2026                             |
| 46647P-AM-8             | JPMORGAN CHASE & CO                         |       |         | 1,2,5        | 1.G FE                                                                                         | 975,930     | 94.745                               | 947,450    | 1,000,000 | 986,792                              | 0                                                   | 2,341                                           | 0                                                                      | 0                                                   | 3.509    | 3.800                | JJ        | 15,401                                 | 35,090                        | 02/21/2019 | 01/23/2029                             |
| 46647P-AV-8             | JPMORGAN CHASE & CO                         |       |         | 1,2,5        | 1.E FE                                                                                         | 1,458,486   | 97.024                               | 1,455,357  | 1,500,000 | 1,466,598                            | 0                                                   | 6,006                                           | 0                                                                      | 0                                                   | 4.203    | 4.677                | JJ        | 27,670                                 | 63,045                        | 08/26/2022 | 07/23/2029                             |
| 46647P-BE-5             | JPMORGAN CHASE & CO                         |       |         | 1,2,5        | 1.E FE                                                                                         | 1,318,247   | 88.595                               | 1,328,925  | 1,500,000 | 1,344,074                            | 0                                                   | 19,217                                          | 0                                                                      | 0                                                   | 2.739    | 4.537                | AO        | 8,674                                  | 41,085                        | 08/26/2022 | 10/15/2030                             |
| 46647P-CB-0             | JPMORGAN CHASE & CO                         |       |         | 1,2,5        | 1.G FE                                                                                         | 1,305,022   | 92.315                               | 1,338,563  | 1,450,000 | 1,352,726                            | 0                                                   | 35,526                                          | 0                                                                      | 0                                                   | 1.578    | 3.951                | AO        | 4,386                                  | 22,881                        | 08/26/2022 | 04/22/2027                             |
| 46647P-CT-1             | JPMORGAN CHASE & CO                         |       |         | 1,2,5        | 1.G FE                                                                                         | 234,038     | 96.254                               | 240,636    | 250,000   | 241,661                              | 0                                                   | 5,683                                           | 0                                                                      | 0                                                   | 1.561    | 3.639                | JD        | 228                                    | 3,903                         | 08/26/2022 | 12/10/2025                             |
| 46647P-DG-8             | JPMORGAN CHASE & CO                         |       |         | 1,2,5        | 1.G FE                                                                                         | 3,423,840   | 100.004                              | 3,500,130  | 3,500,000 | 3,430,532                            | 0                                                   | 6,692                                           | 0                                                                      | 0                                                   | 4.851    | 5.360                | JJ        | 73,574                                 | 0                             | 08/14/2023 | 07/25/2028                             |
| 46647P-DU-7             | JPMORGAN CHASE & CO                         |       |         | 1,2,5        | 1.G FE                                                                                         | 1,500,000   | 101.390                              | 1,520,855  | 1,500,000 | 1,500,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 5.299    | 5.302                | JJ        | 34,664                                 | 0                             | 07/17/2023 | 07/24/2029                             |
| 477854-AA-1             | JOHN D AND CATHERINE T<br>MACARTHUR FOUNDAT |       |         | 1,2          | 1.A FE                                                                                         | 1,594,004   | 78.345                               | 1,566,906  | 2,000,000 | 1,633,109                            | 0                                                   | 32,596                                          | 0                                                                      | 0                                                   | 1.299    | 4.396                | JD        | 2,165                                  | 19,485                        | 06/21/2023 | 12/01/2030                             |
| 478160-CQ-5             | JOHNSON & JOHNSON                           |       |         | 1,2          | 1.A FE                                                                                         | 553,597     | 83.985                               | 545,901    | 650,000   | 568,053                              | 0                                                   | 10,751                                          | 0                                                                      | 0                                                   | 1.300    | 3.433                | MS        | 2,817                                  | 8,450                         | 08/26/2022 | 09/01/2030                             |
| 49306S-AA-4             | KEYBANK NA                                  |       |         |              | 2.A FE                                                                                         | 4,825,570   | 93.990                               | 4,699,480  | 5,000,000 | 4,873,188                            | 0                                                   | 29,759                                          | 0                                                                      | 0                                                   | 4.390    | 5.137                | JD        | 10,365                                 | 219,500                       | 10/05/2022 | 12/14/2027                             |
| 49327M-3H-5             | KEYBANK NA                                  |       |         | 1,2          | 2.A FE                                                                                         | 1,296,090   | 93.631                               | 1,404,470  | 1,500,000 | 1,306,025                            | 0                                                   | 9,935                                           | 0                                                                      | 0                                                   | 5.000    | 6.946                | JJ        | 32,292                                 | 37,500                        | 05/05/2023 | 01/26/2033                             |
| 539830-CA-5             | LOCKHEED MARTIN CORP                        |       |         | 1,2          | 1.G FE                                                                                         | 1,511,025   | 101.425                              | 1,521,380  | 1,500,000 | 1,510,640                            | 0                                                   | (385)                                           | 0                                                                      | 0                                                   | 4.750    | 4.660                | FA        | 26,917                                 | 15,833                        | 07/19/2023 | 02/15/2034                             |
| 55903V-AZ-6             | WARNERMEDIA HOLDINGS INC                    |       |         | 1            | 2.C FE                                                                                         | 145,396     | 97.826                               | 146,739    | 150,000   | 147,768                              | 0                                                   | 1,767                                           | 0                                                                      | 0                                                   | 3.638    | 4.928                | MS        | 1,607                                  | 5,457                         | 08/26/2022 | 03/15/2025                             |
| 57629W-CQ-1             | MASSMUTUAL GLOBAL FUNDING II                |       |         | 1            | 1.D FE                                                                                         | 2,783,640   | 93.419                               | 2,802,576  | 3,000,000 | 2,846,126                            | 0                                                   | 46,636                                          | 0                                                                      | 0                                                   | 2.350    | 4.167                | JJ        | 32,704                                 | 70,500                        | 08/26/2022 | 01/14/2027                             |
| 57636Q-AN-4             | MASTERCARD INC                              |       |         | 1,2          | 1.E FE                                                                                         | 192,493     | 96.871                               | 193,742    | 200,000   | 196,433                              | 0                                                   | 2,930                                           | 0                                                                      | 0                                                   | 2.000    | 3.571                | MS        | 1,311                                  | 4,000                         | 08/26/2022 | 03/03/2025                             |
| 57636Q-AX-2             | MASTERCARD INC                              |       |         | 1,2          | 1.E FE                                                                                         | 3,041,490   | 103.080                              | 3,092,403  | 3,000,000 | 3,038,785                            | 0                                                   | (2,705)                                         | 0                                                                      | 0                                                   | 4.850    | 4.672                | MS        | 45,267                                 | 72,750                        | 03/13/2023 | 03/09/2033                             |
| 579780-AS-6             | MCCORMICK & COMPANY INC                     |       |         | 1,2          | 2.B FE                                                                                         | 1,849,450   | 82.014                               | 2,050,348  | 2,500,000 | 1,925,605                            | 0                                                   | 63,456                                          | 0                                                                      | 0                                                   | 1.850    | 5.840                | FA        | 17,472                                 | 46,250                        | 10/13/2022 | 02/15/2031                             |
| 58933Y-AR-6             | MERCK & CO INC                              |       |         | 1,2          | 1.E FE                                                                                         | 3,434,190   | 97.788                               | 3,422,591  | 3,500,000 | 3,469,616                            | 0                                                   | 26,428                                          | 0                                                                      | 0                                                   | 2.750    | 3.556                | FA        | 37,698                                 | 96,250                        | 08/26/2022 | 02/10/2025                             |
| 58933Y-AZ-8             | MERCK & CO INC                              |       |         | 1,2          | 1.E FE                                                                                         | 2,926,301   | 83.773                               | 2,932,045  | 3,500,000 | 3,013,323                            | 0                                                   | 64,853                                          | 0                                                                      | 0                                                   | 1.450    | 3.900                | JD        | 987                                    | 50,750                        | 08/26/2022 | 06/24/2030                             |
| 58933Y-BC-8             | MERCK & CO INC                              |       |         | 1,2          | 1.E FE                                                                                         | 91,588      | 91.768                               | 91,768     | 100,000   | 93,815                               | 0                                                   | 1,659                                           | 0                                                                      | 0                                                   | 1.700    | 3.629                | JD        | 99                                     | 1,700                         | 08/26/2022 | 06/10/2027                             |
| 58933Y-BK-0             | MERCK & CO INC                              |       |         | 1,2          | 1.E FE                                                                                         | 1,998,240   | 100.529                              | 2,010,574  | 2,000,000 | 1,998,328                            | 0                                                   | 88                                              | 0                                                                      | 0                                                   | 4.500    | 4.511                | MN        | 11,000                                 | 45,000                        | 05/08/2023 | 05/17/2033                             |
| 595620-AN-5             | MIDAMERICAN ENERGY CO                       |       |         | 1,2          | 1.F FE                                                                                         | 1,103,209   | 89.879                               | 1,123,481  | 1,250,000 | 1,105,303                            | 0                                                   | 2,095                                           | 0                                                                      | 0                                                   | 4.400    | 5.328                | AO        | 11,611                                 | 27,500                        | 06/21/2023 | 10/15/2044                             |
| 617446-8P-7             | MORGAN STANLEY                              |       |         | 1,2,5        | 1.E FE                                                                                         | 4,560,960   | 92.073                               | 3,682,920  | 4,000,000 | 4,371,651                            | 0                                                   | (55,171)                                        | 0                                                                      | 0                                                   | 3.622    | 2.031                | AO        | 36,220                                 | 144,880                       | 06/24/2020 | 04/01/2031                             |
| 61746B-EF-9             | MORGAN STANLEY                              |       |         | 1            | 1.E FE                                                                                         | 1,960,680   | 96.980                               | 1,939,594  | 2,000,000 | 1,972,035                            | 0                                                   | 8,443                                           | 0                                                                      | 0                                                   | 3.625    | 4.117                | JJ        | 32,424                                 | 72,500                        | 08/26/2022 | 01/20/2027                             |
| 61747Y-EC-5             | MORGAN STANLEY                              |       |         | 1,2,5        | 1.E FE                                                                                         | 4,688,987   | 90.994                               | 4,822,666  | 5,300,000 | 4,862,536                            | 0                                                   | 133,712                                         | 0                                                                      | 0                                                   | 1.512    | 4.158                | JJ        | 35,839                                 | 80,136                        | 09/08/2022 | 07/20/2027                             |
| 61747Y-EG-6             | MORGAN STANLEY                              |       |         | 1,2,5        | 1.E FE                                                                                         | 4,636,700   | 96.296                               | 4,814,790  | 5,000,000 | 4,816,672                            | 0                                                   | 120,448                                         | 0                                                                      | 0                                                   | 1.164    | 3.510                | AO        | 11,317                                 | 58,200                        | 06/28/2022 | 10/21/2025                             |
| 61747Y-ER-2             | MORGAN STANLEY                              |       |         | 1,2,5        | 1.G FE                                                                                         | 8,110,412   | 97.676                               | 7,960,618  | 8,150,000 | 8,115,636                            | 0                                                   | 3,444                                           | 0                                                                      | 0                                                   | 4.210    | 4.306                | AO        | 67,670                                 | 343,115                       | 08/26/2022 | 04/20/2028                             |
| 61747Y-FE-0             | MORGAN STANLEY                              |       |         | 1,2,5        | 1.E FE                                                                                         | 2,485,575   | 99.924                               | 2,498,090  | 2,500,000 | 2,486,377                            | 0                                                   | 802                                             | 0                                                                      | 0                                                   | 5.250    | 5.321                | AO        | 25,521                                 | 65,625                        | 05/08/2023 | 04/21/2034                             |
| 631005-BJ-3             | NARRAGANSETT ELECTRIC CO                    |       |         | 1,2          | 1.G FE                                                                                         | 1,172,231   | 91.623                               | 1,145,284  | 1,250,000 | 1,184,252                            | 0                                                   | 8,927                                           | 0                                                                      | 0                                                   | 3.395    | 4.363                | AO        | 9,666                                  | 42,438                        | 08/26/2022 | 04/09/2030                             |
| 641062-AV-6             | NESTLE HOLDINGS INC                         |       |         | 1,2          | 1.D FE                                                                                         | 449,817     | 90.888                               | 454,440    | 500,000   | 464,418                              | 0                                                   | 10,896                                          | 0                                                                      | 0                                                   | 1.150    | 3.648                | JJ        | 2,667                                  | 5,750                         | 08/26/2022 | 01/14/2027                             |
| 641062-BB-9             | NESTLE HOLDINGS INC                         |       |         | 1,2          | 1.D FE                                                                                         | 5,745,975   | 99.469                               | 5,719,491  | 5,750,000 | 5,747,035                            | 0                                                   | 775                                             | 0                                                                      | 0                                                   | 4.125    | 4.140                | AO        | 59,297                                 | 249,047                       | 09/06/2022 | 10/01/2027                             |
| 641062-BL-7             | NESTLE HOLDINGS INC                         |       |         | 1,2          | 1.D FE                                                                                         | 1,499,940   | 102.964                              | 1,544,460  | 1,500,000 | 1,499,943                            | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 5.000    | 5.001                | MS        | 22,708                                 | 0                             | 09/06/2023 | 09/12/2028                             |
| 64952W-DG-5             | NEW YORK LIFE GLOBAL FUNDING                |       |         |              | 1.B FE                                                                                         | 4,765,615   | 99.107                               | 4,806,704  | 4,850,000 | 4,835,493                            | 0                                                   | 51,951                                          | 0                                                                      | 0                                                   | 2.875    | 3.992                | AO        | 31,373                                 | 139,438                       | 08/26/2022 | 04/10/2024                             |
| 64952W-EQ-2             | NEW YORK LIFE GLOBAL FUNDING                |       |         |              | 1.B FE                                                                                         | 4,122,908   | 95.962                               | 4,078,372  | 4,250,000 | 4,157,832                            | 0                                                   | 25,923                                          | 0                                                                      | 0                                                   | 3.250    | 3.965                | AO        | 32,229                                 | 138,125                       | 08/26/2022 | 04/07/2027                             |
| 654106-AK-9             | NIKE INC                                    |       |         | 1,2          | 1.E FE                                                                                         | 3,623,939   | 91.939                               | 3,585,633  | 3,900,000 | 3,667,388                            | 0                                                   | 32,275                                          | 0                                                                      | 0                                                   | 2.850    | 3.938                | MS        | 29,023                                 | 111,150                       | 08/26/2022 | 03/27/2030                             |

SCHEDULE D - PART 1

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

E10.13

| 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<br>Identification | Description                                | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 65473P-AH-8             | NISOURCE INC                               |       |         | 1,2          | 2.B FE                                                                                         | 1,343,214   | 91.384                               | 1,370,757  | 1,500,000 | 1,369,558                            | 0                                                   | 19,627                                          | 0                                                                      | 0                                                   | 2.950    | 4.718                | MS        | 14,750                                 | 44,250                        | 08/26/2022 | 09/01/2029                             |
| 65473P-AK-1             | NISOURCE INC                               |       |         | 1,2          | 2.B FE                                                                                         | 90,871      | 93.476                               | 93,476     | 100,000   | 94,874                               | 0                                                   | 2,991                                           | 0                                                                      | 0                                                   | 0.950    | 4.255                | FA        | 359                                    | 950                           | 08/26/2022 | 08/15/2025                             |
| 665772-CT-4             | NORTHERN STATES POWER CO                   |       |         | 1,2          | 1.E FE                                                                                         | 440,639     | 85.655                               | 428,274    | 500,000   | 448,716                              | 0                                                   | 6,010                                           | 0                                                                      | 0                                                   | 2.250    | 3.888                | AO        | 2,813                                  | 11,250                        | 08/26/2022 | 04/01/2031                             |
| 668444-AC-6             | NORTHWESTERN UNIVERSITY                    |       |         | 1            | 1.B FE                                                                                         | 976,938     | 97.862                               | 978,618    | 1,000,000 | 977,426                              | 0                                                   | 488                                             | 0                                                                      | 0                                                   | 4.643    | 4.841                | JD        | 3,869                                  | 23,215                        | 06/21/2023 | 12/01/2044                             |
| 67021C-AK-3             | NSTAR ELECTRIC CO                          |       |         | 1,2          | 1.F FE                                                                                         | 2,421,625   | 96.845                               | 2,421,125  | 2,500,000 | 2,453,241                            | 0                                                   | 23,504                                          | 0                                                                      | 0                                                   | 3.250    | 4.302                | MN        | 10,382                                 | 81,250                        | 08/26/2022 | 11/15/2025                             |
| 67021C-AN-7             | NSTAR ELECTRIC CO                          |       |         | 1,2          | 1.F FE                                                                                         | 143,160     | 93.887                               | 140,830    | 150,000   | 144,396                              | 0                                                   | 917                                             | 0                                                                      | 0                                                   | 3.250    | 4.031                | MN        | 623                                    | 4,875                         | 08/26/2022 | 05/15/2029                             |
| 68233J-BH-6             | ONCOR ELECTRIC DELIVERY<br>COMPANY LLC     |       |         | 1,2          | 1.F FE                                                                                         | 976,306     | 96.280                               | 962,796    | 1,000,000 | 980,985                              | 0                                                   | 3,455                                           | 0                                                                      | 0                                                   | 3.700    | 4.135                | MN        | 4,728                                  | 37,000                        | 08/26/2022 | 11/15/2028                             |
| 68902V-AK-3             | OTIS WORLDWIDE CORP                        |       |         | 1,2          | 2.B FE                                                                                         | 1,048,853   | 88.843                               | 1,066,120  | 1,200,000 | 1,072,507                            | 0                                                   | 17,676                                          | 0                                                                      | 0                                                   | 2.565    | 4.575                | FA        | 11,628                                 | 30,780                        | 08/26/2022 | 02/15/2030                             |
| 693304-AT-4             | PECO ENERGY CO                             |       |         | 1,2          | 1.F FE                                                                                         | 2,426,570   | 97.105                               | 2,427,633  | 2,500,000 | 2,470,220                            | 0                                                   | 15,766                                          | 0                                                                      | 0                                                   | 3.150    | 3.846                | AO        | 16,625                                 | 78,750                        | 08/26/2022 | 10/15/2025                             |
| 693304-AX-5             | PECO ENERGY CO                             |       |         | 1,2          | 1.F FE                                                                                         | 760,190     | 71.732                               | 717,317    | 1,000,000 | 766,526                              | 0                                                   | 4,708                                           | 0                                                                      | 0                                                   | 3.000    | 4.550                | MS        | 8,833                                  | 30,000                        | 08/26/2022 | 09/15/2049                             |
| 693475-AZ-8             | PNC FINANCIAL SERVICES GROUP<br>INC        |       |         | 2            | 1.G FE                                                                                         | 997,200     | 87.557                               | 875,566    | 1,000,000 | 998,219                              | 0                                                   | 268                                             | 0                                                                      | 0                                                   | 2.550    | 2.582                | JJ        | 11,263                                 | 25,500                        | 01/16/2020 | 01/22/2030                             |
| 69352P-AQ-6             | PPL CAPITAL FUNDING INC                    |       |         | 1,2          | 2.A FE                                                                                         | 4,809,887   | 94.622                               | 4,021,452  | 4,250,000 | 4,617,054                            | 0                                                   | (55,821)                                        | 0                                                                      | 0                                                   | 4.125    | 2.565                | AO        | 37,010                                 | 175,313                       | 08/26/2022 | 04/15/2030                             |
| 713448-DF-2             | PEPSICO INC                                |       |         | 1,2          | 1.E FE                                                                                         | 2,443,140   | 96.621                               | 2,415,528  | 2,500,000 | 2,464,262                            | 0                                                   | 15,756                                          | 0                                                                      | 0                                                   | 2.850    | 3.548                | FA        | 25,135                                 | 71,250                        | 08/26/2022 | 02/24/2026                             |
| 713448-ES-3             | PEPSICO INC                                |       |         | 1,2          | 1.E FE                                                                                         | 994,630     | 91.787                               | 917,865    | 1,000,000 | 996,489                              | 0                                                   | 509                                             | 0                                                                      | 0                                                   | 2.750    | 2.812                | MS        | 7,792                                  | 27,500                        | 03/17/2020 | 03/19/2030                             |
| 713448-FA-1             | PEPSICO INC                                |       |         | 1,2          | 1.E FE                                                                                         | 2,509,308   | 82.537                               | 2,476,122  | 3,000,000 | 2,577,469                            | 0                                                   | 50,855                                          | 0                                                                      | 0                                                   | 1.400    | 3.657                | FA        | 14,700                                 | 42,000                        | 08/26/2022 | 02/25/2031                             |
| 713448-FE-3             | PEPSICO INC                                |       |         | 1,2          | 1.E FE                                                                                         | 858,692     | 84.687                               | 846,867    | 1,000,000 | 876,633                              | 0                                                   | 13,342                                          | 0                                                                      | 0                                                   | 1.950    | 3.791                | AO        | 3,792                                  | 19,500                        | 08/26/2022 | 10/21/2031                             |
| 713448-FL-7             | PEPSICO INC                                |       |         | 1,2          | 1.E FE                                                                                         | 1,248,400   | 97.817                               | 1,222,708  | 1,250,000 | 1,248,816                            | 0                                                   | 270                                             | 0                                                                      | 0                                                   | 3.600    | 3.625                | FA        | 16,625                                 | 48,750                        | 07/14/2022 | 02/18/2028                             |
| 744448-CT-6             | PUBLIC SERVICE COMPANY OF<br>COLORADO      |       |         | 1,2          | 1.F FE                                                                                         | 2,527,527   | 82.829                               | 2,484,873  | 3,000,000 | 2,593,021                            | 0                                                   | 48,888                                          | 0                                                                      | 0                                                   | 1.900    | 4.142                | JJ        | 26,283                                 | 57,000                        | 08/26/2022 | 01/15/2031                             |
| 74456Q-BR-6             | PUBLIC SERVICE ELECTRIC AND<br>GAS CO      |       |         | 1,2          | 1.F FE                                                                                         | 1,406,297   | 94.166                               | 1,412,484  | 1,500,000 | 1,435,908                            | 0                                                   | 22,026                                          | 0                                                                      | 0                                                   | 2.250    | 3.932                | MS        | 9,938                                  | 33,750                        | 08/26/2022 | 09/15/2026                             |
| 74456Q-BU-9             | PUBLIC SERVICE ELECTRIC AND<br>GAS CO      |       |         | 1,2          | 1.F FE                                                                                         | 1,450,740   | 97.024                               | 1,455,357  | 1,500,000 | 1,456,352                            | 0                                                   | 5,612                                           | 0                                                                      | 0                                                   | 3.700    | 4.446                | MN        | 9,250                                  | 27,750                        | 05/17/2023 | 05/01/2028                             |
| 74456Q-BX-3             | PUBLIC SERVICE ELECTRIC AND<br>GAS CO      |       |         | 1,2          | 1.F FE                                                                                         | 971,449     | 96.308                               | 963,080    | 1,000,000 | 977,258                              | 0                                                   | 4,322                                           | 0                                                                      | 0                                                   | 3.650    | 4.192                | MS        | 12,167                                 | 36,500                        | 08/26/2022 | 09/01/2028                             |
| 74456Q-CB-0             | PUBLIC SERVICE ELECTRIC AND<br>GAS CO      |       |         | 1,2          | 1.F FE                                                                                         | 4,264,844   | 88.559                               | 3,985,173  | 4,500,000 | 4,303,716                            | 0                                                   | 27,980                                          | 0                                                                      | 0                                                   | 2.450    | 3.232                | JJ        | 50,838                                 | 110,250                       | 08/26/2022 | 01/15/2030                             |
| 74456Q-CE-4             | PUBLIC SERVICE ELECTRIC AND<br>GAS CO      |       |         | 1,2          | 1.F FE                                                                                         | 1,861,032   | 58.707                               | 1,761,195  | 3,000,000 | 1,889,908                            | 0                                                   | 21,573                                          | 0                                                                      | 0                                                   | 2.050    | 4.433                | FA        | 25,625                                 | 61,500                        | 08/26/2022 | 08/01/2050                             |
| 75513E-CS-8             | RTX CORP                                   |       |         | 1,2          | 2.A FE                                                                                         | 1,836,660   | 101.385                              | 2,027,698  | 2,000,000 | 1,837,272                            | 0                                                   | 612                                             | 0                                                                      | 0                                                   | 5.375    | 5.967                | FA        | 37,028                                 | 0                             | 09/26/2023 | 02/27/2053                             |
| 756109-AZ-7             | REALTY INCOME CORP                         |       |         | 1,2          | 1.G FE                                                                                         | 198,555     | 91.286                               | 205,394    | 225,000   | 208,136                              | 0                                                   | 7,134                                           | 0                                                                      | 0                                                   | 0.750    | 4.357                | MS        | 497                                    | 1,688                         | 08/26/2022 | 03/15/2026                             |
| 756109-BE-3             | REALTY INCOME CORP                         |       |         | 1,2          | 1.G FE                                                                                         | 177,155     | 99.415                               | 173,977    | 175,000   | 176,233                              | 0                                                   | (695)                                           | 0                                                                      | 0                                                   | 4.625    | 4.185                | MN        | 1,349                                  | 8,094                         | 08/26/2022 | 11/01/2025                             |
| 75625Q-AE-9             | RECKITT BENCKISER TREASURY<br>SERVICES PLC | C     |         | 1,2          | 1.G FE                                                                                         | 3,796,704   | 94.943                               | 3,797,712  | 4,000,000 | 3,849,564                            | 0                                                   | 39,334                                          | 0                                                                      | 0                                                   | 3.000    | 4.171                | JD        | 1,667                                  | 120,000                       | 08/26/2022 | 06/26/2027                             |
| 797440-BU-7             | SAN DIEGO GAS & ELECTRIC CO                |       |         | 1,2          | 1.F FE                                                                                         | 3,066,603   | 95.225                               | 3,094,816  | 3,250,000 | 3,129,997                            | 0                                                   | 47,200                                          | 0                                                                      | 0                                                   | 2.500    | 4.152                | MN        | 10,382                                 | 81,250                        | 08/26/2022 | 05/15/2026                             |
| 806851-AK-7             | SCHLUMBERGER HOLDINGS CORP                 |       |         | 1,2          | 2.A FE                                                                                         | 2,342,637   | 97.216                               | 2,374,022  | 2,442,000 | 2,363,840                            | 0                                                   | 15,723                                          | 0                                                                      | 0                                                   | 3.900    | 4.718                | MN        | 95,238                                 | 95,238                        | 08/26/2022 | 05/17/2028                             |
| 828807-DG-9             | SIMON PROPERTY GROUP LP                    |       |         | 1,2          | 1.G FE                                                                                         | 96,496      | 97.598                               | 97,598     | 100,000   | 98,778                               | 0                                                   | 1,697                                           | 0                                                                      | 0                                                   | 2.000    | 3.795                | MS        | 600                                    | 2,000                         | 08/26/2022 | 09/13/2024                             |
| 845011-AC-9             | SOUTHWEST GAS CORP                         |       |         | 1,2          | 2.B FE                                                                                         | 5,261,468   | 84.544                               | 5,157,202  | 6,100,000 | 5,370,437                            | 0                                                   | 91,863                                          | 0                                                                      | 0                                                   | 2.200    | 4.281                | JD        | 5,964                                  | 134,200                       | 12/22/2022 | 06/15/2030                             |
| 845011-AF-2             | SOUTHWEST GAS CORP                         |       |         | 1,2          | 2.B FE                                                                                         | 1,747,673   | 103.108                              | 1,804,397  | 1,750,000 | 1,748,123                            | 0                                                   | 415                                             | 0                                                                      | 0                                                   | 5.800    | 5.831                | JD        | 8,458                                  | 101,500                       | 11/29/2022 | 12/01/2027                             |
| 85440K-AC-8             | LELAND STANFORD JUNIOR<br>UNIVERSITY       |       |         | 1,2          | 1.A FE                                                                                         | 178,776     | 90.498                               | 180,995    | 200,000   | 184,414                              | 0                                                   | 4,201                                           | 0                                                                      | 0                                                   | 1.289    | 3.741                | JD        | 215                                    | 2,578                         | 08/26/2022 | 06/01/2027                             |
| 855244-AT-6             | STARBUCKS CORP                             |       |         | 1,2          | 2.A FE                                                                                         | 2,397,378   | 96.340                               | 2,408,490  | 2,500,000 | 2,414,984                            | 0                                                   | 13,140                                          | 0                                                                      | 0                                                   | 3.550    | 4.236                | FA        | 33,528                                 | 88,750                        | 08/26/2022 | 08/15/2029                             |
| 857477-AN-3             | STATE STREET CORP                          |       |         | 1,2          | 1.E FE                                                                                         | 149,241     | 98.387                               | 147,581    | 150,000   | 149,680                              | 0                                                   | 324                                             | 0                                                                      | 0                                                   | 3.300    | 3.529                | JD        | 206                                    | 4,950                         | 08/26/2022 | 12/16/2024                             |
| 857477-BE-2             | STATE STREET CORP                          |       |         | 2,5          | 1.E FE                                                                                         | 96,917      | 97.508                               | 97,508     | 100,000   | 98,544                               | 0                                                   | 1,211                                           | 0                                                                      | 0                                                   | 2.354    | 3.385                | MN        | 392                                    | 2,354                         | 08/26/2022 | 11/01/2025                             |
| 857477-BT-9             | STATE STREET CORP                          |       |         | 2,5          | 1.F FE                                                                                         | 1,426,724   | 84.093                               | 1,471,626  | 1,750,000 | 1,460,121                            | 0                                                   | 26,488                                          | 0                                                                      | 0                                                   | 2.623    | 4.917                | FA        | 18,361                                 | 45,903                        | 09/26/2022 | 02/07/2033                             |
| 863667-AG-6             | STRYKER CORP                               |       |         | 1,2          | 2.A FE                                                                                         | 1,367,445   | 91.423                               | 1,371,341  | 1,500,000 | 1,372,266                            | 0                                                   | 3,525                                           | 0                                                                      | 0                                                   | 4.375    | 5.049                | MN        | 8,385                                  | 65,625                        | 08/26/2022 | 05/15/2044                             |
| 87264A-CQ-6             | T-MOBILE USA INC                           |       |         | 1,2          | 2.B FE                                                                                         | 996,900     | 85.293                               | 852,932    | 1,000,000 | 997,557                              | 0                                                   | 262                                             | 0                                                                      | 0                                                   | 2.700    | 2.733                | MS        | 7,950                                  | 27,000                        | 12/01/2021 | 03/15/2032                             |
| 87612E-BE-5             | TARGET CORP                                |       |         | 1            | 1.F FE                                                                                         | 3,864,256   | 96.133                               | 3,845,324  | 4,000,000 | 3,912,732                            | 0                                                   | 36,012                                          | 0                                                                      | 0                                                   | 2.500    | 3.501                | AO        | 21,111                                 | 100,000                       | 08/26/2022 | 04/15/2026                             |
| 882508-BK-9             | TEXAS INSTRUMENTS INC                      |       |         | 1,2          | 1.E FE                                                                                         | 113,788     | 91.948                               | 114,935    | 125,000   | 117,350                              | 0                                                   | 2,649                                           | 0                                                                      | 0                                                   | 1.125    | 3.519                | MS        | 414                                    | 1,406                         | 08/26/2022 | 09/15/2026                             |
| 883556-BZ-4             | THERMO FISHER SCIENTIFIC INC               |       |         | 1,2          | 1.G FE                                                                                         | 1,387,932   | 91.035                               | 1,365,521  | 1,500,000 | 1,407,023                            | 0                                                   | 14,196                                          | 0                                                                      | 0                                                   | 2.600    | 3.811                | AO        | 9,750                                  | 39,000                        | 08/26/2022 | 10/01/2029                             |
| 883556-CX-8             | THERMO FISHER SCIENTIFIC INC               |       |         | 1,2          | 1.G FE                                                                                         | 2,633,978   | 104.393                              | 2,870,819  | 2,750,000 | 2,636,131                            | 0                                                   | 2,154                                           | 0                                                                      | 0                                                   | 5.086    | 5.650                | FA        | 54,780                                 | 0                             | 10/05/2023 | 08/10/2033                             |
| 89236T-HP-3             | TOYOTA MOTOR CREDIT CORP                   |       |         | 1            | 1.E FE                                                                                         | 456,839     | 93.375                               | 466,877    | 500,000   | 474,796                              | 0                                                   | 13,366                                          | 0                                                                      | 0                                                   | 0.800    | 3.740                | AO        | 833                                    | 4,000                         | 08/26/2022 | 10/16/2025                             |

SCHEDULE D - PART 1

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

E10.14

| 1                                                                                   | 2                                        | Codes |         |           | 6                                                                         | 7           | Fair Value                     |             | 10          | 11                             | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates      |                                  |
|-------------------------------------------------------------------------------------|------------------------------------------|-------|---------|-----------|---------------------------------------------------------------------------|-------------|--------------------------------|-------------|-------------|--------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
|                                                                                     |                                          | 3     | 4       | 5         |                                                                           |             | 8                              | 9           |             |                                | 12                                         | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21         | 22                               |
| CUSIP Identification                                                                | Description                              | Code  | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used To Obtain Fair Value | Fair Value  | Par Value   | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired   | Stated Contractual Maturity Date |
| 89236T-JK-2                                                                         | TOYOTA MOTOR CREDIT CORP.                |       |         | 1         | 1.E FE                                                                    | 90,870      | 92.099                         | 92,099      | 100,000     | 93,959                         | 0                                          | 2,302                                     | 0                                                         | 0                                          | 1.125    | 3.716             | JD        | 41                            | 1,125                   | 08/26/2022 | 06/18/2026                       |
| 89236T-KJ-3                                                                         | TOYOTA MOTOR CREDIT CORP.                |       |         | 1         | 1.E FE                                                                    | 4,922,250   | 100.535                        | 5,026,725   | 5,000,000   | 4,940,051                      | 0                                          | 14,410                                    | 0                                                         | 0                                          | 4.550    | 4.907             | MS        | 63,826                        | 227,500                 | 10/05/2022 | 09/20/2027                       |
| 89236T-KQ-7                                                                         | TOYOTA MOTOR CREDIT CORP.                |       |         | 1         | 1.E FE                                                                    | 2,498,350   | 101.128                        | 2,528,203   | 2,500,000   | 2,498,641                      | 0                                          | 291                                       | 0                                                         | 0                                          | 4.625    | 4.640             | JJ        | 54,280                        | 57,813                  | 01/09/2023 | 01/12/2028                       |
| 89352H-AM-1                                                                         | TRANSCANADA PIPELINES LTD                |       | A       | 1,2       | 2.A FE                                                                    | 2,439,840   | 94.778                         | 2,369,455   | 2,500,000   | 2,445,304                      | 0                                          | 4,059                                     | 0                                                         | 0                                          | 4.625    | 4.901             | MS        | 38,542                        | 115,625                 | 08/26/2022 | 03/01/2034                       |
| 89788M-AB-8                                                                         | TRUIST FINANCIAL CORP.                   |       |         | 2         | 1.G FE                                                                    | 1,706,104   | 83.513                         | 1,461,469   | 1,750,000   | 1,713,510                      | 0                                          | 4,855                                     | 0                                                         | 0                                          | 1.950    | 2.284             | JD        | 2,465                         | 34,125                  | 08/26/2022 | 06/05/2030                       |
| 89788M-AD-4                                                                         | TRUIST FINANCIAL CORP.                   |       |         | 2,5       | 1.G FE                                                                    | 1,607,332   | 91.524                         | 1,624,544   | 1,775,000   | 1,662,614                      | 0                                          | 41,144                                    | 0                                                         | 0                                          | 1.267    | 3.550             | MS        | 7,434                         | 22,489                  | 08/26/2022 | 03/02/2027                       |
| 89788M-AE-2                                                                         | TRUIST FINANCIAL CORP.                   |       |         | 2,5       | 1.G FE                                                                    | 5,180,715   | 86.496                         | 5,362,752   | 6,200,000   | 5,271,554                      | 0                                          | 86,231                                    | 0                                                         | 0                                          | 1.887    | 5.129             | JD        | 7,800                         | 65,102                  | 09/25/2023 | 06/07/2029                       |
| 902674-ZZ-6                                                                         | UBS AG (LONDON BRANCH)                   |       | C       | 1         | 1.D FE                                                                    | 335,181     | 91.899                         | 344,622     | 375,000     | 348,750                        | 0                                          | 10,128                                    | 0                                                         | 0                                          | 1.250    | 4.335             | JD        | 391                           | 4,688                   | 08/26/2022 | 06/01/2026                       |
| 904764-AY-3                                                                         | UNILEVER CAPITAL CORP.                   |       |         | 1,2       | 1.E FE                                                                    | 4,347,261   | 95.356                         | 4,291,011   | 4,500,000   | 4,388,636                      | 0                                          | 30,729                                    | 0                                                         | 0                                          | 2.900    | 3.694             | MN        | 20,300                        | 130,500                 | 08/26/2022 | 05/05/2027                       |
| 904764-BH-9                                                                         | UNILEVER CAPITAL CORP.                   |       |         | 1,2       | 1.E FE                                                                    | 355,525     | 89.099                         | 356,394     | 400,000     | 363,151                        | 0                                          | 5,674                                     | 0                                                         | 0                                          | 2.125    | 3.952             | MS        | 2,715                         | 8,500                   | 08/26/2022 | 09/06/2029                       |
| 904764-BK-2                                                                         | UNILEVER CAPITAL CORP.                   |       |         | 1,2       | 1.E FE                                                                    | 1,977,346   | 82.862                         | 1,988,678   | 2,400,000   | 2,039,313                      | 0                                          | 46,108                                    | 0                                                         | 0                                          | 1.375    | 3.950             | MS        | 9,808                         | 33,000                  | 08/26/2022 | 09/14/2030                       |
| 904764-BS-5                                                                         | UNILEVER CAPITAL CORP.                   |       |         | 1,2       | 1.E FE                                                                    | 1,995,960   | 102.690                        | 2,053,792   | 2,000,000   | 1,996,188                      | 0                                          | 228                                       | 0                                                         | 0                                          | 4.875    | 4.921             | MS        | 30,604                        | 0                       | 09/05/2023 | 09/08/2028                       |
| 907818-EP-9                                                                         | UNION PACIFIC CORP.                      |       |         | 1,2       | 1.G FE                                                                    | 1,375,995   | 95.800                         | 1,436,993   | 1,500,000   | 1,406,812                      | 0                                          | 25,420                                    | 0                                                         | 0                                          | 3.000    | 5.077             | AO        | 9,500                         | 45,000                  | 10/12/2022 | 04/15/2027                       |
| 91159H-JA-9                                                                         | US BANCORP                               |       |         | 2         | 1.F FE                                                                    | 1,012,944   | 80.616                         | 1,007,703   | 1,250,000   | 1,048,075                      | 0                                          | 26,228                                    | 0                                                         | 0                                          | 1.375    | 4.221             | JJ        | 7,591                         | 17,188                  | 08/26/2022 | 07/22/2030                       |
| 91324P-DX-7                                                                         | UNITEDHEALTH GROUP INC.                  |       |         | 1         | 1.F FE                                                                    | 2,598,723   | 86.437                         | 2,593,095   | 3,000,000   | 2,660,323                      | 0                                          | 45,875                                    | 0                                                         | 0                                          | 2.000    | 4.033             | MN        | 7,667                         | 60,000                  | 08/26/2022 | 05/15/2030                       |
| 91481C-AB-6                                                                         | TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN |       |         | 2         | 1.D FE                                                                    | 1,331,010   | 81.738                         | 1,103,462   | 1,350,000   | 1,331,689                      | 0                                          | 500                                       | 0                                                         | 0                                          | 4.008    | 4.101             | FA        | 20,441                        | 54,108                  | 08/26/2022 | 08/15/2047                       |
| 92343V-FR-0                                                                         | VERIZON COMMUNICATIONS INC               |       |         | 1,2       | 2.A FE                                                                    | 2,295,500   | 82.009                         | 2,050,233   | 2,500,000   | 2,335,523                      | 0                                          | 20,836                                    | 0                                                         | 0                                          | 1.750    | 2.784             | JJ        | 19,566                        | 43,750                  | 01/19/2022 | 01/20/2031                       |
| 92343V-GN-8                                                                         | VERIZON COMMUNICATIONS INC               |       |         | 1,2       | 2.A FE                                                                    | 210,277     | 83.348                         | 210,871     | 253,000     | 215,265                        | 0                                          | 3,713                                     | 0                                                         | 0                                          | 2.355    | 4.555             | MS        | 1,754                         | 5,958                   | 08/26/2022 | 03/15/2032                       |
| 92556V-AB-2                                                                         | VIATRIS INC                              |       |         | 1,2       | 2.C FE                                                                    | 182,732     | 94.555                         | 189,109     | 200,000     | 190,696                        | 0                                          | 5,946                                     | 0                                                         | 0                                          | 1.650    | 4.966             | JD        | 83                            | 3,300                   | 08/26/2022 | 06/22/2025                       |
| 92826C-AD-4                                                                         | VISA INC.                                |       |         | 1,2       | 1.D FE                                                                    | 4,013,506   | 97.484                         | 3,899,356   | 4,000,000   | 3,989,642                      | 0                                          | 3,197                                     | 0                                                         | 0                                          | 3.150    | 3.245             | JD        | 5,950                         | 126,000                 | 08/26/2022 | 12/14/2025                       |
| 928668-BN-1                                                                         | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC  |       |         | 1,2       | 2.A FE                                                                    | 2,017,650   | 88.012                         | 2,200,288   | 2,500,000   | 2,118,972                      | 0                                          | 84,277                                    | 0                                                         | 0                                          | 1.625    | 6.079             | MN        | 4,175                         | 40,650                  | 10/13/2022 | 11/24/2027                       |
| 92939U-AJ-5                                                                         | WEC ENERGY GROUP INC.                    |       |         | 1,2       | 2.A FE                                                                    | 1,746,395   | 101.561                        | 1,777,325   | 1,750,000   | 1,747,229                      | 0                                          | 659                                       | 0                                                         | 0                                          | 5.150    | 5.197             | AO        | 22,531                        | 91,126                  | 09/22/2022 | 10/01/2027                       |
| 931142-ER-0                                                                         | WALMART INC.                             |       |         | 1,2       | 1.C FE                                                                    | 228,531     | 91.939                         | 229,847     | 250,000     | 235,359                        | 0                                          | 5,076                                     | 0                                                         | 0                                          | 1.050    | 3.330             | MS        | 758                           | 2,625                   | 08/26/2022 | 09/17/2026                       |
| 94974B-GP-9                                                                         | WELLS FARGO & CO.                        |       |         | 1         | 1.E FE                                                                    | 1,479,594   | 97.762                         | 1,466,436   | 1,500,000   | 1,488,227                      | 0                                          | 6,395                                     | 0                                                         | 0                                          | 3.550    | 4.021             | MS        | 13,608                        | 53,250                  | 08/26/2022 | 09/29/2025                       |
| 95000U-2A-0                                                                         | WELLS FARGO & CO.                        |       |         | 2,5       | 1.E FE                                                                    | 5,302,900   | 95.273                         | 4,763,665   | 5,000,000   | 5,196,103                      | 0                                          | (54,889)                                  | 0                                                         | 0                                          | 3.584    | 2.373             | MN        | 19,413                        | 179,200                 | 01/11/2022 | 05/22/2028                       |
| 95000U-2N-2                                                                         | WELLS FARGO & CO.                        |       |         | 1,2,5     | 1.E FE                                                                    | 703,848     | 95.914                         | 719,351     | 750,000     | 725,499                        | 0                                          | 16,119                                    | 0                                                         | 0                                          | 2.188    | 4.005             | AO        | 2,781                         | 16,410                  | 08/26/2022 | 04/30/2026                       |
| 95101V-AB-5                                                                         | WESLEYAN UNIVERSITY                      |       |         | 1,2       | 1.D FE                                                                    | 1,000,000   | 73.259                         | 732,585     | 1,000,000   | 1,000,000                      | 0                                          | 0                                         | 0                                                         | 0                                          | 3.369    | 3.369             | JJ        | 16,845                        | 33,690                  | 01/09/2020 | 07/01/2050                       |
| 95709T-AL-4                                                                         | EVERGY KANSAS CENTRAL INC                |       |         | 1,2       | 1.F FE                                                                    | 2,181,877   | 96.827                         | 2,178,617   | 2,250,000   | 2,208,968                      | 0                                          | 20,144                                    | 0                                                         | 0                                          | 3.250    | 4.252             | JD        | 6,094                         | 73,125                  | 08/26/2022 | 12/01/2025                       |
| 976656-CG-1                                                                         | WISCONSIN ELECTRIC POWER CO.             |       |         | 1,2       | 1.G FE                                                                    | 653,262     | 84.309                         | 632,315     | 750,000     | 656,666                        | 0                                          | 2,505                                     | 0                                                         | 0                                          | 4.250    | 5.251             | JD        | 2,656                         | 31,875                  | 08/26/2022 | 06/01/2044                       |
| 976656-CL-0                                                                         | WISCONSIN ELECTRIC POWER CO.             |       |         | 1,2       | 1.G FE                                                                    | 191,992     | 96.987                         | 193,974     | 200,000     | 196,601                        | 0                                          | 3,433                                     | 0                                                         | 0                                          | 2.050    | 3.883             | JD        | 182                           | 4,100                   | 08/26/2022 | 12/15/2024                       |
| 976826-BM-8                                                                         | CO                                       |       |         | 1,2       | 2.A FE                                                                    | 3,377,682   | 92.954                         | 3,067,472   | 3,300,000   | 3,340,646                      | 0                                          | (7,473)                                   | 0                                                         | 0                                          | 3.000    | 2.737             | JJ        | 49,500                        | 99,000                  | 08/26/2022 | 07/01/2029                       |
| 98389B-AW-0                                                                         | XCEL ENERGY INC                          |       |         | 1,2       | 2.A FE                                                                    | 177,121     | 89.392                         | 178,784     | 200,000     | 180,842                        | 0                                          | 2,772                                     | 0                                                         | 0                                          | 2.600    | 4.460             | JD        | 433                           | 5,200                   | 08/26/2022 | 12/01/2029                       |
| 1019999999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations        |                                          |       |         |           |                                                                           | 390,512,091 | XXX                            | 385,455,570 | 414,754,564 | 394,471,089                    | (216,649)                                  | 3,410,458                                 | 0                                                         | 0                                          | XXX      | XXX               | XXX       | 3,324,942                     | 11,110,059              | XXX        | XXX                              |
| Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities |                                          |       |         |           |                                                                           |             |                                |             |             |                                |                                            |                                           |                                                           |                                            |          |                   |           |                               |                         |            |                                  |
| 03464B-AA-6                                                                         | AOMT 2022-1 A1 - RMBS                    |       |         | 4         | 1.A                                                                       | 1,161,873   | 88.390                         | 1,074,539   | 1,215,674   | 1,174,601                      | 0                                          | 9,734                                     | 0                                                         | 0                                          | 2.881    | 4.128             | MON       | 2,919                         | 35,024                  | 08/26/2022 | 12/27/2066                       |
| 03464T-AA-7                                                                         | AOMT 2022-3 A1 - RMBS                    |       |         | 4         | 1.A FE                                                                    | 3,143,206   | 92.821                         | 2,999,245   | 3,231,206   | 3,171,815                      | 0                                          | 20,333                                    | 0                                                         | 0                                          | 4.000    | 4.983             | MON       | 10,771                        | 129,248                 | 08/26/2022 | 01/25/2067                       |
| 07336L-AB-9                                                                         | BVINV 2021-INV2 A2 - CMO/RMBS            |       |         | 4         | 1.A                                                                       | 999,155     | 80.529                         | 962,524     | 1,195,251   | 1,009,074                      | 0                                          | 8,842                                     | 0                                                         | 0                                          | 2.500    | 5.001             | MON       | 2,490                         | 29,881                  | 06/13/2022 | 06/26/2051                       |
| 07336N-AA-7                                                                         | BVINV 2022-INV2 A1 - CMO/RMBS            |       |         | 4         | 1.A                                                                       | 4,540,408   | 84.688                         | 4,036,249   | 4,766,050   | 4,550,767                      | 0                                          | 8,415                                     | 0                                                         | 0                                          | 3.000    | 3.645             | MON       | 11,915                        | 142,982                 | 08/26/2022 | 12/26/2051                       |
| 17290F-BA-6                                                                         | CMLTI 22INV1 A3B - CMO/RMBS              |       |         | 4         | 1.A                                                                       | 3,377,964   | 84.313                         | 3,239,723   | 3,842,518   | 3,398,034                      | 0                                          | 15,142                                    | 0                                                         | 0                                          | 3.000    | 4.794             | MON       | 9,606                         | 115,276                 | 09/09/2022 | 11/27/2051                       |
| 19685E-AA-9                                                                         | COLT 222 A1 - CMO/RMBS                   |       |         | 4         | 1.A FE                                                                    | 2,588,104   | 89.419                         | 2,446,127   | 2,735,587   | 2,590,096                      | 0                                          | 1,477                                     | 0                                                         | 0                                          | 2.994    | 3.213             | MON       | 6,825                         | 81,903                  | 08/26/2022 | 02/25/2067                       |
| 19688J-AA-5                                                                         | COLT 2020-2 A1 - CMO/RMBS                |       |         | 4         | 1.A FE                                                                    | 12,677      | 98.889                         | 12,582      | 12,724      | 12,705                         | 0                                          | 0                                         | 0                                                         | 0                                          | 1.853    | 1.863             | MON       | 20                            | 236                     | 08/26/2022 | 03/25/2065                       |
| 31574X-AA-6                                                                         | EFMT 2021-1 A1 - CMO/RMBS                |       |         | 4         | 1.A                                                                       | 257,281     | 85.812                         | 246,746     | 287,541     | 260,532                        | 0                                          | 2,558                                     | 0                                                         | 0                                          | 0.797    | 4.639             | MON       | 191                           | 2,292                   | 08/26/2022 | 02/25/2066                       |
| 33852E-AB-5                                                                         | FSMT 2021-2 A2 - CMO/RMBS                |       |         | 4         | 1.A                                                                       | 712,363     | 80.777                         | 664,129     | 822,173     | 719,662                        | 0                                          | 6,306                                     | 0                                                         | 0                                          | 2.500    | 4.457             | MON       | 1,713                         | 20,554                  | 08/26/2022 | 04/25/2051                       |
| 33852F-AE-6                                                                         | FSMT 2021-4 A5 - CMO/RMBS                |       |         | 4         | 1.A                                                                       | 1,621,322   | 86.031                         | 1,539,892   | 1,789,922   | 1,633,595                      | 0                                          | 10,421                                    | 0                                                         | 0                                          | 2.500    | 4.356             | MON       | 3,729                         | 44,748                  | 08/26/2022 | 06/26/2051                       |
| 33853H-AB-7                                                                         | FSMT 2021-13INV A2 - CMO/RMBS            |       |         | 4         | 1.A                                                                       | 1,345,383   | 84.250                         | 1,280,690   | 1,520,106   | 1,355,765                      | 0                                          | 7,230                                     | 0                                                         | 0                                          | 3.000    | 4.737             | MON       | 3,800                         | 45,603                  | 09/07/2022 | 12/25/2051                       |
| 55283Q-AA-2                                                                         | MFRA 2021-RPL1 A1 - RMBS                 |       |         | 4         | 1.A                                                                       | 1,244,270   | 84.268                         | 1,141,230   | 1,354,284   | 1,270,585                      | 0                                          | 2,582                                     | 0                                                         | 0                                          | 1.131    | 2.302             | MON       | 1,277                         | 15,321                  | 08/26/2022 | 07/25/2060                       |
| 64830M-AG-8                                                                         | NRZT 195 A1B - CMO/RMBS                  |       |         | 4         | 1.A                                                                       | 432,106     | 91.971                         | 411,701     | 447,644     | 434,897                        | 0                                          | 1,592                                     | 0                                                         | 0                                          | 3.500    | 4.729             | MON       | 1,306                         | 15,668                  | 08/26/2022 | 08/25/2059                       |
| 64831G-AB-1                                                                         | NRZT 21INV2 A2 - CMO/RMBS                |       |         | 4         | 1.A                                                                       | 1,447,557   | 80.109                         | 1,322,070   | 1,650,332   | 1,455,654                      | 0                                          | 4,805                                     | 0                                                         | 0                                          | 2.500    | 4.504             | MON       | 3,438                         | 41,258                  | 08/26/2022 | 09/25/2051                       |
| 67448W-AP-3                                                                         | OBX 2020-EXP3 A8 - CMO/RMBS              |       |         | 4         | 1.A                                                                       | 640,189     | 85.358                         | 578,977     | 678,294     | 639,109                        | 0                                          | (1,256)                                   | 0                                                         | 0                                          | 2.727    | 2.979             | MON       | 1,542                         | 20,148                  | 08/26/2022 | 06/25/2060                       |

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<br>Identification                                                                          | Description                  | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value  | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 67647A-AA-3                                                                                      | OCMT 221 A1 - CMO/RMBS       |       |         | 4            | 1.A                                                                                            | 17,470,267  | 92.732                               | 17,669,266 | 19,054,142 | 17,498,320                           | 0                                                   | 23,296                                          | 0                                                                      | 0                                                   | 4.500    | 5.037                | MON       | 14,291                                 | 857,567                       | 10/13/2022 | 11/25/2052                             |
| 67647L-AU-5                                                                                      | OCMT 2021-1 A19 - CMO/RMBS   |       |         | 4            | 1.A                                                                                            | 686,044     | 81.599                               | 650,702    | 797,441    | 693,226                              | 0                                                   | 5,547                                           | 0                                                                      | 0                                                   | 2.500    | 4.693                | MON       | 1,661                                  | 19,936                        | 08/26/2022 | 05/25/2051                             |
| 67648B-AA-0                                                                                      | BVINV 22INV1 A1 - CMO/RMBS   |       |         | 4            | 1.A                                                                                            | 1,154,984   | 85.125                               | 1,098,290  | 1,290,208  | 1,156,951                            | 0                                                   | 860                                             | 0                                                                      | 0                                                   | 3.000    | 4.716                | MON       | 3,226                                  | 38,706                        | 08/26/2022 | 12/26/2052                             |
| 81744K-AA-4                                                                                      | SEMT 232 A1 - CMO/RMBS       |       |         | 4            | 1.A                                                                                            | 4,349,017   | 96.018                               | 4,383,349  | 4,565,148  | 4,350,174                            | 0                                                   | 1,157                                           | 0                                                                      | 0                                                   | 5.000    | 5.884                | MON       | 19,021                                 | 171,193                       | 03/09/2023 | 03/25/2053                             |
| 81747C-AA-9                                                                                      | SEMT 2019-CH2 A1 - CMO/RMBS  |       |         | 4            | 1.A                                                                                            | 12,642      | 97.882                               | 12,391     | 12,659     | 12,635                               | 0                                                   | (4)                                             | 0                                                                      | 0                                                   | 4.500    | 4.407                | MON       | 47                                     | 570                           | 08/26/2022 | 08/25/2049                             |
| 81748C-AA-8                                                                                      | SEMT 2021-9 A1 - CMO/RMBS    |       |         | 4            | 1.A                                                                                            | 2,125,742   | 80.859                               | 1,963,325  | 2,428,073  | 2,143,678                            | 0                                                   | 13,793                                          | 0                                                                      | 0                                                   | 2.500    | 4.233                | MON       | 5,058                                  | 60,702                        | 08/26/2022 | 01/25/2052                             |
| 81749B-AA-9                                                                                      | SEMT 231 A1 - CMO/RMBS       |       |         | 4            | 1.A                                                                                            | 1,386,771   | 97.250                               | 1,363,118  | 1,401,664  | 1,387,062                            | 0                                                   | 291                                             | 0                                                                      | 0                                                   | 5.000    | 5.168                | MON       | 5,840                                  | 64,243                        | 01/18/2023 | 01/15/2053                             |
| 85209F-AA-4                                                                                      | SHMLT 2020-SH1 A1 - CMO/RMBS |       |         | 4            | 1.A                                                                                            | 22,262      | 99.167                               | 22,077     | 22,262     | 22,286                               | 0                                                   | (10)                                            | 0                                                                      | 0                                                   | 2.521    | 2.417                | MON       | 47                                     | 561                           | 02/12/2020 | 01/28/2050                             |
| 85573M-AB-5                                                                                      | STAR 2020-3 A2 - CMO/RMBS    |       |         | 4            | 1.B FE                                                                                         | 971,990     | 85.114                               | 851,141    | 1,000,000  | 977,167                              | 0                                                   | 4,886                                           | 0                                                                      | 0                                                   | 2.240    | 2.704                | MON       | 1,867                                  | 22,400                        | 08/26/2022 | 04/25/2065                             |
| 89175M-AA-1                                                                                      | TPMT 2018-3 A1 - RMBS        |       |         | 2            | 1.A                                                                                            | 427,287     | 96.382                               | 421,716    | 437,548    | 430,522                              | 0                                                   | 2,412                                           | 0                                                                      | 0                                                   | 3.750    | 4.810                | MON       | 1,367                                  | 16,408                        | 08/26/2022 | 05/28/2058                             |
| 89176V-AL-6                                                                                      | TPMT 2018-5 A1B - RMBS       |       |         | 4            | 1.A                                                                                            | 1,434,722   | 91.287                               | 1,369,309  | 1,500,000  | 1,450,272                            | 0                                                   | 9,967                                           | 0                                                                      | 0                                                   | 3.250    | 4.185                | MON       | 4,063                                  | 48,750                        | 08/26/2022 | 07/25/2058                             |
| 89178B-AA-2                                                                                      | TPMT 2019-4 A1 - CMO/RMBS    |       |         | 4            | 1.A                                                                                            | 754,146     | 93.543                               | 731,411    | 781,899    | 761,544                              | 0                                                   | 5,573                                           | 0                                                                      | 0                                                   | 2.900    | 4.264                | MON       | 1,890                                  | 22,675                        | 08/26/2022 | 10/27/2059                             |
| 89178B-AB-0                                                                                      | TPMT 2019-4 A2 - CMO/RMBS    |       |         | 4            | 1.A                                                                                            | 1,997,894   | 86.093                               | 1,721,865  | 2,000,000  | 1,997,430                            | 0                                                   | (339)                                           | 0                                                                      | 0                                                   | 3.250    | 3.251                | MON       | 5,417                                  | 65,000                        | 08/26/2022 | 10/27/2059                             |
| 89180D-AA-4                                                                                      | TPHT 21HE1 A1 - CMO/RMBS     |       |         | 4            | 1.A                                                                                            | 205,482     | 92.790                               | 199,992    | 215,531    | 210,365                              | 0                                                   | 3,683                                           | 0                                                                      | 0                                                   | 0.918    | 4.033                | MON       | 33                                     | 1,986                         | 08/26/2022 | 02/25/2063                             |
| 92539T-AB-9                                                                                      | VERUS 234 A2 - CMO/RMBS      |       |         | 2            | 1.C FE                                                                                         | 1,328,076   | 100.391                              | 1,333,279  | 1,328,087  | 1,329,385                            | 0                                                   | 1,309                                           | 0                                                                      | 0                                                   | 6.116    | 6.176                | MON       | 6,769                                  | 47,382                        | 05/15/2023 | 05/25/2068                             |
| 95002Q-AE-0                                                                                      | WFMBS 2020-2 A5 - CMO/RMBS   |       |         | 4            | 1.A                                                                                            | 3,041,198   | 83.205                               | 2,704,171  | 3,250,000  | 3,060,491                            | 0                                                   | 21,483                                          | 0                                                                      | 0                                                   | 3.000    | 3.933                | MON       | 8,125                                  | 97,500                        | 08/26/2022 | 02/25/2050                             |
| 95003A-AC-8                                                                                      | WFMBS 211 A3 - CMO/RMBS      |       |         | 4            | 1.A                                                                                            | 993,270     | 86.781                               | 992,823    | 1,144,053  | 1,005,708                            | 0                                                   | 11,912                                          | 0                                                                      | 0                                                   | 2.500    | 5.218                | MON       | 2,383                                  | 28,601                        | 12/06/2022 | 12/26/2050                             |
| 1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities |                              |       |         |              |                                                                                                | 61,885,650  | XXX                                  | 59,444,651 | 66,778,023 | 62,164,107                           | 0                                                   | 203,998                                         | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 142,646                                | 2,304,321                     | XXX        | XXX                                    |
| Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities               |                              |       |         |              |                                                                                                |             |                                      |            |            |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 03880X-AA-4                                                                                      | ARCLO 2022-FL1 A - CMBS      |       | C       | 4,5          | 1.A FE                                                                                         | 4,500,000   | 98.125                               | 4,415,613  | 4,500,000  | 4,500,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 6.796    | 6.894                | MON       | 14,442                                 | 286,332                       | 01/26/2022 | 01/15/2037                             |
| 05492V-AF-2                                                                                      | BBCMS 2020-C7 A5 - CMBS      |       |         | 4            | 1.A                                                                                            | 4,631,658   | 84.039                               | 3,865,796  | 4,600,000  | 4,602,847                            | 0                                                   | (2,019)                                         | 0                                                                      | 0                                                   | 2.037    | 2.002                | MON       | 7,809                                  | 93,702                        | 08/26/2022 | 04/17/2053                             |
| 055983-AA-8                                                                                      | BSPRT 2022-FL8 A - CMBS      |       | C       | 4,5          | 1.A FE                                                                                         | 5,923,933   | 98.434                               | 5,906,030  | 6,000,000  | 5,979,688                            | 0                                                   | 37,351                                          | 0                                                                      | 0                                                   | 7.088    | 7.268                | MON       | 20,084                                 | 384,817                       | 08/26/2022 | 02/17/2037                             |
| 06539W-BA-3                                                                                      | BANK 2020-BNK25 A4 - CMBS    |       |         | 4            | 1.A                                                                                            | 1,262,400   | 86.447                               | 1,080,588  | 1,250,000  | 1,257,136                            | 0                                                   | (1,522)                                         | 0                                                                      | 0                                                   | 2.399    | 2.281                | MON       | 2,499                                  | 29,988                        | 01/27/2020 | 01/18/2063                             |
| 06539X-AC-8                                                                                      | BANK 2020-BNK27 A4 - CMBS    |       |         | 4            | 1.A                                                                                            | 7,012,412   | 81.343                               | 6,263,433  | 7,700,000  | 7,117,386                            | 0                                                   | 83,622                                          | 0                                                                      | 0                                                   | 1.901    | 3.284                | MON       | 12,198                                 | 146,377                       | 08/26/2022 | 04/17/2063                             |
| 065403-BB-2                                                                                      | BANK 2019-BNK17 A3 - CMBS    |       |         | 4            | 1.A                                                                                            | 141,378     | 92.570                               | 138,855    | 150,000    | 142,976                              | 0                                                   | 1,198                                           | 0                                                                      | 0                                                   | 3.456    | 4.517                | MON       | 432                                    | 5,184                         | 08/26/2022 | 04/17/2052                             |
| 065404-BB-0                                                                                      | BANK 2018-BNK10 A5 - CMBS    |       |         | 4            | 1.A                                                                                            | 2,723,242   | 94.695                               | 2,367,374  | 2,500,000  | 2,614,021                            | 0                                                   | (27,670)                                        | 0                                                                      | 0                                                   | 3.688    | 2.464                | MON       | 7,683                                  | 92,200                        | 11/21/2019 | 02/17/2061                             |
| 06540B-BC-2                                                                                      | BANK 2019-BNK21 A4 - CMBS    |       |         | 4            | 1.A                                                                                            | 267,696     | 88.919                               | 263,949    | 296,843    | 272,964                              | 0                                                   | 3,879                                           | 0                                                                      | 0                                                   | 2.600    | 4.422                | MON       | 643                                    | 7,718                         | 08/26/2022 | 10/18/2052                             |
| 06540B-BG-3                                                                                      | BANK 2019-BNK21 AS - CMBS    |       |         | 4            | 1.A                                                                                            | 1,554,718   | 78.887                               | 1,380,525  | 1,750,000  | 1,582,621                            | 0                                                   | 19,979                                          | 0                                                                      | 0                                                   | 3.093    | 5.026                | MON       | 4,511                                  | 54,128                        | 08/26/2022 | 10/18/2052                             |
| 06540L-BF-3                                                                                      | BANK 2021-BNK37 A5 - CMBS    |       |         | 4            | 1.A                                                                                            | 131,081     | 84.055                               | 126,082    | 150,000    | 133,410                              | 0                                                   | 1,742                                           | 0                                                                      | 0                                                   | 2.618    | 4.313                | MON       | 327                                    | 3,927                         | 08/26/2022 | 11/18/2064                             |
| 06540M-BH-7                                                                                      | BANK 2022-BNK41 A4 - CMBS    |       |         | 4            | 1.A                                                                                            | 3,430,643   | 91.896                               | 3,216,374  | 3,500,000  | 3,438,222                            | 0                                                   | 5,372                                           | 0                                                                      | 0                                                   | 3.916    | 4.110                | MON       | 11,422                                 | 134,495                       | 07/20/2022 | 04/17/2065                             |
| 06540X-BF-7                                                                                      | BANK 2019-BNK22 A3 - CMBS    |       |         | 4            | 1.A                                                                                            | 537,102     | 86.978                               | 521,866    | 600,000    | 547,670                              | 0                                                   | 7,761                                           | 0                                                                      | 0                                                   | 2.726    | 4.501                | MON       | 1,363                                  | 16,356                        | 08/26/2022 | 11/17/2062                             |
| 06650A-AE-7                                                                                      | BANK 2017-BNK8 A4 - CMBS     |       |         | 4            | 1.A                                                                                            | 962,560     | 89.983                               | 899,833    | 1,000,000  | 971,237                              | 0                                                   | 6,466                                           | 0                                                                      | 0                                                   | 3.488    | 4.307                | MON       | 2,907                                  | 34,880                        | 08/26/2022 | 11/18/2050                             |
| 08160B-AD-6                                                                                      | BMARK 2018-B5 A4 - CMBS      |       |         | 4            | 1.A                                                                                            | 993,510     | 95.791                               | 957,907    | 1,000,000  | 994,521                              | 0                                                   | 751                                             | 0                                                                      | 0                                                   | 4.208    | 4.340                | MON       | 3,506                                  | 42,076                        | 08/26/2022 | 07/17/2051                             |
| 08162C-AD-2                                                                                      | BMARK 2018-B6 A4 - CMBS      |       |         | 4            | 1.A                                                                                            | 1,565,331   | 94.574                               | 1,307,019  | 1,382,000  | 1,483,910                            | 0                                                   | (20,925)                                        | 0                                                                      | 0                                                   | 4.261    | 2.549                | MON       | 4,907                                  | 58,887                        | 12/13/2019 | 10/13/2051                             |
| 08162R-AC-1                                                                                      | BMARK 2021-B23 4A1 - CMBS    |       |         | 4            | 1.A                                                                                            | 208,113     | 78.375                               | 195,938    | 250,000    | 214,161                              | 0                                                   | 4,434                                           | 0                                                                      | 0                                                   | 1.823    | 4.324                | MON       | 380                                    | 4,557                         | 08/26/2022 | 02/18/2054                             |
| 08162T-BA-0                                                                                      | BMARK 2018-B7 A3 - CMBS      |       |         | 4            | 1.A                                                                                            | 2,955,120   | 95.050                               | 2,851,496  | 3,000,000  | 2,963,430                            | 0                                                   | 6,143                                           | 0                                                                      | 0                                                   | 4.241    | 4.543                | MON       | 10,603                                 | 127,230                       | 08/26/2022 | 05/16/2053                             |
| 08163C-BB-4                                                                                      | BMARK 2021-B24 A4 - CMBS     |       |         | 4            | 1.A                                                                                            | 172,920     | 81.851                               | 163,702    | 200,000    | 177,071                              | 0                                                   | 3,021                                           | 0                                                                      | 0                                                   | 2.264    | 4.386                | MON       | 377                                    | 4,528                         | 08/26/2022 | 03/17/2054                             |
| 125039-AF-4                                                                                      | CD 2017-CD6 A5 - CMBS        |       |         | 4            | 1.A                                                                                            | 1,765,393   | 92.975                               | 1,627,061  | 1,750,000  | 1,747,856                            | 0                                                   | (77)                                            | 0                                                                      | 0                                                   | 3.456    | 3.478                | MON       | 5,040                                  | 60,480                        | 08/26/2022 | 11/15/2050                             |
| 12592L-BH-4                                                                                      | COMM 2014-CCRE20 A3 - CMBS   |       |         | 4            | 1.A                                                                                            | 1,991,760   | 98.506                               | 2,010,959  | 2,041,449  | 2,023,134                            | 0                                                   | 23,127                                          | 0                                                                      | 0                                                   | 3.326    | 4.600                | MON       | 5,658                                  | 67,899                        | 08/26/2022 | 11/12/2047                             |
| 12593P-AW-2                                                                                      | COMM 2015-CCRE25 A4 - CMBS   |       |         | 4            | 1.A FE                                                                                         | 1,471,575   | 96.727                               | 1,450,899  | 1          |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |

SCHEDULE D - PART 1

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

E10.16

| 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<br>Identification                                                                         | Description              | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value  | Par Value   | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 36260J-AD-9                                                                                     | GSMS 2019-GC39 A4 - CMBS |       |         | 4            | 1.A                                                                                            | 190,442     | 90.569                               | 181,138     | 200,000     | 192,147                              | 0                                                   | 1,275                                           | 0                                                                      | 0                                                   | 3.567    | 4.428                | MON       | 595                                    | 7,134                         | 08/26/2022 | 05/10/2052                             |
| 403950-AA-6                                                                                     | HGI 22FL3 A - CMBS       |       |         | 4,5          | 1.A FE                                                                                         | 1,972,922   | 98.681                               | 1,973,621   | 2,000,000   | 1,999,551                            | 0                                                   | 14,515                                          | 0                                                                      | 0                                                   | 7.024    | 7.178                | MON       | 5,073                                  | 132,474                       | 08/26/2022 | 04/21/2037                             |
| 465968-AE-5                                                                                     | JPMCC 2017-JP7 A5 - CMBS |       |         | 4            | 1.A                                                                                            | 1,926,960   | 92.574                               | 1,851,474   | 2,000,000   | 1,945,141                            | 0                                                   | 13,581                                          | 0                                                                      | 0                                                   | 3.454    | 4.298                | MON       | 5,757                                  | 69,080                        | 08/26/2022 | 09/15/2050                             |
| 46645J-AD-4                                                                                     | JPMBB 2015-C33 A4 - CMBS |       |         | 4            | 1.A FE                                                                                         | 980,470     | 96.405                               | 964,048     | 1,000,000   | 987,824                              | 0                                                   | 5,502                                           | 0                                                                      | 0                                                   | 3.770    | 4.420                | MON       | 3,141                                  | 37,697                        | 08/26/2022 | 12/17/2048                             |
| 61691G-AR-1                                                                                     | MSBAM 2016-C32 A3 - CMBS |       |         | 4            | 1.A                                                                                            | 1,828,200   | 95.119                               | 1,804,212   | 1,896,788   | 1,848,251                            | 0                                                   | 14,965                                          | 0                                                                      | 0                                                   | 3.459    | 4.414                | MON       | 5,467                                  | 65,610                        | 08/26/2022 | 12/17/2049                             |
| 61766E-BD-6                                                                                     | MSBAM 2016-C29 A3 - CMBS |       |         | 4            | 1.A FE                                                                                         | 2,152,149   | 95.938                               | 2,155,385   | 2,246,643   | 2,187,579                            | 0                                                   | 26,084                                          | 0                                                                      | 0                                                   | 3.058    | 4.465                | MON       | 5,725                                  | 68,702                        | 08/26/2022 | 05/17/2049                             |
| 74331F-AA-9                                                                                     | PROG 2021-SFR1 A - CMBS  |       |         | 4            | 1.A FE                                                                                         | 876,574     | 90.640                               | 900,463     | 993,454     | 917,370                              | 0                                                   | 30,420                                          | 0                                                                      | 0                                                   | 1.052    | 4.595                | MON       | 871                                    | 10,451                        | 08/26/2022 | 03/18/2038                             |
| 74333D-AC-8                                                                                     | PROG 2021-SFR2 B - CMBS  |       |         | 4            | 1.D FE                                                                                         | 896,840     | 90.739                               | 907,390     | 1,000,000   | 930,966                              | 0                                                   | 25,535                                          | 0                                                                      | 0                                                   | 1.796    | 4.786                | MON       | 1,497                                  | 17,960                        | 08/26/2022 | 04/19/2038                             |
| 74333Q-AC-9                                                                                     | PROG 21SFR9 B - CMBS     |       |         | 4            | 1.D FE                                                                                         | 2,664,570   | 86.186                               | 2,585,589   | 3,000,000   | 2,683,329                            | 0                                                   | 13,993                                          | 0                                                                      | 0                                                   | 2.262    | 3.056                | MON       | 5,655                                  | 67,860                        | 08/26/2022 | 11/20/2040                             |
| 74334D-AA-1                                                                                     | PROG 22SFR6 A - CMBS     |       |         | 4            | 1.A FE                                                                                         | 1,248,138   | 96.585                               | 1,205,560   | 1,248,186   | 1,247,081                            | 0                                                   | (1,061)                                         | 0                                                                      | 0                                                   | 4.451    | 4.459                | MON       | 1,852                                  | 55,557                        | 07/25/2022 | 07/19/2039                             |
| 87666Y-AA-5                                                                                     | TCO 2022-DPM A - CMBS    |       |         | 4,5          | 1.A                                                                                            | 6,929,902   | 99.253                               | 6,947,715   | 7,000,000   | 7,015,451                            | 0                                                   | 8,460                                           | 0                                                                      | 0                                                   | 7.548    | 7.039                | MON       | 24,950                                 | 509,047                       | 05/02/2022 | 05/15/2037                             |
| 89612L-AB-2                                                                                     | TAH 2019-SFR1 B - CMBS   |       |         | 4            | 1.B FE                                                                                         | 1,328,376   | 94.312                               | 1,320,364   | 1,400,000   | 1,357,871                            | 0                                                   | 22,069                                          | 0                                                                      | 0                                                   | 2.999    | 4.800                | MON       | 3,499                                  | 41,986                        | 08/26/2022 | 03/18/2038                             |
| 89613G-AA-4                                                                                     | TAH 2020-SFR1 A - CMBS   |       |         | 4            | 1.A FE                                                                                         | 4,185,233   | 91.382                               | 4,097,061   | 4,483,425   | 4,399,653                            | 0                                                   | 121,235                                         | 0                                                                      | 0                                                   | 1.499    | 6.171                | MON       | 5,601                                  | 67,216                        | 08/26/2022 | 07/19/2038                             |
| 89616Q-AA-9                                                                                     | TCN 2022-SFR1 A - CMBS   |       |         | 4            | 1.A FE                                                                                         | 1,197,553   | 95.117                               | 1,188,106   | 1,249,103   | 1,211,453                            | 0                                                   | 11,277                                          | 0                                                                      | 0                                                   | 3.856    | 4.898                | MON       | 4,014                                  | 48,165                        | 08/26/2022 | 04/19/2039                             |
| 89616T-AA-3                                                                                     | TCN 2022-SFR2 A - CMBS   |       |         | 4            | 1.A FE                                                                                         | 1,994,178   | 97.946                               | 1,953,258   | 1,994,212   | 1,992,347                            | 0                                                   | 6                                               | 0                                                                      | 0                                                   | 4.849    | 4.868                | MON       | 3,223                                  | 96,712                        | 06/27/2022 | 07/19/2040                             |
| 92890K-AZ-8                                                                                     | WFRBS 2014-C22 A4 - CMBS |       |         | 4            | 1.A                                                                                            | 383,916     | 98.688                               | 385,934     | 391,065     | 388,218                              | 0                                                   | 3,589                                           | 0                                                                      | 0                                                   | 3.488    | 4.570                | MON       | 1,137                                  | 13,640                        | 08/26/2022 | 09/17/2057                             |
| 94989N-BE-6                                                                                     | WFCM 2015-C30 A4 - CMBS  |       |         | 4            | 1.A FE                                                                                         | 734,108     | 96.699                               | 725,243     | 750,000     | 740,802                              | 0                                                   | 5,004                                           | 0                                                                      | 0                                                   | 3.664    | 4.435                | MON       | 2,290                                  | 27,480                        | 08/26/2022 | 09/16/2058                             |
| 95000Y-AY-1                                                                                     | WFCM 2017-C40 A4 - CMBS  |       |         | 4            | 1.A FE                                                                                         | 3,608,363   | 94.398                               | 3,539,927   | 3,750,000   | 3,642,120                            | 0                                                   | 25,224                                          | 0                                                                      | 0                                                   | 3.581    | 4.431                | MON       | 11,191                                 | 134,288                       | 08/26/2022 | 10/17/2050                             |
| 95001M-AF-7                                                                                     | WFCM 2017-C38 A5 - CMBS  |       |         | 4            | 1.A                                                                                            | 1,919,580   | 93.955                               | 1,879,091   | 2,000,000   | 1,939,797                            | 0                                                   | 15,106                                          | 0                                                                      | 0                                                   | 3.453    | 4.391                | MON       | 5,755                                  | 69,060                        | 08/26/2022 | 07/15/2050                             |
| 95001V-AT-7                                                                                     | WFCM 2019-C51 A3 - CMBS  |       |         | 4            | 1.A                                                                                            | 232,100     | 89.384                               | 223,460     | 250,000     | 235,472                              | 0                                                   | 2,501                                           | 0                                                                      | 0                                                   | 3.055    | 4.373                | MON       | 636                                    | 7,638                         | 08/26/2022 | 06/17/2052                             |
| 95001V-AX-8                                                                                     | WFCM 2019-C51 AS - CMBS  |       |         | 4            | 1.A                                                                                            | 1,836,100   | 81.360                               | 1,627,195   | 2,000,000   | 1,871,111                            | 0                                                   | 28,030                                          | 0                                                                      | 0                                                   | 3.584    | 5.086                | MON       | 5,973                                  | 71,680                        | 08/26/2022 | 06/17/2052                             |
| 95001X-BA-3                                                                                     | WFCM 2019-C50 A4 - CMBS  |       |         | 4            | 1.A                                                                                            | 1,753,182   | 92.074                               | 1,611,291   | 1,750,000   | 1,747,341                            | 0                                                   | 562                                             | 0                                                                      | 0                                                   | 3.466    | 3.494                | MON       | 5,055                                  | 60,655                        | 08/26/2022 | 05/17/2052                             |
| 95002M-BA-6                                                                                     | WFCM 2019-C52 AS - CMBS  |       |         | 4            | 1.A                                                                                            | 1,328,940   | 84.414                               | 1,266,213   | 1,500,000   | 1,357,184                            | 0                                                   | 21,142                                          | 0                                                                      | 0                                                   | 3.143    | 5.122                | MON       | 3,929                                  | 47,145                        | 08/26/2022 | 08/16/2052                             |
| 1039999999 - Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities |                          |       |         |              |                                                                                                | 112,316,528 | XXX                                  | 107,590,529 | 116,270,823 | 113,369,064                          | 0                                                   | 842,797                                         | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 291,474                                | 4,168,028                     | XXX        | XXX                                    |
| Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities        |                          |       |         |              |                                                                                                |             |                                      |             |             |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 01749B-AA-7                                                                                     | ALLEG 6 A - CDO          |       | C       | 4,5          | 1.A FE                                                                                         | 817,222     | 99.978                               | 827,589     | 827,773     | 826,908                              | 0                                                   | 4,996                                           | 0                                                                      | 0                                                   | 6.794    | 6.911                | JAJO      | 11,873                                 | 50,819                        | 08/26/2022 | 01/17/2031                             |
| 03764D-AH-4                                                                                     | APID XII AR - CDO        |       | C       | 4,5          | 1.A FE                                                                                         | 2,399,668   | 99.972                               | 2,436,770   | 2,437,449   | 2,431,561                            | 0                                                   | 17,001                                          | 0                                                                      | 0                                                   | 6.735    | 6.963                | JAJO      | 35,115                                 | 147,956                       | 08/26/2022 | 04/15/2031                             |
| 03767J-AF-2                                                                                     | APID XXVII A1R - CDO     |       |         | 4,5          | 1.A FE                                                                                         | 2,111,403   | 99.696                               | 2,131,138   | 2,137,629   | 2,136,453                            | 0                                                   | 13,610                                          | 0                                                                      | 0                                                   | 6.594    | 6.692                | JAJO      | 29,759                                 | 126,900                       | 08/26/2022 | 07/17/2030                             |
| 04016L-AQ-0                                                                                     | ARES XLII AR - CDO       |       | C       | 4,5          | 1.A FE                                                                                         | 513,962     | 99.887                               | 513,379     | 513,962     | 513,962                              | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 6.594    | 5.768                | JAJO      | 6,589                                  | 30,790                        | 04/07/2021 | 01/24/2028                             |
| 04016N-BF-9                                                                                     | ARES XLIV 3R2 - CDO      |       |         | 4            | 1.C FE                                                                                         | 2,715,519   | 88.398                               | 2,651,943   | 3,000,000   | 2,757,582                            | 0                                                   | 31,598                                          | 0                                                                      | 0                                                   | 3.199    | 4.680                | JAJO      | 20,262                                 | 95,979                        | 08/26/2022 | 04/17/2034                             |
| 06760G-AA-9                                                                                     | BABSN 2018-I A1 - CDO    |       | C       | 4,5          | 1.A FE                                                                                         | 2,823,855   | 99.780                               | 2,860,095   | 2,866,401   | 2,860,636                            | 0                                                   | 19,956                                          | 0                                                                      | 0                                                   | 6.495    | 6.814                | JAJO      | 40,498                                 | 170,226                       | 08/26/2022 | 04/15/2031                             |
| 06760P-AC-5                                                                                     | BABSN 2018-III A1 - CDO  |       |         | 4,5          | 1.A FE                                                                                         | 1,177,715   | 100.080                              | 1,187,659   | 1,186,710   | 1,187,929                            | 0                                                   | 9,299                                           | 0                                                                      | 0                                                   | 6.627    | 6.427                | JAJO      | 15,948                                 | 71,256                        | 08/26/2022 | 07/20/2029                             |
| 12547D-AA-4                                                                                     | CIFC 2021-IV A - CDO     |       | C       | 4,5          | 1.A FE                                                                                         | 2,205,000   | 99.962                               | 2,249,152   | 2,250,000   | 2,236,419                            | 0                                                   | 18,323                                          | 0                                                                      | 0                                                   | 6.595    | 6.984                | JAJO      | 31,741                                 | 135,895                       | 08/26/2022 | 07/15/2033                             |
| 12549B-AY-4                                                                                     | CIFC 2013-II A12 - CDO   |       | C       | 4,5          | 1.A FE                                                                                         | 1,887,840   | 99.787                               | 1,909,102   | 1,913,174   | 1,911,038                            | 0                                                   | 16,227                                          | 0                                                                      | 0                                                   | 6.657    | 6.818                | JAJO      | 26,532                                 | 115,521                       | 08/26/2022 | 10/18/2030                             |
| 12553D-AJ-6                                                                                     | CIFC 2019-1 AR - CDO     |       | C       | 4,5          | 1.A FE                                                                                         | 2,213,575   | 100.000                              | 2,250,000   | 2,250,000   | 2,242,789                            | 0                                                   | 20,598                                          | 0                                                                      | 0                                                   | 6.777    | 7.002                | JAJO      | 30,922                                 | 138,523                       | 08/26/2022 | 04/20/2032                             |
| 14310K-AS-0                                                                                     | CGMS 2013-4 A1R - CDO    |       |         | 4,5          | 1.A FE                                                                                         | 1,793,426   | 99.807                               | 1,814,350   | 1,817,856   | 1,815,748                            | 0                                                   | 14,768                                          | 0                                                                      | 0                                                   | 6.545    | 6.805                | JAJO      | 25,450                                 | 108,875                       | 08/26/2022 | 01/15/2031                             |
| 14311D-BN-5                                                                                     | CGMS 2015-1 AR3 - CDO    |       |         | 4,5          | 1.A FE                                                                                         | 3,666,387   | 99.851                               | 3,712,067   | 3,717,616   | 3,709,814                            | 0                                                   | 23,962                                          | 0                                                                      | 0                                                   | 6.657    | 6.842                | JAJO      | 50,187                                 | 224,355                       | 08/26/2022 | 07/21/2031                             |
| 14314Q-AD-6                                                                                     | CARMX 2021-2 A4 - ABS    |       |         | 4            | 1.A FE                                                                                         | 93,246      | 94.529                               | 94,529      | 100,000     | 96,529                               | 0                                                   | 2,437                                           | 0                                                                      | 0                                                   | 0.810    | 3.445                | MON       | 36                                     | 810                           | 08/26/2022 | 12/15/2026                             |
| 14317D-AD-2                                                                                     | CARMX 2021-3 A4 - ABS    |       |         | 4            | 1.A FE                                                                                         | 621,732     | 93.203                               | 629,120     | 675,000     | 643,636                              | 0                                                   | 16,236                                          | 0                                                                      | 0                                                   | 0.740    | 3.383                | MON       | 222                                    | 4,995                         | 08/26/2022 | 01/15/2027                             |
| 14317H-AC-5                                                                                     | CARMX 2022-2 A3 - ABS    |       |         | 4            | 1.A FE                                                                                         | 2,944,991   | 98.383                               | 2,897,816   | 2,945,439   | 2,945,270                            | 0                                                   | 166                                             | 0                                                                      | 0                                                   | 3.520    | 3.522                | MON       | 4,569                                  | 102,796                       | 04/21/2022 | 02/16/2027                             |
| 14687J-AF-6                                                                                     | CRVNA 2021-P3 A4 - ABS   |       |         | 4            | 1.A FE                                                                                         | 310,115     | 92.053                               | 322,186     | 350,000     | 325,057                              | 0                                                   | 11,113                                          | 0                                                                      | 0                                                   | 1.030    | 4.677                | MON       | 210                                    | 3,605                         | 08/26/2022 | 06/10/2027                             |
| 26251L-AC-8                                                                                     | DRSLF 64 A - CDO         |       | C       | 4,5          | 1.A FE                                                                                         | 2,873,562   | 99.704                               | 2,896,516   | 2,905,119   | 2,895,102                            | 0                                                   | 13,290                                          | 0                                                                      | 0                                                   | 6.627    | 6.579                | JAJO      | 40,107                                 | 174,516                       | 08/26/2022 | 04/18/2031                             |
| 26251N-AB-6                                                                                     | DRSLF 60 A - CDO         |       |         | 4,5          | 1.A FE                                                                                         | 1,213,063   | 99.981                               | 1,232,116   | 1,232,355   | 1,229,319                            | 0                                                   | 9,023                                           | 0                                                                      | 0                                                   | 6.595    | 6.943                | JAJO      | 17,385                                 | 74,546                        | 08/26/2022 | 07/15/2031                             |
| 34532R-AA-4                                                                                     | FORDR 2018-REV1 A - ABS  |       |         | 4            | 1.A FE                                                                                         | 1,959,964   | 97.978                               | 1,959,560   | 2,000,000   | 1,982,113                            | 0                                                   | 16,539                                          | 0                                                                      | 0                                                   | 3.190    | 4.105                | MON       | 2,836                                  | 63,800                        | 08/26/2022 | 07/15/2031                             |
| 36263H-AA-6                                                                                     | GMREV 2021-1 A - ABS     |       |         | 4            | 1.A FE                                                                                         | 223,736     | 90.672                               | 226,680     | 250,000     | 232,031                              | 0                                                   | 6,196                                           | 0                                                                      | 0                                                   | 1.170    | 4.021                | MON       | 163                                    | 2,925                         | 08/26/2022 | 06/12/2034                             |
| 36265W-AD-5                                                                                     | GMCAR 2022-3 A3 - ABS    |       |         | 4            | 1.A FE                                                                                         | 1,249,991   | 98.450                               | 1,230,627   | 1,250,000   | 1,249,996                            | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 3.640    | 3.668                | MON       | 1,896                                  | 45,500                        | 07/06/2022 | 04/16/2027                             |
| 36318W-AK-6                                                                                     | GALXY XV ARR - CDO       |       |         | 4,5          | 1.A FE                                                                                         | 1,716,793   | 99.766                               | 1,736,544   | 1,740,615   | 1,741,026                            | 0                                                   | 9,127                                           | 0                                                                      | 0                                                   | 6.625    | 6.575                | JAJO      | 24,667                                 | 103,721                       | 08/26/2022 | 10/15/2030                             |
| 36320U-AC-4                                                                                     | GALXY XXVII A - CDO      |       |         | 4,5          | 1.A FE                                                                                         | 898,242     | 99.900                               | 911,510     | 912,422     | 910,074                              | 0                                                   | 6,741                                           | 0                                                                      | 0                                                   | 6.672    | 6.910                | FMAN      | 7,779                                  | 56,790                        | 08/26/2022 | 05/16/2031                             |
| 380149-AD-6                                                                                     | GMCAR 2021-2 A4 - ABS    |       |         | 4            | 1.A FE                                                                                         | 139,537     | 94.776                               | 142,165     | 150,000     | 144,422                              | 0                                                   | 3,635                                           | 0                                                                      | 0                                                   | 0.820    | 3.444                | MON       | 51                                     | 1,230                         | 08/26/2022 | 10/16/2026                             |
| 38123H-AN-4                                                                                     | GOLD9 IX AR2 - CDO       |       | C       | 4,5          | 1.A FE                                                                                         | 699,356     | 99.998                               | 706,760     | 706,777     | 703,225                              | 0                                                   | 3,091                                           | 0                                                                      | 0                                                   | 6.762    | 2.253                | JAJO      | 8,363                                  | 43,927                        | 08/26/2022 | 10/2                                   |

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<br>Identification                                                                               | Description                      | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value  | Par Value   | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 38137P-AQ-3                                                                                           | GLD10 X AR - CDO                 |       | D       | 4,5          | 1.A FE                                                                                         | 1,234,709   | 100.020                              | 1,250,245   | 1,250,000   | 1,249,137                            | 0                                                   | 9,595                                           | 0                                                                      | 0                                                   | 6.797    | 6.902                | JAJO      | 17,230                                 | 77,211                        | 08/26/2022 | 07/21/2031                             |
| 46651N-AA-2                                                                                           | JOLAR 2019-1 A - ABS             |       | C       | 2            | 1.G FE                                                                                         | 1,408,900   | 92.133                               | 1,514,369   | 1,643,679   | 1,417,256                            | 0                                                   | 6,249                                           | 0                                                                      | 0                                                   | 3.967    | 5.054                | MON       | 2,898                                  | 65,253                        | 08/26/2022 | 04/15/2044                             |
| 55400E-AA-7                                                                                           | MVWOT 201 A - RMBS               |       |         | 4            | 1.A FE                                                                                         | 252,452     | 93.076                               | 254,013     | 272,910     | 254,784                              | 0                                                   | 1,431                                           | 0                                                                      | 0                                                   | 1.740    | 5.393                | MON       | 145                                    | 4,749                         | 08/26/2022 | 10/20/2037                             |
| 55446M-AA-5                                                                                           | MAACH 1 A - ABS                  |       | C       | 2            | 2.A FE                                                                                         | 762,281     | 87.055                               | 738,264     | 848,043     | 766,971                              | 0                                                   | 3,511                                           | 0                                                                      | 0                                                   | 3.474    | 4.310                | MON       | 1,309                                  | 29,493                        | 08/26/2022 | 10/15/2039                             |
| 55820T-AJ-7                                                                                           | MDPK XXIII AR - CDO              |       | C       | 4,5          | 1.A FE                                                                                         | 1,199,132   | 99.950                               | 1,212,344   | 1,212,954   | 1,212,440                            | 0                                                   | 8,913                                           | 0                                                                      | 0                                                   | 6.619    | 6.699                | JAJO      | 14,719                                 | 73,720                        | 08/26/2022 | 07/28/2031                             |
| 55821C-AA-2                                                                                           | ATRM 40R AR2 - CDO               |       | C       | 4,5          | 1.A FE                                                                                         | 1,438,524   | 99.347                               | 1,449,568   | 1,459,098   | 1,456,522                            | 0                                                   | 9,281                                           | 0                                                                      | 0                                                   | 6.638    | 6.812                | FMAN      | 9,148                                  | 91,670                        | 08/26/2022 | 05/28/2030                             |
| 58769K-AE-4                                                                                           | MBALT 2021-B A4 - ABS            |       |         | 4            | 1.A FE                                                                                         | 473,914     | 99.418                               | 497,092     | 500,000     | 497,073                              | 0                                                   | 16,845                                          | 0                                                                      | 0                                                   | 0.510    | 4.332                | MON       | 113                                    | 2,550                         | 08/26/2022 | 03/15/2027                             |
| 63942K-AA-2                                                                                           | NAVSL 2021-G A - ABS             |       |         | 4            | 1.A FE                                                                                         | 229,202     | 87.689                               | 226,755     | 258,590     | 232,545                              | 0                                                   | 2,614                                           | 0                                                                      | 0                                                   | 1.580    | 4.676                | MON       | 182                                    | 4,090                         | 08/26/2022 | 04/15/2070                             |
| 63942M-AA-8                                                                                           | NAVSL 2022-A A - ABS             |       |         | 4            | 1.A FE                                                                                         | 1,231,572   | 87.819                               | 1,192,126   | 1,357,476   | 1,244,433                            | 0                                                   | 9,328                                           | 0                                                                      | 0                                                   | 2.230    | 4.605                | MON       | 1,345                                  | 30,301                        | 08/26/2022 | 07/15/2070                             |
| 65357L-AJ-4                                                                                           | NIAPK 1R AR - CDO                |       |         | 4,5          | 1.A FE                                                                                         | 1,958,312   | 99.800                               | 1,996,000   | 2,000,000   | 1,988,054                            | 0                                                   | 17,982                                          | 0                                                                      | 0                                                   | 6.664    | 7.033                | JAJO      | 28,139                                 | 120,149                       | 08/26/2022 | 07/19/2032                             |
| 65357L-AL-9                                                                                           | NIAPK 1R BR - CDO                |       |         | 4,5          | 1.C FE                                                                                         | 2,000,000   | 99.463                               | 1,989,250   | 2,000,000   | 2,000,000                            | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 7.264    | 7.329                | JAJO      | 30,672                                 | 132,316                       | 06/11/2021 | 07/19/2032                             |
| 74982W-AA-4                                                                                           | RACEP IX AA2 - CDO               |       | C       | 4,5          | 1.A FE                                                                                         | 2,374,626   | 99.645                               | 2,401,589   | 2,410,154   | 2,404,591                            | 0                                                   | 16,213                                          | 0                                                                      | 0                                                   | 6.485    | 6.805                | JAJO      | 33,433                                 | 142,887                       | 08/26/2022 | 10/15/2030                             |
| 78472J-AE-3                                                                                           | SPART 20T2 AT2 - RMBS            |       |         | 4            | 1.A FE                                                                                         | 2,118,517   | 93.284                               | 2,098,884   | 2,250,000   | 2,122,279                            | 0                                                   | 2,800                                           | 0                                                                      | 0                                                   | 1.830    | 2.074                | MON       | 1,830                                  | 41,175                        | 08/26/2022 | 11/15/2055                             |
| 82652N-AA-6                                                                                           | SRFC 2019-3 A - RMBS             |       |         | 4            | 1.A FE                                                                                         | 126,653     | 97.816                               | 129,753     | 132,649     | 128,796                              | 0                                                   | (277)                                           | 0                                                                      | 0                                                   | 2.340    | 3.907                | MON       | 95                                     | 3,104                         | 08/26/2022 | 08/20/2036                             |
| 89237J-AA-4                                                                                           | TALNT 2020-1 A - ABS             |       |         | 4            | 1.A FE                                                                                         | 3,173,773   | 95.136                               | 3,258,423   | 3,425,000   | 3,253,316                            | 0                                                   | 60,444                                          | 0                                                                      | 0                                                   | 1.350    | 3.531                | MON       | 771                                    | 42,863                        | 06/22/2023 | 05/25/2033                             |
| 92348K-AZ-6                                                                                           | VZMT 2022-6 A - RMBS             |       |         | 4            | 1.A FE                                                                                         | 1,249,935   | 98.591                               | 1,232,393   | 1,250,000   | 1,249,966                            | 0                                                   | 21                                              | 0                                                                      | 0                                                   | 3.670    | 3.700                | MON       | 1,402                                  | 45,875                        | 08/02/2022 | 01/22/2029                             |
| 92868K-AD-5                                                                                           | VALET 2021-1 A4 - ABS            |       |         | 4            | 1.A FE                                                                                         | 139,597     | 94.397                               | 141,595     | 150,000     | 144,074                              | 0                                                   | 3,325                                           | 0                                                                      | 0                                                   | 1.170    | 3.702                | MON       | 58                                     | 1,890                         | 08/26/2022 | 10/20/2028                             |
| 92916X-AJ-6                                                                                           | INGIM 2013-3 1RR - CDO           |       |         | 4,5          | 1.A FE                                                                                         | 982,833     | 100.023                              | 996,788     | 996,557     | 995,058                              | 0                                                   | 8,105                                           | 0                                                                      | 0                                                   | 6.807    | 7.000                | JAJO      | 14,132                                 | 61,876                        | 08/26/2022 | 10/20/2031                             |
| 94354K-AA-8                                                                                           | WAAV 2019-1 A - ABS              |       |         | 4            | 2.A FE                                                                                         | 1,280,492   | 83.835                               | 1,336,681   | 1,594,413   | 1,340,732                            | 0                                                   | 46,364                                          | 0                                                                      | 0                                                   | 3.597    | 10.169               | MON       | 2,549                                  | 57,359                        | 08/26/2022 | 09/15/2044                             |
| 98163J-AD-7                                                                                           | WOLS 2021-A A4 - ABS             |       |         | 4            | 1.A FE                                                                                         | 277,761     | 99.857                               | 291,119     | 291,535     | 291,134                              | 0                                                   | 9,709                                           | 0                                                                      | 0                                                   | 0.500    | 4.077                | MON       | 65                                     | 1,458                         | 08/26/2022 | 11/16/2026                             |
| 98163K-AD-4                                                                                           | WOART 2021-D A4 - ABS            |       |         | 4            | 1.A FE                                                                                         | 255,424     | 93.046                               | 255,878     | 275,000     | 263,000                              | 0                                                   | 5,628                                           | 0                                                                      | 0                                                   | 1.100    | 3.359                | MON       | 134                                    | 3,025                         | 08/26/2022 | 11/15/2027                             |
| 98163W-AC-0                                                                                           | WOART 2020-B A3 - ABS            |       |         | 4            | 1.A FE                                                                                         | 75,861      | 99.821                               | 77,094      | 77,233      | 77,153                               | 0                                                   | 1,023                                           | 0                                                                      | 0                                                   | 0.630    | 3.312                | MON       | 22                                     | 502                           | 08/26/2022 | 05/15/2025                             |
| 1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities |                                  |       |         |              |                                                                                                | 66,040,966  | XXX                                  | 66,631,813  | 68,357,656  | 66,876,077                           | 0                                                   | 546,560                                         | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 627,825                                | 3,282,807                     | XXX        | XXX                                    |
| 1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)                                  |                                  |       |         |              |                                                                                                | 630,755,235 | XXX                                  | 619,122,563 | 666,161,067 | 636,880,337                          | (216,649)                                           | 5,003,813                                       | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX       | 4,386,887                              | 20,865,215                    | XXX        | XXX                                    |
| Hybrid Securities, Issuer Obligations                                                                 |                                  |       |         |              |                                                                                                |             |                                      |             |             |                                      |                                                     |                                                 |                                                                        |                                                     |          |                      |           |                                        |                               |            |                                        |
| 060505-EU-4                                                                                           | BANK OF AMERICA CORP             |       |         | 2,5          | 2.B FE                                                                                         | 489,528     | 100.250                              | 481,200     | 480,000     | 486,183                              | 0                                                   | (2,579)                                         | 0                                                                      | 0                                                   | 6.300    | 5.666                | MS        | 9,324                                  | 30,240                        | 09/08/2022 | 12/29/2049                             |
| 060505-FQ-2                                                                                           | BANK OF AMERICA CORP             |       |         | 2,5          | 2.C FE                                                                                         | 1,280,475   | 94.250                               | 1,413,750   | 1,500,000   | 1,285,409                            | 0                                                   | 3,783                                           | 0                                                                      | 0                                                   | 4.300    | 5.322                | JJ        | 27,413                                 | 64,500                        | 09/12/2022 | 12/31/2049                             |
| 06055H-AB-9                                                                                           | BANK OF AMERICA CORP             |       |         | 2            | 2.C FE                                                                                         | 682,169     | 100.000                              | 690,000     | 690,000     | 682,339                              | 0                                                   | 116                                             | 0                                                                      | 0                                                   | 6.125    | 6.211                | JAJO      | 7,513                                  | 42,263                        | 09/08/2022 | 12/29/2049                             |
| 064058-AH-3                                                                                           | BANK OF NEW YORK MELLON CORP     |       |         | 2            | 2.A FE                                                                                         | 672,841     | 97.500                               | 667,875     | 685,000     | 673,143                              | 0                                                   | 226                                             | 0                                                                      | 0                                                   | 4.700    | 4.817                | MS        | 9,032                                  | 32,195                        | 09/08/2022 | 12/31/2049                             |
| 064058-AJ-9                                                                                           | BANK OF NEW YORK MELLON CORP     |       |         | 2            | 2.A FE                                                                                         | 500,610     | 93.625                               | 510,256     | 545,000     | 501,780                              | 0                                                   | 901                                             | 0                                                                      | 0                                                   | 3.700    | 4.203                | MJSD      | 616                                    | 20,165                        | 09/08/2022 | 12/29/2049                             |
| 064058-AL-4                                                                                           | BANK OF NEW YORK MELLON CORP     |       |         | 2            | 2.A FE                                                                                         | 1,221,000   | 86.500                               | 1,280,200   | 1,480,000   | 1,227,094                            | 0                                                   | 4,706                                           | 0                                                                      | 0                                                   | 3.750    | 4.918                | MJSD      | 1,696                                  | 55,500                        | 09/09/2022 | 12/29/2049                             |
| 26441C-BG-9                                                                                           | DUKE ENERGY CORP                 |       |         | 2            | 3.A FE                                                                                         | 2,075,000   | 98.750                               | 2,468,750   | 2,500,000   | 2,095,164                            | 0                                                   | 6,055                                           | 0                                                                      | 0                                                   | 4.875    | 6.119                | MS        | 35,547                                 | 121,875                       | 08/26/2022 | 12/31/2049                             |
| 46625H-JQ-4                                                                                           | JPMORGAN CHASE & CO              |       |         | 2,5          | 2.C FE                                                                                         | 505,455     | 99.900                               | 499,500     | 500,000     | 500,343                              | 0                                                   | (3,983)                                         | 0                                                                      | 0                                                   | 6.750    | 5.912                | FA        | 14,063                                 | 33,750                        | 09/08/2022 | 12/29/2049                             |
| 48128B-AF-8                                                                                           | JPMORGAN CHASE & CO              |       |         | 2,5          | 2.C FE                                                                                         | 2,655,075   | 98.375                               | 2,946,331   | 2,995,000   | 2,669,535                            | 0                                                   | 5,006                                           | 0                                                                      | 0                                                   | 5.000    | 5.800                | FA        | 62,396                                 | 149,750                       | 09/08/2022 | 12/31/2049                             |
| 48128B-AH-4                                                                                           | JPMORGAN CHASE & CO              |       |         | 2,5          | 2.C FE                                                                                         | 1,245,590   | 94.125                               | 1,360,106   | 1,445,000   | 1,250,338                            | 0                                                   | 3,633                                           | 0                                                                      | 0                                                   | 4.000    | 4.924                | AO        | 14,450                                 | 57,800                        | 09/08/2022 | 12/31/2049                             |
| 59156R-BT-4                                                                                           | METLIFE INC                      |       |         | 2,5          | 2.B FE                                                                                         | 1,128,100   | 97.875                               | 1,135,350   | 1,160,000   | 1,128,727                            | 0                                                   | 486                                             | 0                                                                      | 0                                                   | 5.875    | 6.083                | MS        | 20,066                                 | 68,150                        | 09/13/2022 | 12/31/2049                             |
| 59156R-CA-4                                                                                           | METLIFE INC                      |       |         | 2            | 2.B FE                                                                                         | 1,288,817   | 94.875                               | 1,323,506   | 1,395,000   | 1,291,503                            | 0                                                   | 2,130                                           | 0                                                                      | 0                                                   | 3.850    | 4.328                | MS        | 15,814                                 | 53,708                        | 12/08/2022 | 12/29/2049                             |
| 61745V-AB-9                                                                                           | MORGAN STANLEY                   |       |         | 2,5          | 2.C FE                                                                                         | 1,006,068   | 102.000                              | 1,091,400   | 1,070,000   | 1,007,407                            | 0                                                   | 1,340                                           | 0                                                                      | 0                                                   | 8.806    | 9.410                | MJSD      | 4,450                                  | 98,010                        | 09/08/2022 | 12/31/2049                             |
| 61762V-AA-9                                                                                           | MORGAN STANLEY                   |       |         | 2            | 2.C FE                                                                                         | 1,219,435   | 95.125                               | 1,155,769   | 1,215,000   | 1,218,104                            | 0                                                   | (1,032)                                         | 0                                                                      | 0                                                   | 5.875    | 5.772                | MS        | 21,018                                 | 71,381                        | 09/12/2022 | 12/29/2049                             |
| 665859-AQ-7                                                                                           | NORTHERN TRUST CORP              |       |         | 2,5          | 2.A FE                                                                                         | 1,479,460   | 94.000                               | 1,508,700   | 1,605,000   | 1,482,156                            | 0                                                   | 2,122                                           | 0                                                                      | 0                                                   | 4.600    | 5.137                | AO        | 18,458                                 | 67,505                        | 04/21/2023 | 12/29/2049                             |
| 693475-BD-6                                                                                           | PNC FINANCIAL SERVICES GROUP INC |       |         | 2            | 2.C FE                                                                                         | 500,915     | 94.500                               | 486,675     | 515,000     | 501,196                              | 0                                                   | 208                                             | 0                                                                      | 0                                                   | 6.000    | 6.208                | FMAN      | 3,948                                  | 30,900                        | 09/08/2022 | 12/29/2049                             |
| 693475-BF-1                                                                                           | PNC FINANCIAL SERVICES GROUP INC |       |         | 2            | 2.C FE                                                                                         | 685,791     | 96.875                               | 673,281     | 695,000     | 686,011                              | 0                                                   | 134                                             | 0                                                                      | 0                                                   | 6.200    | 6.301                | MJSD      | 1,915                                  | 43,090                        | 09/08/2022 | 12/29/2049                             |
| 743315-AU-7                                                                                           | PROGRESSIVE CORP                 |       |         | 2            | 2.A FE                                                                                         | 1,000,913   | 99.500                               | 1,079,575   | 1,085,000   | 1,002,613                            | 0                                                   | 1,305                                           | 0                                                                      | 0                                                   | 8.185    | 9.067                | MJSD      | 4,194                                  | 94,644                        | 09/08/2022 | 12/31/2049                             |
| 808513-BD-6                                                                                           | CHARLES SCHWAB CORP              |       |         | 2            | 2.C FE                                                                                         | 1,434,240   | 98.125                               | 1,413,000   | 1,440,000   | 1,434,381                            | 0                                                   | 97                                              | 0                                                                      | 0                                                   | 5.375    | 5.403                | MJSD      | 6,450                                  | 77,400                        | 09/09/2022 | 12/29/2049                             |
| 808513-BK-0                                                                                           | CHARLES SCHWAB CORP              |       |         | 2            | 2.C FE                                                                                         | 1,014,975   | 88.200                               | 1,031,940   | 1,170,000   | 1,018,647                            | 0                                                   | 2,832                                           | 0                                                                      | 0                                                   | 4.000    | 4.881                | MJSD      | 3,900                                  | 46,800                        | 09/09/2022 | 12/29/2049                             |
| 857477-BA-0                                                                                           | STATE STREET CORP                |       |         | 2            | 2.A FE                                                                                         | 1,003,781   | 98.625                               | 1,060,219   | 1,075,000   | 1,005,286                            | 0                                                   | 1,075                                           | 0                                                                      | 0                                                   | 8.185    | 8.823                | MJSD      | 4,155                                  | 60,469                        | 09/08/2022 | 12/29/2049                             |
| 89832Q-AC-3                                                                                           | TRUIST FINANCIAL CORP            |       |         | 2,5          | 2.B FE                                                                                         | 1,234,100   | 84.500                               | 1,212,575   | 1,435,000   | 1,238,115                            | 0                                                   | 3,001                                           | 0                                                                      | 0                                                   | 5.125    | 6.194                | JD        | 3,269                                  | 73,544                        | 09/09/2022 | 12/29/2049                             |

SCHEDULE D - PART 1

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

| 1                                                  | 2                                        | Codes |         |           | 6                                                                         | 7           | Fair Value                     |            | 10         | 11                             | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                            | Interest |                   |           |                               |                         | Dates      |                                  |
|----------------------------------------------------|------------------------------------------|-------|---------|-----------|---------------------------------------------------------------------------|-------------|--------------------------------|------------|------------|--------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
|                                                    |                                          | 3     | 4       | 5         |                                                                           |             | 8                              | 9          |            |                                | 12                                         | 13                                        | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21         | 22                               |
| CUSIP Identification                               | Description                              | Code  | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value  | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired   | Stated Contractual Maturity Date |
| 89832Q-AD-1                                        | TRUIST FINANCIAL CORP                    |       |         | 2         | 2.B FE                                                                    | 2,457,070   | 91.500                         | 2,552,850  | 2,790,000  | 2,472,654                      | 0                                          | 5,051                                     | 0                                                         | 0                                          | 4.800    | 5.627             | MS        | 44,640                        | 133,920                 | 09/08/2022 | 12/29/2049                       |
| 89832Q-AE-9                                        | TRUIST FINANCIAL CORP                    |       |         | 2         | 2.B FE                                                                    | 677,063     | 95.250                         | 657,225    | 690,000    | 677,413                        | 0                                          | 230                                       | 0                                                         | 0                                          | 4.950    | 5.077             | JD        | 2,846                         | 34,155                  | 09/08/2022 | 12/31/2049                       |
| 902973-BC-9                                        | US BANCORP                               |       |         | 2         | 2.B FE                                                                    | 2,552,773   | 78.375                         | 2,449,219  | 3,125,000  | 2,699,011                      | 0                                          | 114,900                                   | 0                                                         | 0                                          | 3.700    | 8.864             | JAJO      | 24,410                        | 112,850                 | 04/21/2023 | 01/15/2027                       |
| 1219999999 – Hybrid Securities, Issuer Obligations |                                          |       |         |           |                                                                           | 30,011,241  | XXX                            | 31,149,253 | 33,285,000 | 30,234,553                     | 0                                          | 151,742                                   | 0                                                         | 0                                          | XXX      | XXX               | XXX       | 361,582                       | 1,674,564               | XXX        | XXX                              |
| 1309999999 – Subtotals – Hybrid Securities         |                                          |       |         |           |                                                                           | 30,011,241  | XXX                            | 31,149,253 | 33,285,000 | 30,234,553                     | 0                                          | 151,742                                   | 0                                                         | 0                                          | XXX      | XXX               | XXX       | 361,582                       | 1,674,564               | XXX        | XXX                              |
| Unaffiliated Bank Loans – Acquired                 |                                          |       |         |           |                                                                           |             |                                |            |            |                                |                                            |                                           |                                                           |                                            |          |                   |           |                               |                         |            |                                  |
| 000000-00-0                                        | Spa Holdings 3 Oy                        |       | C       | 5         | 4.B FE                                                                    | 330,856     | 99.500                         | 341,696    | 343,413    | 332,197                        | 4,806                                      | 1,493                                     | 0                                                         | 0                                          | 4.750    | 5.679             | N/A       | 275                           | 22,098                  | 06/22/2023 | 03/11/2028                       |
| 000000-00-0                                        | Logoplaste Group Sarl                    |       | C       | 5         | 5.B                                                                       | 440,222     | 94.250                         | 428,402    | 454,538    | 428,402                        | 269                                        | 1,635                                     | 0                                                         | 0                                          | 4.750    | 5.513             | N/A       | 11,423                        | 17,427                  | 06/22/2023 | 07/06/2028                       |
| 000000-00-0                                        | Holding Socotec                          |       | C       | 5         | 4.B FE                                                                    | 684,455     | 98.750                         | 690,006    | 698,740    | 684,105                        | 11,629                                     | 1,611                                     | 0                                                         | 0                                          | 5.000    | 5.533             | N/A       | 0                             | 45,421                  | 06/22/2023 | 05/05/2028                       |
| 000000-00-0                                        | Summer (BC) Bidco B LLC                  |       |         | 5         | 4.C FE                                                                    | 123,346     | 98.563                         | 128,139    | 130,008    | 124,014                        | 2,592                                      | 1,064                                     | 0                                                         | 0                                          | 5.250    | 6.939             | N/A       | 110                           | 8,925                   | 06/22/2023 | 12/04/2026                       |
| 000000-00-0                                        | Chemours Company, The                    |       |         | 5         | 4.B FE                                                                    | 698,266     | 87.667                         | 693,653    | 791,236    | 693,653                        | (19,675)                                   | 15,817                                    | 0                                                         | 0                                          | 6.500    | 10.610            | N/A       | 10,803                        | 43,384                  | 06/12/2023 | 11/16/2026                       |
| 000000-00-0                                        | Discovery Purchaser Corporation          |       |         | 5         | 5.B                                                                       | 686,661     | 98.429                         | 701,761    | 712,962    | 687,207                        | 0                                          | 650                                       | 0                                                         | 0                                          | 9.617    | 10.600            | N/A       | 17,270                        | 1,032                   | 12/08/2023 | 10/04/2029                       |
| 000000-00-0                                        | Summer (BC) Bidco B LLC                  |       |         | 5         | 5.B                                                                       | 137,674     | 98.600                         | 144,797    | 146,853    | 138,467                        | 0                                          | 817                                       | 0                                                         | 0                                          | 0        | 2.016             | N/A       | 1,214                         | 5,887                   | 06/22/2023 | 12/04/2026                       |
| 000000-00-0                                        | Covanta Holding Corporation              |       |         | 5         | 5.B                                                                       | 94,204      | 99.875                         | 94,606     | 94,724     | 94,184                         | (36)                                       | 15                                        | 0                                                         | 0                                          | 7.602    | 7.851             | N/A       | 62                            | (1,169)                 | 07/25/2023 | 11/30/2028                       |
| 000000-00-0                                        | Covanta Holding Corporation              |       |         | 5         | 5.B                                                                       | 7,182       | 99.875                         | 7,213      | 7,222      | 7,179                          | (3)                                        | 0                                         | 0                                                         | 0                                          | 7.602    | 7.855             | N/A       | 46                            | 91                      | 07/25/2023 | 11/30/2028                       |
| 000000-00-0                                        | Saphilux S.a.r.l.                        |       |         | 5         | 4.C FE                                                                    | 497,425     | 100.063                        | 505,318    | 505,000    | 497,944                        | 0                                          | 519                                       | 0                                                         | 0                                          | 0        | 0.552             | N/A       | 4,554                         | 12,701                  | 07/20/2023 | 07/18/2028                       |
| 000000-00-0                                        | Alchemy US Holdco Term Loan              |       |         | 5         | 5.B                                                                       | 241,497     | 99.000                         | 249,043    | 251,559    | 243,330                        | 0                                          | 1,833                                     | 0                                                         | 0                                          | 0        | 2.069             | N/A       | 244                           | 10,319                  | 08/11/2023 | 08/11/2025                       |
| 000000-00-0                                        | Tacala LLC                               |       |         | 5         | 5.B                                                                       | 116,005     | 100.216                        | 118,628    | 118,372    | 116,251                        | 0                                          | 252                                       | 0                                                         | 0                                          | 0        | 0.585             | N/A       | 93                            | 4,037                   | 08/11/2023 | 02/05/2027                       |
| 000000-00-0                                        | Crocs, Inc.                              |       |         | 5         | 5.B                                                                       | 140,823     | 100.263                        | 141,164    | 140,793    | 140,820                        | 0                                          | (19)                                      | 0                                                         | 0                                          | 0        | -0.004            | N/A       | 100                           | 16,596                  | 06/22/2023 | 02/20/2029                       |
| 000000-00-0                                        | Upfield USA Corp                         |       |         | 5         | 5.B                                                                       | 0           | 97.000                         | 0          | 0          | 0                              | 0                                          | 2,544                                     | 0                                                         | 0                                          | 0.098    | 1.428             | N/A       | 2,719                         | 29,511                  | 03/02/2023 | 01/03/2028                       |
| 000000-00-0                                        | Cushman & Wakefield U.S. Borrower, LLC   |       |         | 5         | 3.B FE                                                                    | 483,600     | 99.750                         | 494,760    | 496,000    | 484,260                        | 0                                          | 660                                       | 0                                                         | 0                                          | 0.093    | 0.490             | N/A       | 387                           | 15,681                  | 08/10/2023 | 01/31/2030                       |
| 000000-00-0                                        | Mosel Bidco SE (Software AG)             |       | C       | 5         | 5.B                                                                       | 392,040     | 100.000                        | 396,000    | 396,000    | 392,171                        | 0                                          | 131                                       | 0                                                         | 0                                          | 0        | 0.148             | N/A       | 444                           | 9,006                   | 08/01/2023 | 08/01/2030                       |
| 000000-00-0                                        | Pretium PKG Holdings, Inc.               |       |         | 5         | 5.B                                                                       | 79,087      | 97.813                         | 80,297     | 82,093     | 79,219                         | 0                                          | 132                                       | 0                                                         | 0                                          | 0        | 0.751             | N/A       | 1,440                         | 0                       | 10/18/2023 | 10/01/2028                       |
| 000000-00-0                                        | HomeServe USA Corp                       |       |         | 5         | 3.C FE                                                                    | 0           | 100.234                        | 0          | 0          | 0                              | 0                                          | 0                                         | 0                                                         | 0                                          | 0        | 0.144             | N/A       | 632                           | 0                       | 10/16/2023 | 10/31/2030                       |
| 000000-00-0                                        | Peer Holding III B.V.                    |       |         | 5         | 3.B FE                                                                    | 541,905     | 100.208                        | 547,136    | 546,000    | 541,905                        | 0                                          | 0                                         | 0                                                         | 0                                          | 0        | 0.111             | N/A       | 0                             | 0                       | 10/19/2023 | 10/18/2030                       |
| 000000-00-0                                        | Ceva Sante Animale                       |       | C       | 5         | 5.B                                                                       | 360,360     | 99.906                         | 363,658    | 364,000    | 360,396                        | 0                                          | 36                                        | 0                                                         | 0                                          | 0        | 0.144             | N/A       | 2,431                         | 0                       | 10/26/2023 | 11/30/2030                       |
| 000000-00-0                                        | Project Alpha Intermediate Holding, Inc. |       |         | 5         | 5.B                                                                       | 2,358,174   | 100.333                        | 2,412,758  | 2,404,750  | 2,359,227                      | 0                                          | 1,054                                     | 0                                                         | 0                                          | 0.101    | 0.385             | N/A       | 1,821                         | 35,729                  | 12/04/2023 | 10/18/2030                       |
| 000000-00-0                                        | Ryan LLC                                 |       |         | 5         | 5.B                                                                       | 606,816     | 100.219                        | 620,556    | 619,200    | 607,035                        | 0                                          | 219                                       | 0                                                         | 0                                          | 0        | 0.290             | N/A       | 509                           | 7,109                   | 11/09/2023 | 11/08/2030                       |
| 000000-00-0                                        | Amneal Pharmaceuticals LLC               |       |         | 5         | 4.B FE                                                                    | 0           | 98.125                         | 0          | 0          | 0                              | 0                                          | 0                                         | 0                                                         | 0                                          | 0.108    | 0.110             | N/A       | 89                            | 443                     | 11/14/2023 | 05/04/2028                       |
| 000000-00-0                                        | AI Aqua Merger Sub, Inc.,                |       |         | 5         | 4.B FE                                                                    | 262,208     | 100.344                        | 263,110    | 262,208    | 262,208                        | 0                                          | 0                                         | 0                                                         | 0                                          | 0        | 0                 | N/A       | 0                             | 0                       | 11/14/2023 | 07/31/2028                       |
| 000000-00-0                                        | Flutter Entertainment PLC                |       | C       | 5         | 5.B                                                                       | 1,051,365   | 100.083                        | 1,054,875  | 1,054,000  | 1,051,383                      | 0                                          | 18                                        | 0                                                         | 0                                          | 0        | 0.036             | N/A       | 676                           | 3,114                   | 11/17/2023 | 11/10/2030                       |
| 000000-00-0                                        | Veritiv Corporation                      |       |         | 5         | 4.A FE                                                                    | 1,537,430   | 96.938                         | 1,537,437  | 1,586,000  | 1,536,646                      | (1,102)                                    | 318                                       | 0                                                         | 0                                          | 0        | 0.450             | N/A       | 1,368                         | 6,231                   | 12/13/2023 | 11/17/2030                       |
| 000000-00-0                                        | WireCo WorldGroup Inc.                   |       |         | 5         | 5.B                                                                       | 880,505     | 99.750                         | 889,159    | 891,387    | 882,177                        | 6,145                                      | 1,931                                     | 0                                                         | 0                                          | 0.091    | 0.306             | N/A       | 2,481                         | 61,743                  | 06/12/2023 | 11/13/2028                       |
| 000000-00-0                                        | Venga Finance S.A.R.L                    |       |         | 5         | 5.B                                                                       | 261,660     | 99.063                         | 264,498    | 267,000    | 261,660                        | 0                                          | 0                                         | 0                                                         | 0                                          | 0        | 0.368             | N/A       | 0                             | 0                       | 12/12/2023 | 06/28/2029                       |
| 000000-00-0                                        | Travel + Leisure Co.                     |       |         | 5         | 5.B                                                                       | 376,058     | 100.100                        | 377,377    | 377,000    | 376,058                        | 0                                          | 0                                         | 0                                                         | 0                                          | 0        | 0.042             | N/A       | 0                             | 0                       | 12/14/2023 | 12/14/2029                       |
| 00076V-AZ-3                                        | ABG Intermediate Holdings 2 LLC          |       |         | 5         | 4.A FE                                                                    | 735,647     | 100.347                        | 748,839    | 746,250    | 737,167                        | 4,450                                      | 1,456                                     | 0                                                         | 0                                          | 4.000    | 4.335             | N/A       | 563                           | 51,352                  | 08/30/2023 | 12/08/2028                       |
| 00132U-AG-9                                        | Osmosis Debt Merger Sub, Inc.            |       | C       | 5         | 4.C FE                                                                    | 104,989     | 99.944                         | 107,661    | 107,721    | 105,279                        | 0                                          | 304                                       | 0                                                         | 0                                          | 4.500    | 5.139             | N/A       | 843                           | 4,727                   | 06/22/2023 | 06/16/2028                       |
| 00149H-AD-6                                        | Reladyne Inc.                            |       |         | 5         | 4.B FE                                                                    | 58,152      | 99.750                         | 59,650     | 59,800     | 58,397                         | 0                                          | 250                                       | 0                                                         | 0                                          | 10.102   | 10.867            | N/A       | 52                            | 5,271                   | 01/24/2023 | 12/22/2028                       |
| 00162D-AB-1                                        | AL GCX Holdings, LLC                     |       |         | 5         | 4.A FE                                                                    | 97,392      | 100.025                        | 97,896     | 97,871     | 97,503                         | 521                                        | 91                                        | 0                                                         | 0                                          | 4.799    | 4.948             | N/A       | 639                           | 9,680                   | 02/15/2023 | 04/20/2029                       |
| 00169Q-AD-1                                        | Air Medical Group Holdings, Inc. Increme |       |         | 5         | 5.B FE                                                                    | 102,713     | 77.875                         | 140,178    | 180,004    | 126,084                        | 17,694                                     | 23,723                                    | 26,612                                                    | 0                                          | 5.250    | 37.412            | N/A       | 3,075                         | 9,078                   | 06/22/2023 | 03/14/2025                       |
| 00169Q-AF-6                                        | Global Medical Response, Inc.            |       |         | 5         | 5.B FE                                                                    | 543,510     | 77.917                         | 739,653    | 949,283    | 623,918                        | 94,673                                     | 82,408                                    | 139,681                                                   | 0                                          | 5.750    | 28.484            | N/A       | 22,846                        | 43,288                  | 06/22/2023 | 09/24/2025                       |
| 00217B-AB-0                                        | ASP Dream Acquisition Co LLC             |       |         | 5         | 4.C FE                                                                    | 790,184     | 99.500                         | 800,709    | 804,733    | 791,812                        | 5,207                                      | 1,453                                     | 0                                                         | 0                                          | 5.150    | 5.604             | N/A       | 634                           | 39,594                  | 09/21/2023 | 11/22/2028                       |
| 00217H-AB-7                                        | ASP BLADE HOLDINGS, INC.                 |       |         | 5         | 5.A FE                                                                    | 704,947     | 88.953                         | 698,153    | 784,856    | 691,097                        | 25,635                                     | 8,874                                     | 0                                                         | 0                                          | 4.500    | 6.772             | N/A       | 629                           | 50,891                  | 06/22/2023 | 10/06/2028                       |
| 00217X-AB-2                                        | Hexion Holdings Corp.                    |       |         | 5         | 4.C FE                                                                    | 1,161,344   | 95.875                         | 1,183,294  | 1,234,205  | 1,160,406                      | 41,109                                     | 7,660                                     | 0                                                         | 0                                          | 5.924    | 7.222             | N/A       | 13,981                        | 75,162                  | 06/22/2023 | 03/02/2029                       |
| 00247N-AG-7                                        | AZZ Incorporated                         |       |         | 5         | 4.B FE                                                                    | 349,496     | 100.339                        | 363,400    | 362,173    | 352,442                        | 0                                          | 1,855                                     | 0                                                         | 0                                          | 5.875    | 6.556             | N/A       | 275                           | 33,485                  | 05/06/2022 | 05/06/2029                       |
| 00709L-AH-0                                        | Aspen Dental 1/21 TLB                    |       |         | 5         | 4.C FE                                                                    | 1,039,983   | 94.150                         | 1,071,016  | 1,137,562  | 1,051,431                      | 0                                          | 11,932                                    | 0                                                         | 0                                          | 3.750    | 5.984             | MON       | 849                           | 55,434                  | 06/22/2023 | 12/23/2027                       |
| 00769E-AZ-3                                        | Advantage Sales & Marketing Inc.         |       |         | 5         | 4.B FE                                                                    | 2,530,294   | 99.203                         | 2,532,784  | 2,553,133  | 2,515,070                      | (16,708)                                   | 1,545                                     | 0                                                         | 0                                          | 5.250    | 5.565             | N/A       | 62,786                        | 59,839                  | 09/26/2023 | 10/28/2027                       |
| 01957T-AH-0                                        | Allied Universal Holdco LLC              |       |         | 5         | 4.C FE                                                                    | 153,763     | 99.464                         | 157,768    | 158,618    | 154,184                        | 0                                          | 435                                       | 0                                                         | 0                                          | 4.250    | 5.020             | N/A       | 122                           | 5,502                   | 10/25/2023 | 05/31/2028                       |
| 02376C-BK-0                                        | American Airlines, Inc.                  |       |         | 5         | 4.A FE                                                                    | 53,675      | 99.800                         | 54,660     | 54,770     | 53,864                         | 0                                          | 199                                       | 0                                                         | 0                                          | 8.154    | 8.756             | N/A       | 794                           | 4,859                   | 02/08/2023 | 02/09/2028                       |

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<br>Identification | Description                                                              | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 02376C-BM-6             | American Airlines, Inc.                                                  |       |         | 5            | 5.B                                                                                            | 1,246,410   | 100.125                              | 1,260,574  | 1,259,000 | 1,246,561                            | 0                                                   | 151                                             | 0                                                                      | 0                                                   | 0        | 0.184                | N/A       | 7,444                                  | 0                             | 11/17/2023 | 05/29/2029                             |
| 03028B-AB-3             | American Trailer World Corp.                                             |       |         | 5            | 4.C FE                                                                                         | 801,025     | 97.736                               | 878,238    | 898,582   | 812,298                              | 2,601                                               | 11,189                                          | 0                                                                      | 0                                                   | 4.500    | 7.278                | N/A       | 697                                    | 47,991                        | 06/22/2023 | 02/17/2028                             |
| 03759D-AK-4             | Apex Tool Group, LLC                                                     |       |         | 5            | 5.A FE                                                                                         | 2,269,565   | 87.472                               | 2,140,067  | 2,446,574 | 2,140,067                            | (42,589)                                            | 17,506                                          | 0                                                                      | 0                                                   | 5.750    | 7.353                | N/A       | 7,357                                  | 173,044                       | 06/22/2023 | 02/28/2029                             |
| 03835E-AG-9             | Applavin Corporation                                                     |       |         | 5            | 3.C FE                                                                                         | 1,714,116   | 100.000                              | 1,722,730  | 1,722,730 | 1,714,533                            | 0                                                   | 439                                             | 0                                                                      | 0                                                   | 0        | 0.072                | N/A       | 24,692                                 | 37,067                        | 08/15/2023 | 08/31/2030                             |
| 03880Y-AC-8             | ARC FALCON I INC                                                         |       |         | 5            | 4.B FE                                                                                         | 311,401     | 98.750                               | 331,682    | 335,881   | 313,428                              | 4,269                                               | 2,625                                           | 0                                                                      | 0                                                   | 4.500    | 6.179                | N/A       | 251                                    | 18,633                        | 06/22/2023 | 08/31/2028                             |
| 04270Y-AB-6             | Array Technologies INC                                                   |       |         | 5            | 3.C FE                                                                                         | 1,153,456   | 99.875                               | 1,175,399  | 1,176,880 | 1,159,357                            | 8,787                                               | 8,386                                           | 0                                                                      | 0                                                   | 5.000    | 5.510                | N/A       | 21,397                                 | 49,452                        | 06/22/2023 | 10/08/2027                             |
| 04649V-AX-8             | Asurion, LLC                                                             |       |         | 5            | 4.A FE                                                                                         | 194,426     | 99.667                               | 209,078    | 209,776   | 197,037                              | 0                                                   | 2,569                                           | 0                                                                      | 0                                                   | 0        | 2.109                | N/A       | 152                                    | 10,532                        | 06/22/2023 | 12/23/2026                             |
| 04649V-BB-5             | Asurion, LLC                                                             |       |         | 5            | 4.A FE                                                                                         | 1,195,429   | 99.453                               | 1,285,321  | 1,292,391 | 1,209,081                            | 3,146                                               | 14,069                                          | 0                                                                      | 0                                                   | 9.202    | 11.128               | N/A       | 1,029                                  | 82,988                        | 06/22/2023 | 08/31/2028                             |
| 04686R-AB-9             | Athenahealth, Inc.                                                       |       |         | 5            | 4.C FE                                                                                         | 605,064     | 99.450                               | 628,690    | 632,167   | 607,531                              | 12,648                                              | 2,758                                           | 0                                                                      | 0                                                   | 4.000    | 4.920                | N/A       | 453                                    | 35,261                        | 06/21/2023 | 01/26/2029                             |
| 04747L-AM-5             | Accelerated Health Systems, LLC                                          |       |         | 5            | 5.A FE                                                                                         | 0           | 77.458                               | 0          | 0         | 0                                    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.910    | 9.112                | N/A       | 60                                     | 0                             | 06/22/2023 | 02/02/2029                             |
| 05543C-AF-3             | Bob's Discount Furniture LLC                                             |       |         | 5            | 4.B FE                                                                                         | 757,583     | 100.094                              | 767,318    | 766,598   | 759,584                              | 17,456                                              | 7,543                                           | 0                                                                      | 0                                                   | 12.352   | 13.034               | N/A       | 805                                    | 58,718                        | 10/05/2023 | 02/12/2026                             |
| 05549P-AD-3             | BCP Renaissance Parent L.L.C.                                            |       |         | 5            | 4.B FE                                                                                         | 389,310     | 100.094                              | 391,999    | 391,631   | 389,833                              | 88                                                  | 370                                             | 0                                                                      | 0                                                   | 0.089    | 0.186                | N/A       | 967                                    | 17,721                        | 09/20/2023 | 10/31/2028                             |
| 05601Q-AB-0             | Motel 6, Inc.                                                            |       |         | 5            | 4.B FE                                                                                         | 798,132     | 99.625                               | 800,790    | 803,805   | 799,514                              | 2,537                                               | 1,465                                           | 0                                                                      | 0                                                   | 5.750    | 6.039                | N/A       | 4,246                                  | 51,868                        | 11/15/2023 | 08/19/2026                             |
| 05710L-AB-9             | Bakelite UK Intermediate Ltd.                                            |       |         | 5            | 4.A FE                                                                                         | 1,091,725   | 99.438                               | 1,113,651  | 1,119,945 | 1,093,837                            | 24,889                                              | 2,769                                           | 0                                                                      | 0                                                   | 4.500    | 5.063                | N/A       | 900                                    | 72,230                        | 06/22/2023 | 05/29/2029                             |
| 05988H-AG-2             | Boxer Parent Company, Inc.                                               |       |         | 5            | 4.A FE                                                                                         | 197,581     | 100.575                              | 201,497    | 200,345   | 197,584                              | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 0        | 0.278                | N/A       | 81                                     | 0                             | 12/08/2023 | 12/31/2028                             |
| 11284E-AM-5             | Brookfield WEC Holdings Inc.                                             |       |         | 5            | 4.B FE                                                                                         | 555,279     | 100.192                              | 559,376    | 558,304   | 556,310                              | 0                                                   | 939                                             | 0                                                                      | 0                                                   | 7.943    | 8.295                | N/A       | 382                                    | 22,872                        | 10/03/2023 | 08/01/2025                             |
| 11284E-AP-8             | Brookfield WEC Holdings Inc.                                             |       |         | 5            | 4.B FE                                                                                         | 136,759     | 100.250                              | 142,259    | 141,904   | 139,239                              | 0                                                   | 1,682                                           | 0                                                                      | 0                                                   | 5.247    | 6.575                | N/A       | 108                                    | 13,222                        | 09/29/2022 | 08/01/2025                             |
| 11823L-AL-9             | Buckeye Partners, LP                                                     |       |         | 5            | 3.A FE                                                                                         | 869,820     | 100.295                              | 874,572    | 872,000   | 869,841                              | 0                                                   | 21                                              | 0                                                                      | 0                                                   | 0        | 0.036                | N/A       | 571                                    | 3,989                         | 11/16/2023 | 11/15/2030                             |
| 12466C-AG-0             | C&D Technologies, Inc.                                                   |       |         | 5            | 4.C FE                                                                                         | 1,064,374   | 91.594                               | 1,007,854  | 1,100,349 | 1,007,854                            | (36,275)                                            | 8,653                                           | 0                                                                      | 0                                                   | 5.996    | 7.386                | N/A       | 1,029                                  | 85,109                        | 06/22/2023 | 12/19/2025                             |
| 12509E-AB-6             | CCS-CMGC Holdings (Correct Care)<br>T/L                                  |       |         | 5            | 5.A FE                                                                                         | 0           | 83.953                               | 0          | 0         | 0                                    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 7.543    | 15.330               | N/A       | 3,159                                  | 0                             | 06/22/2023 | 10/01/2025                             |
| 12511P-AB-7             | Polyconcept North America<br>Holdings, Inc.                              |       |         | 5            | 4.C FE                                                                                         | 987,054     | 98.917                               | 1,028,513  | 1,039,774 | 992,760                              | 17,207                                              | 5,372                                           | 0                                                                      | 0                                                   | 7.554    | 8.718                | N/A       | 940                                    | 76,917                        | 06/22/2023 | 05/14/2029                             |
| 12568Y-AD-6             | Gentiva Health Services, Inc.                                            |       |         | 5            | 4.B FE                                                                                         | 1,089,451   | 100.319                              | 1,127,899  | 1,124,312 | 1,094,959                            | 1,476                                               | 4,694                                           | 0                                                                      | 0                                                   | 10.427   | 11.382               | N/A       | 6,972                                  | 57,944                        | 10/13/2023 | 02/03/2028                             |
| 12620B-AR-1             | CPM Holdings, Inc.                                                       |       |         | 5            | 4.B FE                                                                                         | 592,445     | 100.250                              | 602,971    | 601,467   | 592,891                              | 0                                                   | 446                                             | 0                                                                      | 0                                                   | 0        | 0.303                | N/A       | 5,098                                  | 9,683                         | 09/22/2023 | 09/27/2028                             |
| 12658H-AG-7             | CP Atlas Buyer, Inc                                                      |       |         | 5            | 4.C FE                                                                                         | 569,730     | 98.183                               | 614,347    | 625,716   | 578,132                              | 971                                                 | 8,507                                           | 0                                                                      | 0                                                   | 4.250    | 6.536                | N/A       | 480                                    | 37,121                        | 06/22/2023 | 11/23/2027                             |
| 12659E-AC-2             | CP Iris Holdco I, Inc                                                    |       |         | 5            | 4.C FE                                                                                         | 173,611     | 99.708                               | 187,229    | 187,777   | 175,147                              | 205                                                 | 1,617                                           | 0                                                                      | 0                                                   | 5.166    | 6.917                | N/A       | 144                                    | 10,306                        | 06/22/2023 | 10/02/2028                             |
| 12768E-AG-1             | Caesars Entertainment Inc.<br>Calpine Construction Finance<br>Company, L |       |         | 5            | 4.A FE                                                                                         | 163,107     | 100.141                              | 164,987    | 164,755   | 163,321                              | 0                                                   | 221                                             | 0                                                                      | 0                                                   | 8.452    | 8.765                | N/A       | 121                                    | 12,486                        | 01/25/2023 | 01/02/2030                             |
| 13134N-AH-4             | Centuri Group, Inc.                                                      |       |         | 5            | 3.B FE                                                                                         | 689,784     | 99.925                               | 693,670    | 694,191   | 690,017                              | 0                                                   | 233                                             | 0                                                                      | 0                                                   | 0        | 0.092                | N/A       | 440                                    | 16,998                        | 11/10/2023 | 07/20/2030                             |
| 15643X-AC-2             | Charter Next Generation, Inc.                                            |       |         | 5            | 4.A FE                                                                                         | 491,044     | 99.875                               | 497,529    | 498,152   | 492,197                              | 0                                                   | 850                                             | 0                                                                      | 0                                                   | 7.717    | 8.137                | N/A       | 331                                    | 24,013                        | 12/01/2023 | 08/28/2028                             |
| 16125T-AJ-1             | The Chef's Warehouse, Inc.                                               |       |         | 5            | 4.C FE                                                                                         | 439,321     | 100.344                              | 445,105    | 443,579   | 440,045                              | 0                                                   | 755                                             | 0                                                                      | 0                                                   | 8.967    | 9.340                | N/A       | 336                                    | 31,813                        | 02/16/2023 | 12/01/2027                             |
| 16308T-AE-1             | Citadel Securities LP                                                    |       |         | 5            | 4.B FE                                                                                         | 1,044,321   | 99.708                               | 1,051,845  | 1,054,925 | 1,045,973                            | 92                                                  | 2,162                                           | 0                                                                      | 0                                                   | 9.952    | 10.293               | N/A       | 897                                    | 78,416                        | 06/22/2023 | 09/17/2029                             |
| 17288Y-AK-8             | Clydesdale Acquisition Holdings,<br>Inc.                                 |       |         | 5            | 2.C FE                                                                                         | 423,431     | 100.125                              | 424,491    | 423,961   | 423,434                              | 0                                                   | 2                                               | 0                                                                      | 0                                                   | 0        | 0.019                | N/A       | 282                                    | 750                           | 12/13/2023 | 07/29/2030                             |
| 18972F-AC-6             | Community Care Health Network<br>T/L B                                   |       |         | 5            | 4.B FE                                                                                         | 1,499,783   | 100.333                              | 1,523,588  | 1,518,532 | 1,501,265                            | 0                                                   | 1,542                                           | 0                                                                      | 0                                                   | 4.750    | 5.066                | N/A       | 1,231                                  | 54,078                        | 09/19/2023 | 03/30/2029                             |
| 20363A-AF-3             | Conair Holdings, LLC                                                     |       |         | 5            | 4.C FE                                                                                         | 381,046     | 98.000                               | 399,236    | 407,383   | 386,732                              | 28,795                                              | 8,403                                           | 0                                                                      | 0                                                   | 6.793    | 11.015               | N/A       | 347                                    | 28,697                        | 06/22/2023 | 02/17/2025                             |
| 20600R-AB-8             | Confluent Health LLC                                                     |       |         | 5            | 4.C FE                                                                                         | 1,454,387   | 97.854                               | 1,541,466  | 1,575,272 | 1,470,410                            | 36,537                                              | 16,112                                          | 0                                                                      | 0                                                   | 4.250    | 5.991                | N/A       | 1,225                                  | 94,201                        | 09/08/2023 | 05/12/2028                             |
| 20716L-AF-3             | Covanta Holding Corporation                                              |       |         | 5            | 4.C FE                                                                                         | 406,875     | 98.000                               | 426,708    | 435,416   | 407,261                              | 15,365                                              | 2,944                                           | 0                                                                      | 0                                                   | 4.500    | 5.941                | N/A       | 344                                    | 27,288                        | 06/22/2023 | 11/30/2028                             |
| 22282G-AE-7             | Covanta Holding Corporation                                              |       |         | 5            | 3.B FE                                                                                         | 38,167      | 100.025                              | 38,562     | 38,552    | 38,203                               | 0                                                   | 37                                              | 0                                                                      | 0                                                   | 8.202    | 8.556                | N/A       | 170                                    | 1,926                         | 06/09/2023 | 11/30/2028                             |
| 22282G-AF-4             | Covanta Holding Corporation                                              |       |         | 5            | 3.B FE                                                                                         | 2,969       | 100.025                              | 3,000      | 2,999     | 2,972                                | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 8.202    | 8.556                | N/A       | 13                                     | 150                           | 06/08/2023 | 11/30/2028                             |
| 22305C-AB-5             | Covia Holdings LLC                                                       |       |         | 5            | 4.B FE                                                                                         | 1,073,203   | 99.125                               | 1,080,807  | 1,090,347 | 1,076,821                            | 4,917                                               | 3,277                                           | 0                                                                      | 0                                                   | 5.000    | 5.573                | N/A       | 23,838                                 | 45,878                        | 11/14/2023 | 07/31/2026                             |
| 22526W-AQ-1             | Creative Artists Agency, LLC                                             |       |         | 5            | 4.B FE                                                                                         | 158,711     | 100.338                              | 160,048    | 159,509   | 158,744                              | 0                                                   | 33                                              | 0                                                                      | 0                                                   | 0        | 0.098                | N/A       | 118                                    | 4,090                         | 09/15/2023 | 11/27/2028                             |
| 24022K-AB-5             | DCert Buyer, Inc. Digicert Buyer T/L                                     |       |         | 5            | 4.C FE                                                                                         | 1,144,563   | 98.955                               | 1,142,920  | 1,154,989 | 1,142,073                            | (2,755)                                             | 268                                             | 0                                                                      | 0                                                   | 0        | 0.317                | N/A       | 901                                    | 13,072                        | 12/06/2023 | 10/16/2026                             |
| 24022K-AJ-8             | DCert Buyer, Inc.                                                        |       |         | 5            | 5.B FE                                                                                         | 2,563,295   | 90.604                               | 2,435,481  | 2,688,050 | 2,435,481                            | (52,630)                                            | 10,241                                          | 0                                                                      | 0                                                   | 7.109    | 8.232                | N/A       | 2,768                                  | 235,592                       | 06/22/2023 | 02/19/2029                             |
| 25213Y-AU-9             | AL-KO VT HOLDINGS, GMBH                                                  |       |         | 5            | 4.C FE                                                                                         | 175,376     | 99.278                               | 179,558    | 180,863   | 175,693                              | 3,468                                               | 440                                             | 0                                                                      | 0                                                   | 4.250    | 4.975                | N/A       | 141                                    | 8,249                         | 10/04/2023 | 09/29/2028                             |
| 25213Y-BC-8             | DexKo Global Inc.                                                        |       |         | 5            | 4.B FE                                                                                         | 411,069     | 99.531                               | 421,795    | 423,783   | 412,055                              | 0                                                   | 985                                             | 0                                                                      | 0                                                   | 0        | 0.590                | N/A       | 339                                    | 16,204                        | 07/24/2023 | 10/04/2028                             |
| 26658N-AP-4             | Engineered Machinery Holdings,<br>Inc.                                   |       |         | 5            | 4.C FE                                                                                         | 1,247,860   | 99.156                               | 1,257,120  | 1,267,821 | 1,248,582                            | (1,322)                                             | 2,316                                           | 0                                                                      | 0                                                   | 9.038    | 9.561                | N/A       | 962                                    | 50,990                        | 10/11/2023 | 05/22/2028                             |
| 28622D-AB-6             | ELEVATE TEXTILES INC LAST OUT<br>TL                                      |       |         | 5            | 4.C FE                                                                                         | 845,866     | 77.500                               | 806,431    | 1,040,557 | 806,431                              | (63,397)                                            | 24,842                                          | 0                                                                      | 0                                                   | 11.742   | 18.029               | N/A       | 17,291                                 | 34,723                        | 10/02/2023 | 09/30/2027                             |

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<br>Identification | Description                              | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 29279E-AB-8             | Energy Acquisition T/L (Electrical Compo |       |         | 5            | 4.C FE                                                                                         | 1,811,536   | 98.594                               | 1,878,751  | 1,905,543 | 1,831,596                            | 65,149                                              | 23,875                                          | 0                                                                      | 0                                                   | 6.354    | 8.912                | N/A       | 1,541                                  | 128,204                       | 06/22/2023 | 06/26/2025                             |
| 29279E-AF-9             | Energy Acquisition 2nd Lien T/L          |       |         | 5            | 5.B FE                                                                                         | 1,804,060   | 87.000                               | 1,879,374  | 2,160,200 | 1,803,196                            | 61,368                                              | 59,800                                          | 0                                                                      | 0                                                   | 10.604   | 16.840               | N/A       | 2,512                                  | 210,169                       | 06/22/2023 | 06/25/2026                             |
| 29279E-AG-7             | Energy Acquisition LP                    |       |         | 5            | 4.C FE                                                                                         | 155,508     | 95.000                               | 158,852    | 167,213   | 158,581                              | 0                                                   | 3,130                                           | 0                                                                      | 0                                                   | 0        | 3.589                | N/A       | 0                                      | 6,563                         | 06/22/2023 | 06/26/2025                             |
| 29426N-AT-1             | Epicor Software Corporation              |       |         | 5            | 4.C FE                                                                                         | 0           | 100.578                              | 0          | 0         | 0                                    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0        | 0.268                | N/A       | 446                                    | 0                             | 08/15/2023 | 07/30/2027                             |
| 31187L-AG-8             | FleetPride, Inc.                         |       |         | 5            | 4.C FE                                                                                         | 1,898,506   | 99.813                               | 1,922,592  | 1,926,194 | 1,899,798                            | 0                                                   | 1,300                                           | 0                                                                      | 0                                                   | 0        | 0.291                | N/A       | 1,582                                  | 46,435                        | 09/27/2023 | 09/29/2028                             |
| 31556P-AB-3             | Fertiitta Entertainment LLC              |       |         | 5            | 4.B FE                                                                                         | 288,673     | 99.979                               | 291,986    | 292,047   | 288,987                              | 0                                                   | 327                                             | 0                                                                      | 0                                                   | 4.500    | 4.803                | N/A       | 228                                    | 14,370                        | 07/05/2023 | 01/12/2029                             |
| 31773H-AB-8             | GIP Pilot Acquisition Partners, L.P.     |       |         | 5            | 3.C FE                                                                                         | 201,985     | 99.917                               | 202,832    | 203,000   | 202,016                              | 0                                                   | 31                                              | 0                                                                      | 0                                                   | 0        | 0.072                | N/A       | 3,735                                  | (16)                          | 09/26/2023 | 09/30/2030                             |
| 31935H-AD-9             | First Brands Group, LLC                  |       |         | 5            | 4.A FE                                                                                         | 945,950     | 99.000                               | 944,937    | 954,482   | 944,246                              | 32,847                                              | 1,364                                           | 0                                                                      | 0                                                   | 6.000    | 6.294                | N/A       | 17,887                                 | 81,184                        | 07/05/2023 | 03/24/2027                             |
| 31935H-AG-2             | First Brands Group, LLC                  |       |         | 5            | 4.A FE                                                                                         | 925,650     | 99.063                               | 980,724    | 990,000   | 941,160                              | 0                                                   | 15,482                                          | 0                                                                      | 0                                                   | 0.098    | 1.664                | N/A       | 18,552                                 | 89,755                        | 12/12/2022 | 03/30/2027                             |
| 33718F-AB-6             | First Student Bidco Inc                  |       |         | 5            | 4.A FE                                                                                         | 37,060      | 99.146                               | 38,372     | 38,703    | 37,266                               | 690                                                 | 535                                             | 0                                                                      | 0                                                   | 5.232    | 6.248                | N/A       | 896                                    | 1,494                         | 06/22/2023 | 07/21/2028                             |
| 33718F-AD-2             | First Student Bidco Inc                  |       |         | 5            | 4.A FE                                                                                         | 122,530     | 99.146                               | 126,867    | 127,960   | 123,210                              | 2,263                                               | 640                                             | 0                                                                      | 0                                                   | 5.232    | 6.248                | N/A       | 92                                     | 7,372                         | 06/22/2023 | 07/21/2028                             |
| 33718F-AE-0             | First Student Bidco Inc                  |       |         | 5            | 4.A FE                                                                                         | 603,886     | 99.667                               | 632,938    | 635,053   | 609,547                              | 0                                                   | 4,507                                           | 0                                                                      | 0                                                   | 5.509    | 6.619                | N/A       | 500                                    | 40,759                        | 06/22/2023 | 07/21/2028                             |
| 33937K-AV-6             | Flexera Software LLC                     |       |         | 5            | 4.C FE                                                                                         | 394,944     | 99.797                               | 395,964    | 396,769   | 394,944                              | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 4.500    | 4.687                | N/A       | 0                                      | 0                             | 12/07/2023 | 03/03/2028                             |
| 34416D-AY-4             | Focus Financial Partners, LLC            |       |         | 5            | 4.A FE                                                                                         | 80,214      | 100.125                              | 81,897     | 81,795    | 80,315                               | 0                                                   | 101                                             | 0                                                                      | 0                                                   | 0        | 0.408                | N/A       | 60                                     | 2,013                         | 05/10/2023 | 06/30/2028                             |
| 35039K-AB-2             | Foundation Building Materials Holding Co |       |         | 5            | 4.B FE                                                                                         | 486,036     | 99.597                               | 492,657    | 494,650   | 486,799                              | 0                                                   | 803                                             | 0                                                                      | 0                                                   | 3.750    | 4.228                | N/A       | 4,152                                  | 13,048                        | 12/11/2023 | 02/03/2028                             |
| 36649X-AC-2             | Garrett LX III S.a r.l.                  |       |         | 5            | 3.C FE                                                                                         | 1,833,127   | 99.792                               | 1,877,506  | 1,881,419 | 1,839,549                            | 11,876                                              | 5,852                                           | 0                                                                      | 0                                                   | 3.750    | 4.386                | N/A       | 28,821                                 | 99,298                        | 06/22/2023 | 03/06/2028                             |
| 37147Y-AB-7             | Generation Bridge II, LLC.               |       |         | 5            | 3.B FE                                                                                         | 868,429     | 100.292                              | 879,762    | 877,201   | 868,944                              | 0                                                   | 546                                             | 0                                                                      | 0                                                   | 0        | 0.167                | N/A       | 702                                    | 29,415                        | 08/07/2023 | 08/31/2029                             |
| 38046J-AB-0             | Gogo Intermediate Holdings LLC           |       |         | 5            | 4.A FE                                                                                         | 345,140     | 100.125                              | 347,397    | 346,963   | 345,761                              | 1,940                                               | 505                                             | 0                                                                      | 0                                                   | 4.500    | 4.650                | N/A       | 270                                    | 35,248                        | 05/02/2023 | 05/31/2028                             |
| 38101J-AE-6             | Golden Entertainment, Inc.               |       |         | 5            | 3.C FE                                                                                         | 89,866      | 99.865                               | 90,423     | 90,545    | 89,923                               | 0                                                   | 59                                              | 0                                                                      | 0                                                   | 7.939    | 8.189                | N/A       | 63                                     | 4,306                         | 05/19/2023 | 05/18/2030                             |
| 38750B-AB-3             | Granite Generation LLC Granite Generatio |       |         | 5            | 4.A FE                                                                                         | 233,605     | 99.594                               | 236,650    | 237,615   | 233,890                              | 0                                                   | 321                                             | 0                                                                      | 0                                                   | 8.943    | 9.705                | N/A       | 1,236                                  | 3,697                         | 10/19/2023 | 11/07/2026                             |
| 39479U-AQ-6             | Genesys Telecommunications Laboratories, |       |         | 5            | 4.B FE                                                                                         | 747,854     | 100.321                              | 760,805    | 758,371   | 749,482                              | 676                                                 | 1,681                                           | 0                                                                      | 0                                                   | 4.750    | 5.150                | N/A       | 599                                    | 44,393                        | 06/22/2023 | 12/01/2027                             |
| 40435T-AK-3             | Help/Systems Holdings, Inc.              |       |         | 5            | 5.B                                                                                            | 746,989     | 80.844                               | 722,745    | 894,000   | 706,750                              | 7,834                                               | 17,612                                          | 0                                                                      | 0                                                   | 7.500    | 12.175               | N/A       | 9,815                                  | 71,401                        | 06/22/2023 | 11/19/2027                             |
| 410346-AX-8             | Hanesbrands Inc.                         |       |         | 5            | 3.B FE                                                                                         | 131,665     | 99.750                               | 132,663    | 132,995   | 131,819                              | 0                                                   | 160                                             | 0                                                                      | 0                                                   | 8.852    | 9.171                | N/A       | 101                                    | 9,546                         | 03/02/2023 | 02/14/2030                             |
| 41151P-AP-0             | Harbor Freight Tools USA, Inc.           |       |         | 5            | 4.B FE                                                                                         | 324,800     | 99.795                               | 329,232    | 329,909   | 325,530                              | (20)                                                | 865                                             | 0                                                                      | 0                                                   | 3.250    | 3.672                | N/A       | 226                                    | 18,450                        | 11/08/2023 | 10/19/2027                             |
| 41587C-AR-9             | Harsco Corporation                       |       |         | 5            | 3.C FE                                                                                         | 129,015     | 99.675                               | 131,556    | 131,985   | 129,218                              | 0                                                   | 210                                             | 0                                                                      | 0                                                   | 7.467    | 8.170                | N/A       | 86                                     | 3,839                         | 06/07/2023 | 03/10/2028                             |
| 421300-AL-8             | Hayward Industries, Inc. Additional Term |       |         | 5            | 4.B FE                                                                                         | 831,810     | 99.825                               | 831,393    | 832,851   | 831,393                              | (416)                                               | 0                                               | 0                                                                      | 0                                                   | 2.750    | 2.819                | N/A       | 0                                      | 0                             | 12/12/2023 | 05/17/2028                             |
| 42236W-AV-9             | Heartland Dental, LLC                    |       |         | 5            | 4.C FE                                                                                         | 1,051,512   | 99.641                               | 1,091,688  | 1,095,621 | 1,055,818                            | 0                                                   | 4,412                                           | 0                                                                      | 0                                                   | 10.222   | 11.436               | N/A       | 3,790                                  | 6,517                         | 08/29/2023 | 05/01/2028                             |
| 42328D-AH-1             | Helios Software Holdings, Inc.           |       |         | 5            | 4.B FE                                                                                         | 349,065     | 99.750                               | 358,103    | 359,000   | 349,600                              | 0                                                   | 535                                             | 0                                                                      | 0                                                   | 0.096    | 0.503                | N/A       | 290                                    | 19,262                        | 07/31/2023 | 07/18/2030                             |
| 42351E-AB-2             | Help/Systems Holdings, Inc.              |       |         | 5            | 4.C FE                                                                                         | 804,347     | 94.536                               | 840,218    | 888,781   | 817,426                              | 0                                                   | 13,513                                          | 0                                                                      | 0                                                   | 4.750    | 7.962                | N/A       | 15,977                                 | 37,549                        | 06/22/2023 | 11/19/2026                             |
| 42703U-AH-8             | Hercules Achievement, Inc.               |       |         | 5            | 4.C FE                                                                                         | 124,518     | 99.292                               | 128,956    | 129,876   | 125,330                              | 0                                                   | 849                                             | 0                                                                      | 0                                                   | 10.217   | 11.786               | N/A       | 115                                    | 8,384                         | 06/22/2023 | 12/16/2026                             |
| 42778E-AF-8             | Herschend Entertainment Co LLC           |       |         | 5            | 4.A FE                                                                                         | 149,276     | 100.031                              | 151,097    | 151,050   | 149,713                              | 235                                                 | 285                                             | 0                                                                      | 0                                                   | 4.250    | 4.524                | N/A       | 116                                    | 13,185                        | 11/17/2022 | 08/18/2028                             |
| 43538J-AC-3             | Holley Purchaser, Inc.                   |       |         | 5            | 4.C FE                                                                                         | 471,479     | 96.167                               | 500,794    | 520,754   | 470,391                              | 17,121                                              | 5,945                                           | 0                                                                      | 0                                                   | 4.500    | 6.586                | N/A       | 400                                    | 31,409                        | 06/22/2023 | 11/10/2028                             |
| 44325H-AD-0             | Hoya Midco, LLC                          |       |         | 5            | 4.A FE                                                                                         | 425,974     | 99.675                               | 429,641    | 431,042   | 426,662                              | 1,517                                               | 562                                             | 0                                                                      | 0                                                   | 3.750    | 4.029                | N/A       | 6,424                                  | 20,920                        | 06/22/2023 | 01/26/2029                             |
| 44988L-AH-0             | IRB Holding Corporation                  |       |         | 5            | 4.B FE                                                                                         | 0           | 100.071                              | 0          | 0         | 0                                    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 8.202    | 8.562                | N/A       | 0                                      | 260                           | 02/09/2023 | 12/15/2027                             |
| 45173J-AQ-7             | Il-VI Incorporated                       |       |         | 5            | 3.C FE                                                                                         | 197,939     | 100.167                              | 199,485    | 199,153   | 198,038                              | 0                                                   | 157                                             | 0                                                                      | 0                                                   | 7.967    | 8.236                | N/A       | 136                                    | 4,269                         | 09/27/2023 | 06/29/2029                             |
| 45323K-AD-2             | Imprivata, Inc                           |       |         | 5            | 4.C FE                                                                                         | 113,552     | 100.286                              | 116,562    | 116,230   | 114,089                              | 226                                                 | 402                                             | 0                                                                      | 0                                                   | 5.434    | 6.045                | N/A       | 93                                     | 7,569                         | 06/22/2023 | 12/01/2027                             |
| 45567Y-AN-5             | Micro Holding Corp.                      |       |         | 5            | 4.B FE                                                                                         | 1,020,080   | 98.153                               | 1,030,904  | 1,050,303 | 1,022,562                            | 0                                                   | 2,556                                           | 0                                                                      | 0                                                   | 9.352    | 10.252               | N/A       | 841                                    | 42,773                        | 07/25/2023 | 05/03/2028                             |
| 45783U-AB-7             | Instructure Holdings, Inc.               |       |         | 5            | 5.B                                                                                            | 363,772     | 100.375                              | 368,712    | 367,335   | 363,772                              | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0        | 0.204                | N/A       | 0                                      | 0                             | 11/17/2023 | 10/30/2028                             |
| 46583D-AF-6             | Ivanti Software, Inc.                    |       |         | 5            | 4.C FE                                                                                         | 512,779     | 94.417                               | 549,033    | 581,498   | 512,392                              | 25,099                                              | 8,269                                           | 0                                                                      | 0                                                   | 4.750    | 7.879                | N/A       | 12,994                                 | 24,586                        | 08/15/2023 | 12/01/2027                             |
| 46583D-AG-4             | Ivanti Software, Inc.                    |       |         | 5            | 4.C FE                                                                                         | 1,186,008   | 94.696                               | 1,241,311  | 1,310,838 | 1,190,000                            | 0                                                   | 3,992                                           | 0                                                                      | 0                                                   | 0        | 2.463                | N/A       | 14,414                                 | 1,875                         | 11/29/2023 | 12/01/2027                             |
| 48254E-AB-7             | KKR Apple Bidco, LLC                     |       |         | 5            | 4.B FE                                                                                         | 155,014     | 99.788                               | 158,448    | 155,396   | 155,396                              | 0                                                   | 401                                             | 0                                                                      | 0                                                   | 7.967    | 8.637                | N/A       | 109                                    | 6,164                         | 05/09/2023 | 09/22/2028                             |
| 48254E-AF-8             | KKR Apple Bidco, LLC                     |       |         | 5            | 4.B FE                                                                                         | 474,618     | 100.292                              | 477,197    | 475,808   | 474,627                              | 0                                                   | 9                                               | 0                                                                      | 0                                                   | 0.088    | 0.143                | N/A       | 351                                    | 1,169                         | 11/30/2023 | 09/22/2028                             |
| 50179J-AB-4             | LBM Borrower, LLC                        |       |         | 5            | 4.C FE                                                                                         | 1,064,383   | 98.688                               | 1,089,007  | 1,103,485 | 1,064,754                            | 0                                                   | 434                                             | 0                                                                      | 0                                                   | 4.500    | 5.550                | N/A       | 3,884                                  | 1,507                         | 11/13/2023 | 12/31/2027                             |
| 50226B-AH-1             | LSF9 Atlantis Holdings, LLC              |       |         | 5            | 4.B FE                                                                                         | 1,854,405   | 97.375                               | 1,850,150  | 1,900,026 | 1,846,168                            | (13,693)                                            | 6,720                                           | 0                                                                      | 0                                                   | 9.304    | 9.939                | N/A       | 1,995                                  | 162,880                       | 06/22/2023 | 03/31/2029                             |
| 51177R-AB-6             | Lakeland Tours, LLC                      |       |         | 5            | 4.B                                                                                            | 822,734     | 74.000                               | 949,127    | 1,282,604 | 887,913                              | (47,741)                                            | 62,024                                          | 0                                                                      | 0                                                   | 11.273   | 20.443               | N/A       | 27,362                                 | 108,398                       | 09/27/2023 | 09/27/2027                             |
| 51809E-AB-1             | Lasership, Inc.                          |       |         | 5            | 5.A FE                                                                                         | 1,366,997   | 91.583                               | 1,442,392  | 1,574,956 | 1,347,228                            | 108,019                                             | 24,273                                          | 0                                                                      | 0                                                   | 5.250    | 8.506                | N/A       | 41,493                                 | 67,665                        | 06/22/2023 | 04/28/2028                             |
| 51809E-AE-5             | Lasership, Inc.                          |       |         | 5            | 5.C FE                                                                                         | 1,213,055   | 82.667                               | 1,360,699  | 1,646,000 | 1,158,114                            | 136,991                                             | 39,353                                          | 0                                                                      | 0                                                   | 8.250    | 14.509               | N/A       | 55,736                                 | 94,056                        | 06/22/2023 | 04/30/2029                             |
| 53226G-AK-7             | Lightstone Holdco LLC                    |       |         | 5            | 4.C FE                                                                                         | 1,361,145   | 94.893                               | 1,386,668  | 1,461,297 | 1,350,105                            | 18,069                                              | 45,951                                          | 0                                                                      | 0                                                   | 10.852   | 13.318               | N/A       | 28,019                                 | 89,732                        | 06/22/2023 | 02/01/2027                             |

SCHEDULE D - PART 1

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

| 1                       | 2                                         | Codes |         |              | 6                                                                                              | 7           | Fair Value                           |            | 10        | 11                                   | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |           |                                        |                               | Dates      |                                        |
|-------------------------|-------------------------------------------|-------|---------|--------------|------------------------------------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|--------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|-----------|----------------------------------------|-------------------------------|------------|----------------------------------------|
|                         |                                           | 3     | 4       | 5            |                                                                                                |             | 8                                    | 9          |           |                                      | 12                                                  | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification | Description                               | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 53226G-AL-5             | Lightstone Holdco LLC                     |       |         | 5            | 4.C FE                                                                                         | 76,972      | 94.893                               | 78,415     | 82,635    | 76,348                               | 1,022                                               | 2,599                                           | 0                                                                      | 0                                                   | 10.852   | 13.318               | N/A       | 1,584                                  | 5,074                         | 06/22/2023 | 02/01/2027                             |
| 55303B-AD-5             | MH Sub I, LLC                             |       |         | 5            | 5.A FE                                                                                         | 1,568,884   | 92.821                               | 1,582,598  | 1,705,000 | 1,536,964                            | 26,997                                              | 13,460                                          | 0                                                                      | 0                                                   | 6.359    | 8.137                | N/A       | 1,649                                  | 152,439                       | 06/22/2023 | 02/12/2029                             |
| 55316H-AB-1             | Genesee & Wyoming Inc.                    |       |         | 5            | 3.B FE                                                                                         | 216,763     | 100.154                              | 217,641    | 217,307   | 216,853                              | 0                                                   | 92                                              | 0                                                                      | 0                                                   | 7.342    | 7.547                | N/A       | 135                                    | 9,301                         | 05/16/2023 | 12/30/2026                             |
| 55336C-AJ-1             | MI Windows and Doors, LLC                 |       |         | 5            | 3.C FE                                                                                         | 941,969     | 100.188                              | 951,410    | 949,625   | 942,895                              | 3,682                                               | 949                                             | 0                                                                      | 0                                                   | 8.702    | 9.042                | N/A       | 717                                    | 57,119                        | 06/22/2023 | 12/18/2027                             |
| 55345L-AC-5             | MRC Global (US) Inc.                      |       |         | 5            | 4.C FE                                                                                         | 247,048     | 100.000                              | 251,243    | 251,243   | 249,290                              | 0                                                   | 2,006                                           | 0                                                                      | 0                                                   | 0        | 1.090                | N/A       | 177                                    | 14,665                        | 06/12/2023 | 09/20/2024                             |
| 55759V-AB-4             | Madison IAQ LLC                           |       |         | 5            | 4.C FE                                                                                         | 615,956     | 99.545                               | 619,803    | 622,636   | 616,475                              | 841                                                 | 545                                             | 0                                                                      | 0                                                   | 3.750    | 4.048                | N/A       | 79                                     | 7,110                         | 12/13/2023 | 06/16/2028                             |
| 57165K-AB-2             | RED PLANET BORROWER, LLC                  |       |         | 5            | 4.C FE                                                                                         | 671,556     | 95.913                               | 679,799    | 708,766   | 672,965                              | 0                                                   | 1,409                                           | 0                                                                      | 0                                                   | 4.250    | 5.536                | N/A       | 544                                    | 14,136                        | 10/11/2023 | 09/24/2028                             |
| 57723C-AR-0             | MATTRESS FIRM, INC.                       |       |         | 5            | 4.A FE                                                                                         | 1,678,259   | 98.982                               | 1,717,452  | 1,735,116 | 1,681,346                            | 13,010                                              | 8,547                                           | 0                                                                      | 0                                                   | 5.000    | 5.745                | N/A       | 1,426                                  | 84,557                        | 08/25/2023 | 09/22/2028                             |
| 57810J-AH-1             | Term Loan B : MH JV Holdings              |       |         | 5            | 5.B                                                                                            | 1,465,024   | 100.018                              | 1,480,869  | 1,480,604 | 1,465,146                            | 0                                                   | 97                                              | 0                                                                      | 0                                                   | 5.000    | 5.353                | N/A       | 1,185                                  | 0                             | 12/20/2023 | 02/28/2028                             |
| 59408U-AB-3             | Michaels Stores, Inc.                     |       |         | 5            | 5.A FE                                                                                         | 1,160,645   | 82.700                               | 1,049,118  | 1,268,582 | 1,049,118                            | (69,663)                                            | 12,666                                          | 0                                                                      | 0                                                   | 5.000    | 7.086                | N/A       | 1,042                                  | 84,881                        | 06/22/2023 | 04/07/2028                             |
| 60672H-AC-7             | Mitnick Corporate Purchase, Inc           |       |         | 5            | 4.C FE                                                                                         | 336,775     | 94.313                               | 323,961    | 343,495   | 323,961                              | (13,244)                                            | 448                                             | 0                                                                      | 0                                                   | 9.895    | 10.490               | N/A       | 5,906                                  | 8,020                         | 07/17/2023 | 05/02/2029                             |
| 62014T-AB-6             | Motus Operations, LLC                     |       |         | 5            | 4.C FE                                                                                         | 409,295     | 99.500                               | 424,749    | 426,884   | 410,966                              | 0                                                   | 1,756                                           | 0                                                                      | 0                                                   | 4.500    | 5.447                | N/A       | 327                                    | 20,745                        | 06/22/2023 | 11/03/2028                             |
| 62871N-AM-7             | NAB Holdings, LLC                         |       |         | 5            | 4.A FE                                                                                         | 1,012,111   | 100.054                              | 1,023,895  | 1,023,343 | 1,013,208                            | 1,623                                               | 1,099                                           | 0                                                                      | 0                                                   | 3.500    | 3.775                | N/A       | 703                                    | 51,309                        | 06/22/2023 | 11/17/2028                             |
| 62984C-AB-9             | Bengal Debt Merger Sub, LLC               |       |         | 5            | 5.B FE                                                                                         | 573,387     | 80.000                               | 534,400    | 668,000   | 534,400                              | 467                                                 | 7,654                                           | 0                                                                      | 0                                                   | 6.500    | 9.353                | N/A       | 643                                    | 52,153                        | 06/22/2023 | 01/18/2030                             |
| 62984C-AD-5             | Naked Juice LLC                           |       |         | 5            | 4.C FE                                                                                         | 86,192      | 96.489                               | 90,080     | 93,357    | 86,755                               | 0                                                   | 581                                             | 0                                                                      | 0                                                   | 0        | 1.451                | N/A       | 68                                     | 3,893                         | 06/27/2023 | 01/24/2029                             |
| 63035H-AC-3             | Napa Management Services Corporation      |       |         | 5            | 4.C FE                                                                                         | 729,371     | 91.396                               | 975,298    | 1,067,112 | 760,922                              | 0                                                   | 34,212                                          | 0                                                                      | 0                                                   | 6.000    | 14.032               | N/A       | 0                                      | 62,005                        | 06/22/2023 | 02/16/2029                             |
| 63909U-AD-5             | Nautilus Power, LLC                       |       |         | 5            | 4.C FE                                                                                         | 848,584     | 80.964                               | 841,760    | 1,039,672 | 821,097                              | (57,657)                                            | 32,001                                          | 0                                                                      | 0                                                   | 10.753   | 17.702               | N/A       | 941                                    | 68,307                        | 06/22/2023 | 11/16/2026                             |
| 64362K-AE-3             | New Constellis Borrower LLC               |       |         | 5            | 5.C FE                                                                                         | 143,485     | 47.500                               | 190,510    | 401,073   | 190,510                              | (56,134)                                            | 51,378                                          | 0                                                                      | 0                                                   | 12.000   | 36.392               | N/A       | 11,662                                 | 40,118                        | 06/22/2023 | 03/27/2026                             |
| 66988Q-AB-5             | Novae LLC                                 |       |         | 5            | 4.C FE                                                                                         | 38,376      | 97.750                               | 42,872     | 43,859    | 38,903                               | 0                                                   | 580                                             | 0                                                                      | 0                                                   | 5.750    | 8.655                | N/A       | 128                                    | 27,236                        | 06/22/2023 | 12/22/2028                             |
| 67U54B-AC-0             | Oak Parent T/L (Augusta Sportswear)       |       |         | 5            | 5.B                                                                                            | 0           | 99.875                               | 0          | 0         | 0                                    | 0                                                   | 33,072                                          | 0                                                                      | 0                                                   | 6.546    | 9.581                | N/A       | 0                                      | 0                             | 06/22/2023 | 04/25/2025                             |
| 68250X-AB-7             | 19th Holdings Golf, LLC                   |       |         | 5            | 4.B FE                                                                                         | 1,325,506   | 99.000                               | 1,355,902  | 1,369,598 | 1,328,129                            | 24,877                                              | 4,611                                           | 0                                                                      | 0                                                   | 3.750    | 4.441                | N/A       | 8,932                                  | 71,207                        | 08/23/2023 | 01/26/2029                             |
| 68371Y-AP-8             | Open Text Corporation                     |       |         | 5            | 3.A FE                                                                                         | 249,102     | 100.163                              | 257,225    | 256,806   | 250,103                              | 0                                                   | 1,222                                           | 0                                                                      | 0                                                   | 0.082    | 0.519                | N/A       | 176                                    | 20,779                        | 11/16/2022 | 01/31/2030                             |
| 68764J-AD-3             | Oryx Midstream Services Permian Basin LL  |       |         | 5            | 3.C FE                                                                                         | 481,894     | 100.148                              | 485,925    | 485,207   | 482,301                              | 0                                                   | 427                                             | 0                                                                      | 0                                                   | 8.505    | 8.784                | N/A       | 3,052                                  | 26,553                        | 06/22/2023 | 10/05/2028                             |
| 68778D-AB-4             | Oscar AcquisitionCo LLC                   |       |         | 5            | 4.B FE                                                                                         | 1,630,514   | 98.875                               | 1,665,743  | 1,684,696 | 1,636,444                            | 3,927                                               | 5,642                                           | 0                                                                      | 0                                                   | 6.008    | 6.742                | N/A       | 1,411                                  | 113,239                       | 06/22/2023 | 04/16/2029                             |
| 69291L-AB-2             | PECF USS Intermediate Holding III Corpor. |       |         | 5            | 5.B FE                                                                                         | 210,783     | 77.479                               | 199,367    | 257,317   | 199,367                              | (11,863)                                            | 4,751                                           | 0                                                                      | 0                                                   | 4.750    | 8.953                | N/A       | 4,385                                  | 12,539                        | 06/22/2023 | 11/30/2028                             |
| 69338C-AH-4             | PG&E Corporation                          |       |         | 5            | 4.A FE                                                                                         | 158,715     | 100.016                              | 160,026    | 160,000   | 159,253                              | 83                                                  | 3,619                                           | 0                                                                      | 0                                                   | 3.500    | 3.758                | N/A       | 105                                    | 7,319                         | 12/04/2023 | 06/23/2027                             |
| 69403H-AL-4             | Pacific Bells LLC                         |       |         | 5            | 4.C FE                                                                                         | 803,627     | 99.406                               | 813,003    | 817,861   | 805,244                              | 8,228                                               | 1,452                                           | 0                                                                      | 0                                                   | 5.000    | 5.441                | N/A       | 744                                    | 46,271                        | 07/25/2023 | 10/14/2028                             |
| 69417W-AB-7             | Pacific Dental Services, LLC              |       |         | 5            | 4.B FE                                                                                         | 43,169      | 99.906                               | 43,183     | 43,223    | 43,172                               | 0                                                   | 3                                               | 0                                                                      | 0                                                   | 4.250    | 4.339                | N/A       | 377                                    | 1,825                         | 10/12/2023 | 05/31/2028                             |
| 70477B-AE-2             | Vision Solutions, Inc.                    |       |         | 5            | 4.B FE                                                                                         | 199,416     | 98.900                               | 208,762    | 211,084   | 200,541                              | 0                                                   | 1,153                                           | 0                                                                      | 0                                                   | 0        | 1.190                | N/A       | 3,844                                  | 5,868                         | 06/28/2023 | 04/24/2028                             |
| 71913B-AH-5             | Phoenix Guarantor Inc.                    |       |         | 5            | 4.B FE                                                                                         | 92,364      | 99.925                               | 94,318     | 94,389    | 92,902                               | 775                                                 | 553                                             | 0                                                                      | 0                                                   | 8.717    | 9.654                | N/A       | 755                                    | 5,170                         | 06/22/2023 | 03/05/2026                             |
| 72165N-BH-1             | Pilot Travel Centers LLC                  |       |         | 5            | 3.A FE                                                                                         | 152,457     | 100.229                              | 153,381    | 153,031   | 152,518                              | 0                                                   | 61                                              | 0                                                                      | 0                                                   | 7.202    | 7.391                | N/A       | 96                                     | 7,034                         | 05/16/2023 | 08/04/2028                             |
| 72431H-AD-2             | Cornerstone Building Brands, Inc.         |       |         | 5            | 4.B FE                                                                                         | 330,312     | 99.792                               | 359,264    | 360,013   | 333,726                              | 0                                                   | 3,651                                           | 0                                                                      | 0                                                   | 3.750    | 5.741                | N/A       | 1,498                                  | 17,212                        | 06/12/2023 | 04/12/2028                             |
| 72813N-AU-9             | PlayPower, Inc.                           |       |         | 5            | 5.A FE                                                                                         | 826,522     | 87.500                               | 877,262    | 1,002,585 | 834,488                              | 23,288                                              | 33,282                                          | 0                                                                      | 0                                                   | 5.699    | 12.801               | N/A       | 27,190                                 | 46,697                        | 06/22/2023 | 05/08/2026                             |
| 72814C-AF-5             | Playtika Holding Corp.                    |       |         | 5            | 3.B FE                                                                                         | 114,982     | 99.792                               | 115,980    | 116,222   | 115,136                              | 0                                                   | 160                                             | 0                                                                      | 0                                                   | 7.943    | 8.323                | N/A       | 80                                     | 5,441                         | 06/09/2023 | 03/13/2028                             |
| 73937U-AF-5             | Artera Services, LLC                      |       |         | 5            | 5.A FE                                                                                         | 678,350     | 93.857                               | 708,366    | 754,729   | 690,373                              | 30,833                                              | 24,089                                          | 0                                                                      | 0                                                   | 4.250    | 10.411               | N/A       | 547                                    | 44,649                        | 06/22/2023 | 03/06/2025                             |
| 73937U-AK-4             | Artera Services, LLC                      |       |         | 5            | 5.A FE                                                                                         | 461,388     | 93.844                               | 476,523    | 507,782   | 467,318                              | 19,786                                              | 14,620                                          | 0                                                                      | 0                                                   | 4.500    | 10.091               | N/A       | 379                                    | 30,920                        | 06/22/2023 | 03/06/2025                             |
| 74006L-AS-1             | Pre-Paid Legal Services, Inc.             |       |         | 5            | 4.C FE                                                                                         | 793,091     | 99.125                               | 799,999    | 807,061   | 793,997                              | 0                                                   | 956                                             | 0                                                                      | 0                                                   | 4.250    | 4.683                | N/A       | 620                                    | 28,388                        | 08/25/2023 | 12/07/2028                             |
| 74142K-AK-5             | Pretium PKG Holdings, Inc.                |       |         | 5            | 5.B FE                                                                                         | 273,914     | 77.667                               | 237,532    | 305,834   | 237,532                              | (23,943)                                            | 5,255                                           | 0                                                                      | 0                                                   | 0.100    | 1.916                | N/A       | 6,642                                  | 16,087                        | 06/22/2023 | 10/02/2028                             |
| 74338U-AG-6             | Project Leopard Holdings, Inc.            |       |         | 5            | 4.C FE                                                                                         | 718,720     | 89.917                               | 711,577    | 791,371   | 711,049                              | (9,421)                                             | 5,144                                           | 0                                                                      | 0                                                   | 6.408    | 8.430                | N/A       | 13,266                                 | 30,415                        | 09/28/2023 | 07/20/2029                             |
| 74339V-AB-4             | Cloudera, Inc.                            |       |         | 5            | 4.C FE                                                                                         | 450,686     | 98.875                               | 454,867    | 460,043   | 451,168                              | 0                                                   | 502                                             | 0                                                                      | 0                                                   | 8.952    | 9.590                | N/A       | 348                                    | 10,617                        | 11/02/2023 | 10/10/2028                             |
| 74530D-AC-9             | Pug LLC                                   |       |         | 5            | 4.C FE                                                                                         | 198,466     | 98.208                               | 205,168    | 208,912   | 199,489                              | 0                                                   | 1,049                                           | 0                                                                      | 0                                                   | 0        | 1.507                | N/A       | 156                                    | 6,176                         | 08/23/2023 | 01/29/2027                             |
| 74530D-AG-0             | Pug LLC                                   |       |         | 5            | 4.C FE                                                                                         | 147,423     | 99.000                               | 157,739    | 159,333   | 148,916                              | 8,778                                               | 1,868                                           | 0                                                                      | 0                                                   | 4.750    | 7.058                | N/A       | 129                                    | 10,713                        | 06/12/2023 | 02/13/2027                             |
| 74834Y-AN-2             | Quest Software US Holdings Inc.           |       |         | 5            | 5.A FE                                                                                         | 892,018     | 75.972                               | 831,228    | 1,094,124 | 831,228                              | (79,808)                                            | 20,273                                          | 0                                                                      | 0                                                   | 0        | 3.617                | N/A       | 22,237                                 | 39,807                        | 06/22/2023 | 02/01/2029                             |
| 74934K-AC-5             | Rough Country, LLC                        |       |         | 5            | 4.C FE                                                                                         | 389,695     | 99.250                               | 399,249    | 402,266   | 390,998                              | 0                                                   | 1,310                                           | 0                                                                      | 0                                                   | 4.250    | 5.000                | N/A       | 6,242                                  | 17,017                        | 06/22/2023 | 07/28/2028                             |
| 75049E-AM-6             | RadNet Management, Inc.                   |       |         | 5            | 4.A FE                                                                                         | 507,537     | 100.213                              | 511,520    | 510,433   | 508,064                              | 3,884                                               | 466                                             | 0                                                                      | 0                                                   | 4.000    | 4.176                | N/A       | 7,599                                  | 22,576                        | 06/22/2023 | 04/28/2028                             |
| 75620F-AB-4             | STG Logistics, Inc.                       |       |         | 5            | 4.C FE                                                                                         | 856,950     | 71.667                               | 635,328    | 886,500   | 635,328                              | (217,712)                                           | 3,638                                           | 0                                                                      | 0                                                   | 8.204    | 9.135                | N/A       | 861                                    | 69,320                        | 06/22/2023 | 04/28/2028                             |
| 75972J-AB-0             | RENAISSANCE HOLDING CORP                  |       |         | 5            | 4.C FE                                                                                         | 184,559     | 100.236                              | 188,972    | 188,528   | 184,936                              | 0                                                   | 377                                             | 0                                                                      | 0                                                   | 9.992    | 10.553               | N/A       | 159                                    | 11,195                        | 07/05/2023 | 04/05/2030                             |
| 76100L-AH-5             | Research Now T/L B (Survey Sampling)      |       |         | 5            | 5.B FE                                                                                         | 823,740     | 74.028                               | 826,895    | 1,117,002 | 826,895                              | (71,615)                                            | 104,828                                         | 0                                                                      | 0                                                   | 6.500    | 26.944               | N/A       | 24,555                                 | 56,474                        | 06/22/2023 | 12/20/2024                             |

SCHEDULE D - PART 1

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

| 1                       | 2                                                          | Codes |         |              | 6                                                                                              | 7           | Fair Value                           |            | 10        | 11                                   | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |           |                                        |                               | Dates      |                                        |
|-------------------------|------------------------------------------------------------|-------|---------|--------------|------------------------------------------------------------------------------------------------|-------------|--------------------------------------|------------|-----------|--------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|-----------|----------------------------------------|-------------------------------|------------|----------------------------------------|
|                         |                                                            | 3     | 4       | 5            |                                                                                                |             | 8                                    | 9          |           |                                      | 12                                                  | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification | Description                                                | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 76680Y-AG-7             | Ring Container Technologies Group, LLC                     |       |         | 5            | 4.B FE                                                                                         | 335,410     | 100.146                              | 337,872    | 337,379   | 335,698                              | 1,249                                               | 252                                             | 0                                                                      | 0                                                   | 4.250    | 4.431                | N/A       | 255                                    | 20,406                        | 06/22/2023 | 08/04/2028                             |
| 77313D-AW-1             | Rocket Software, Inc.                                      |       |         | 5            | 4.C FE                                                                                         | 410,753     | 98.078                               | 409,338    | 417,360   | 409,288                              | (1,747)                                             | 282                                             | 0                                                                      | 0                                                   | 0        | 0.311                | N/A       | 351                                    | 10,369                        | 09/28/2023 | 11/28/2028                             |
| 78249L-AD-2             | Russell Investments US Institutional Hol                   |       |         | 5            | 4.A FE                                                                                         | 571,371     | 93.396                               | 560,122    | 599,728   | 560,122                              | (13,222)                                            | 1,973                                           | 0                                                                      | 0                                                   | 0        | 3.203                | N/A       | 388                                    | 8,123                         | 10/19/2023 | 05/30/2025                             |
| 78466Y-AN-8             | SRS Distribution Inc.                                      |       |         | 5            | 4.C FE                                                                                         | 320,846     | 100.042                              | 329,492    | 329,354   | 321,659                              | 0                                                   | 884                                             | 0                                                                      | 0                                                   | 4.250    | 4.904                | N/A       | 246                                    | 16,736                        | 06/27/2023 | 05/19/2028                             |
| 78466Y-AQ-1             | SRS Distribution Inc.                                      |       |         | 5            | 4.C FE                                                                                         | 141,136     | 99.875                               | 144,247    | 144,428   | 141,535                              | 2,061                                               | 381                                             | 0                                                                      | 0                                                   | 4.000    | 4.557                | N/A       | 109                                    | 8,751                         | 06/22/2023 | 06/02/2028                             |
| 78571Y-BJ-8             | Sabre GLBL Inc.                                            |       |         | 5            | 4.C FE                                                                                         | 601,013     | 88.550                               | 599,659    | 677,198   | 599,659                              | (4,640)                                             | 3,285                                           | 0                                                                      | 0                                                   | 0        | 2.542                | N/A       | 596                                    | 13,753                        | 10/05/2023 | 06/30/2028                             |
| 80875A-AT-8             | Scientific Games Corporation                               |       |         | 5            | 3.C FE                                                                                         | 289,407     | 100.156                              | 291,028    | 290,575   | 289,627                              | 914                                                 | 154                                             | 0                                                                      | 0                                                   | 4.358    | 4.490                | N/A       | 1,244                                  | 15,165                        | 06/12/2023 | 04/06/2029                             |
| 816194-AX-2             | Select Medical Corporation                                 |       |         | 5            | 3.C FE                                                                                         | 406,291     | 99.906                               | 407,949    | 408,333   | 406,526                              | 0                                                   | 240                                             | 0                                                                      | 0                                                   | 0        | 0.140                | N/A       | 284                                    | 13,979                        | 07/26/2023 | 03/06/2027                             |
| 81989L-AC-2             | Sharp Midco LLC                                            |       |         | 5            | 4.C FE                                                                                         | 1,921,077   | 100.125                              | 1,957,619  | 1,955,175 | 1,924,734                            | 34,715                                              | 3,602                                           | 0                                                                      | 0                                                   | 4.500    | 4.913                | N/A       | 1,539                                  | 128,785                       | 06/12/2023 | 01/31/2029                             |
| 81989L-AD-0             | Sharp Midco LLC                                            |       |         | 5            | 4.C FE                                                                                         | 361,495     | 99.875                               | 366,541    | 367,000   | 361,745                              | 0                                                   | 250                                             | 0                                                                      | 0                                                   | 0        | 0.293                | N/A       | 301                                    | 8,474                         | 08/04/2023 | 12/31/2028                             |
| 83304C-AB-8             | Snap One Holdings Corp.                                    |       |         | 5            | 4.B FE                                                                                         | 1,387,908   | 96.750                               | 1,405,891  | 1,453,118 | 1,382,723                            | 26,182                                              | 6,791                                           | 0                                                                      | 0                                                   | 5.000    | 5.999                | N/A       | 1,211                                  | 98,693                        | 06/22/2023 | 12/31/2028                             |
| 83417U-AK-2             | SolarWinds Holdings, Inc.                                  |       |         | 5            | 4.A FE                                                                                         | 228,162     | 100.167                              | 228,806    | 228,425   | 228,172                              | 0                                                   | 10                                              | 0                                                                      | 0                                                   | 8.852    | 9.022                | N/A       | 173                                    | 2,525                         | 11/08/2023 | 02/05/2027                             |
| 84673E-AB-5             | PQ Performance Chemicals SPECIALTY BUILDING PRODUCTS, INC. |       |         | 5            | 4.A FE                                                                                         | 754,544     | 99.688                               | 760,639    | 763,020   | 755,603                              | 3,233                                               | 921                                             | 0                                                                      | 0                                                   | 4.250    | 4.546                | N/A       | 3,805                                  | 31,924                        | 12/19/2023 | 08/02/2028                             |
| 84748E-AF-7             | Stonepeak Taurus Lower Holdings LLC                        |       |         | 5            | 4.C FE                                                                                         | 144,982     | 99.750                               | 151,907    | 152,288   | 145,767                              | 5,031                                               | 777                                             | 0                                                                      | 0                                                   | 4.250    | 5.328                | N/A       | 117                                    | 9,234                         | 06/22/2023 | 10/05/2028                             |
| 86185B-AD-3             | Surgery Center Holdings, Inc.                              |       |         | 5            | 5.A FE                                                                                         | 2,332,910   | 91.000                               | 2,228,590  | 2,449,000 | 2,228,590                            | (62,599)                                            | 9,654                                           | 0                                                                      | 0                                                   | 7.500    | 8.508                | N/A       | 2,561                                  | 208,144                       | 06/22/2023 | 02/28/2030                             |
| 86880N-AZ-6             | Syndigo LLC                                                |       |         | 5            | 4.B FE                                                                                         | 208,890     | 100.292                              | 211,616    | 211,000   | 208,890                              | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0        | 0.145                | N/A       | 0                                      | 0                             | 12/05/2023 | 12/05/2030                             |
| 87167X-AC-7             | Syndigo LLC                                                |       |         | 5            | 4.C FE                                                                                         | 502,704     | 97.125                               | 514,775    | 530,013   | 503,169                              | 12,303                                              | 3,432                                           | 0                                                                      | 0                                                   | 5.250    | 6.591                | N/A       | 735                                    | 35,803                        | 06/22/2023 | 12/10/2027                             |
| 87167X-AE-3             | TMF Sapphire Bidco B.V.                                    |       |         | 5            | 5.B FE                                                                                         | 1,161,825   | 90.000                               | 1,176,300  | 1,307,000 | 1,137,718                            | 56,501                                              | 14,207                                          | 0                                                                      | 0                                                   | 8.750    | 11.483               | N/A       | 8,317                                  | 117,918                       | 06/22/2023 | 12/11/2028                             |
| 87266U-AB-5             | Tacala LLC                                                 |       | C       | 5            | 4.B FE                                                                                         | 0           | 100.292                              | 0          | 0         | 0                                    | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 0        | 0.426                | N/A       | 620                                    | 0                             | 04/27/2023 | 05/05/2028                             |
| 873412-AC-4             | TAILWIND SMITH (ANVIL INTERNATIONAL) T/L                   |       |         | 5            | 5.B FE                                                                                         | 2,382,025   | 99.563                               | 2,483,997  | 2,494,900 | 2,393,602                            | 66,502                                              | 12,915                                          | 0                                                                      | 0                                                   | 8.250    | 9.545                | N/A       | 2,801                                  | 217,898                       | 06/22/2023 | 02/07/2028                             |
| 87403U-AB-9             | Tailwind Smith Cooper Intermediate                         |       |         | 5            | 4.C FE                                                                                         | 2,298,956   | 96.350                               | 2,279,326  | 2,365,673 | 2,279,326                            | 26,551                                              | 12,112                                          | 0                                                                      | 0                                                   | 6.080    | 7.096                | N/A       | 43,118                                 | 132,633                       | 07/25/2023 | 05/28/2026                             |
| 87403U-AD-5             | Technimark LLC                                             |       |         | 5            | 5.B FE                                                                                         | 544,525     | 82.750                               | 520,167    | 628,600   | 520,167                              | (35,658)                                            | 11,300                                          | 0                                                                      | 0                                                   | 14.145   | 19.050               | N/A       | 15,679                                 | 33,123                        | 06/22/2023 | 05/28/2027                             |
| 87854H-AC-0             | Tenneco Inc.                                               |       |         | 5            | 4.C FE                                                                                         | 376,007     | 99.500                               | 383,684    | 385,613   | 376,934                              | 11,903                                              | 1,069                                           | 0                                                                      | 0                                                   | 4.250    | 4.846                | N/A       | 299                                    | 24,131                        | 06/22/2023 | 07/31/2028                             |
| 88037H-AN-4             | Tenneco Inc.                                               |       |         | 5            | 4.B FE                                                                                         | 372,469     | 87.188                               | 400,924    | 459,839   | 373,391                              | 0                                                   | 922                                             | 0                                                                      | 0                                                   | 0        | 4.293                | N/A       | 2,480                                  | 5                             | 12/01/2023 | 11/17/2028                             |
| 88037H-AP-9             | Tiger Acquisition, LLC                                     |       |         | 5            | 4.B FE                                                                                         | 727,600     | 87.944                               | 752,801    | 856,000   | 736,268                              | 0                                                   | 8,668                                           | 0                                                                      | 0                                                   | 0.103    | 3.214                | N/A       | 12,088                                 | 20,962                        | 08/15/2023 | 11/17/2028                             |
| 88675U-AB-8             | Transdigm, Inc.                                            |       |         | 5            | 4.C FE                                                                                         | 429,942     | 99.396                               | 437,218    | 439,875   | 431,395                              | 6,666                                               | 1,172                                           | 0                                                                      | 0                                                   | 3.250    | 3.772                | N/A       | 323                                    | 25,892                        | 06/22/2023 | 05/24/2028                             |
| 89364M-CA-0             | Traverse Midstream Partners LLC                            |       |         | 5            | 4.A FE                                                                                         | 274,313     | 100.375                              | 276,031    | 275,000   | 274,317                              | 0                                                   | 5                                               | 0                                                                      | 0                                                   | 0        | 0.035                | N/A       | 197                                    | 1,075                         | 11/15/2023 | 02/28/2031                             |
| 89435T-AB-0             | Samsonite International S.A.                               |       |         | 5            | 4.B FE                                                                                         | 135,151     | 99.958                               | 136,115    | 136,172   | 135,320                              | 0                                                   | 198                                             | 0                                                                      | 0                                                   | 8.937    | 9.251                | N/A       | 2,226                                  | 7,995                         | 03/07/2023 | 02/14/2028                             |
| 89969K-AH-0             | U.S. Silica Company                                        |       | C       | 5            | 3.A FE                                                                                         | 150,740     | 100.000                              | 151,497    | 151,497   | 150,796                              | 0                                                   | 58                                              | 0                                                                      | 0                                                   | 7.826    | 8.033                | N/A       | 102                                    | 6,285                         | 06/09/2023 | 06/05/2030                             |
| 90343K-AV-4             | United Airlines, Inc.                                      |       |         | 5            | 4.B FE                                                                                         | 207,403     | 100.036                              | 213,894    | 213,818   | 208,097                              | 0                                                   | 1,060                                           | 0                                                                      | 0                                                   | 9.952    | 10.696               | N/A       | 182                                    | 16,272                        | 03/17/2023 | 02/28/2030                             |
| 90932R-AJ-3             | Upstream Newco, Inc.                                       |       |         | 5            | 3.B FE                                                                                         | 958,088     | 100.222                              | 962,779    | 960,647   | 958,568                              | 1,681                                               | 1,676                                           | 0                                                                      | 0                                                   | 4.500    | 4.620                | N/A       | 1,230                                  | 55,208                        | 06/12/2023 | 04/14/2028                             |
| 91678H-AF-9             | Illuminate Merger Sub Corp                                 |       |         | 5            | 4.C FE                                                                                         | 1,444,164   | 93.938                               | 1,501,415  | 1,598,304 | 1,453,547                            | 35,780                                              | 26,128                                          | 0                                                                      | 0                                                   | 4.459    | 7.590                | N/A       | 27,237                                 | 79,296                        | 06/22/2023 | 11/20/2026                             |
| 91823J-AC-6             | Victorias Secret & Co                                      |       |         | 5            | 4.C FE                                                                                         | 916,733     | 99.214                               | 938,106    | 945,538   | 919,703                              | 24,790                                              | 3,622                                           | 0                                                                      | 0                                                   | 4.000    | 4.704                | N/A       | 678                                    | 55,238                        | 06/22/2023 | 06/30/2028                             |
| 92639M-AB-3             | Weight Watchers International, Inc.                        |       |         | 5            | 3.B FE                                                                                         | 818,004     | 99.000                               | 824,307    | 832,633   | 819,144                              | 2,476                                               | 1,384                                           | 0                                                                      | 0                                                   | 3.750    | 4.189                | N/A       | 5,139                                  | 33,605                        | 09/26/2023 | 06/30/2028                             |
| 92941P-AC-7             | GTCR W Merger Sub LLC                                      |       |         | 5            | 4.C FE                                                                                         | 858,908     | 70.333                               | 802,172    | 1,140,535 | 797,997                              | 19,164                                              | 25,538                                          | 0                                                                      | 0                                                   | 4.000    | 10.439               | N/A       | 863                                    | 54,778                        | 09/14/2023 | 03/31/2028                             |
| 92943E-AB-2             | W.R. Grace & Co.                                           |       |         | 5            | 3.C FE                                                                                         | 957,090     | 100.375                              | 966,611    | 963,000   | 957,092                              | 0                                                   | 2                                               | 0                                                                      | 0                                                   | 0        | 0.092                | N/A       | 0                                      | 0                             | 10/26/2023 | 09/21/2030                             |
| 92943H-AB-5             | The Knot Worldwide Inc.                                    |       |         | 5            | 4.C FE                                                                                         | 897,286     | 100.161                              | 914,070    | 912,600   | 900,238                              | 2,178                                               | 2,321                                           | 0                                                                      | 0                                                   | 4.250    | 4.637                | N/A       | 712                                    | 59,486                        | 06/12/2023 | 08/11/2028                             |
| 94847D-AH-4             | Windsor Holdings III LLC                                   |       |         | 5            | 4.B FE                                                                                         | 1,044,248   | 99.500                               | 1,044,248  | 1,049,495 | 1,044,248                            | (271)                                               | 271                                             | 0                                                                      | 0                                                   | 0        | 0.117                | N/A       | 6,092                                  | 15,530                        | 09/29/2023 | 01/31/2028                             |
| 97360B-AB-1             | Travel + Leisure Co                                        |       |         | 5            | 4.B FE                                                                                         | 371,469     | 100.531                              | 381,063    | 379,050   | 371,922                              | 0                                                   | 453                                             | 0                                                                      | 0                                                   | 0        | 0.294                | N/A       | 2,908                                  | 13,058                        | 06/22/2023 | 06/21/2030                             |
| 98309G-AD-8             | Zayo Group, LLC                                            |       |         | 5            | 3.C FE                                                                                         | 106,446     | 100.050                              | 109,284    | 109,175   | 106,836                              | 0                                                   | 410                                             | 0                                                                      | 0                                                   | 9.354    | 9.973                | N/A       | 321                                    | 9,883                         | 12/09/2022 | 12/14/2029                             |
| 98919X-AB-7             | Motion Finco, LLC                                          |       |         | 5            | 4.C FE                                                                                         | 353,996     | 85.602                               | 356,305    | 416,235   | 356,305                              | (10,835)                                            | 13,144                                          | 0                                                                      | 0                                                   | 0        | 4.025                | N/A       | 294                                    | 30,578                        | 02/08/2023 | 02/19/2027                             |
| 99AAE8-84-1             | Motion Finco, LLC                                          |       | C       | 5            | 4.A FE                                                                                         | 57,244      | 100.000                              | 59,614     | 59,614    | 58,320                               | 5                                                   | 533                                             | 0                                                                      | 0                                                   | 3.504    | 4.359                | N/A       | 44                                     | 3,581                         | 06/22/2023 | 11/12/2026                             |
| 99AAE8-85-8             | IRON MOUNTAIN INFORMATION MANAGEMENT, LL                   |       | C       | 5            | 4.A FE                                                                                         | 442,180     | 100.000                              | 460,473    | 460,473   | 450,486                              | 37                                                  | 4,114                                           | 0                                                                      | 0                                                   | 3.504    | 4.359                | N/A       | 340                                    | 27,664                        | 06/22/2023 | 11/12/2026                             |
| 99Z0V7-LM-4             | Air Canada                                                 |       |         | 5            | 5.B                                                                                            | 525,033     | 99.938                               | 528,669    | 529,000   | 525,033                              | 0                                                   | 0                                               | 0                                                                      | 0                                                   | 7.846    | 8.100                | MON       | 0                                      | 0                             | 12/08/2023 | 01/31/2031                             |
| C0102M-AP-0             |                                                            |       | A       | 5            | 3.A FE                                                                                         | 492,378     | 100.156                              | 495,387    | 494,616   | 492,963                              | 821                                                 | 359                                             | 0                                                                      | 0                                                   | 4.250    | 4.391                | N/A       | 6,042                                  | 27,298                        | 06/12/2023 | 07/28/2028                             |

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 B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired   | Stated Contractual Maturity Date |
| C6901L-AJ-6                                                          | 1011778 B.C. Unlimited Liability Company |       |         | 5         | 3.B FE                                                                    | 432,825       | 99.964                         | 434,843       | 435,000       | 432,907                        | 0                                          | 82                                        | 0                                                         | 0                                          | 0        | 0.072             | N/A       | 276                           | 8,700                   | 09/12/2023 | 09/30/2030                       |
| C9413P-BD-4                                                          | Bausch Health Companies Inc.             |       | A       | 5         | 5.A FE                                                                    | 964,101       | 81.156                         | 1,045,427     | 1,288,169     | 996,515                        | 0                                          | 42,659                                    | 0                                                         | 0                                          | 5.750    | 12.517            | N/A       | 2,336                         | 95,680                  | 06/22/2023 | 01/27/2027                       |
| F6456U-AB-9                                                          | Banijay Group SAS                        |       | C       | 5         | 5.B                                                                       | 178,012       | 100.175                        | 179,657       | 179,343       | 178,134                        | 0                                          | 126                                       | 0                                                         | 0                                          | 8.963    | 9.288             | N/A       | 1,299                         | 6,119                   | 07/13/2023 | 03/01/2028                       |
| F6628D-AN-4                                                          | Numericable U.S. LLC                     |       | C       | 5         | 4.B FE                                                                    | 446,501       | 89.542                         | 401,815       | 448,745       | 401,815                        | (44,977)                                   | 302                                       | 0                                                         | 0                                          | 10.808   | 11.082            | N/A       | 10,456                        | 37,396                  | 01/25/2023 | 08/15/2028                       |
| G0472C-AB-1                                                          | Apex Group Treasury LLC                  |       | C       | 5         | 4.C FE                                                                    | 255,326       | 99.500                         | 263,002       | 264,324       | 256,201                        | 1,650                                      | 1,026                                     | 0                                                         | 0                                          | 4.250    | 5.056             | N/A       | 3,649                         | 14,255                  | 06/12/2023 | 07/23/2028                       |
| G4770M-AJ-3                                                          | INEOS US Petrochem LLC                   |       |         | 5         | 3.C FE                                                                    | 126,086       | 98.000                         | 124,813       | 127,360       | 124,813                        | (1,418)                                    | 147                                       | 0                                                         | 0                                          | 8.952    | 9.271             | N/A       | 98                            | 9,068                   | 03/06/2023 | 03/01/2030                       |
|                                                                      | Ineos Enterprises Holdings US            |       |         |           |                                                                           |               |                                |               |               |                                |                                            |                                           |                                                           |                                            |          |                   |           |                               |                         |            |                                  |
| G4770Q-AL-9                                                          | Finco LLC                                |       | C       | 5         | 3.C FE                                                                    | 401,880       | 99.875                         | 407,490       | 408,000       | 402,286                        | 0                                          | 406                                       | 0                                                         | 0                                          | 9.127    | 9.552             | N/A       | 3,387                         | 14,218                  | 06/23/2023 | 06/21/2030                       |
| G6368C-AE-9                                                          | LifeMiles Ltd.                           |       | C       | 5         | 4.C FE                                                                    | 1,100,830     | 98.042                         | 1,108,812     | 1,130,956     | 1,102,190                      | 16,144                                     | 8,015                                     | 0                                                         | 0                                          | 6.250    | 7.226             | N/A       | 11,295                        | 74,225                  | 09/07/2023 | 08/14/2026                       |
| G7739P-AL-4                                                          | Coral-US Co-Borrower LLC                 |       | C       | 5         | 3.C FE                                                                    | 193,538       | 99.175                         | 193,391       | 195,000       | 193,391                        | (146)                                      | 0                                         | 0                                                         | 0                                          | 0        | 0.184             | N/A       | 0                             | 0                       | 12/13/2023 | 01/31/2028                       |
| G7739P-AM-2                                                          | Coral-US Co-Borrower LLC                 |       |         | 5         | 3.C FE                                                                    | 345,390       | 99.604                         | 346,622       | 348,000       | 345,390                        | 0                                          | 0                                         | 0                                                         | 0                                          | 0        | 0.130             | N/A       | 0                             | 0                       | 10/04/2023 | 10/15/2029                       |
| G9368P-BH-6                                                          | Virgin Media Bristol LLC                 |       |         | 5         | 3.C FE                                                                    | 474,210       | 99.472                         | 476,471       | 479,000       | 474,482                        | 0                                          | 272                                       | 0                                                         | 0                                          | 8.311    | 8.605             | N/A       | 9,006                         | 9,420                   | 09/20/2023 | 03/31/2031                       |
| L0323L-AJ-9                                                          | Archroma Finance S.a.r.l.                |       | C       | 5         | 4.B FE                                                                    | 113,659       | 94.375                         | 112,545       | 119,253       | 112,545                        | (1,924)                                    | 864                                       | 0                                                         | 0                                          | 0        | 1.173             | N/A       | 2,783                         | 9,613                   | 06/22/2023 | 06/30/2027                       |
| L0527C-AB-0                                                          | Birkenstock GmbH & Co. KG                |       | C       | 5         | 3.B FE                                                                    | 515,775       | 100.167                        | 520,230       | 519,363       | 516,164                        | 0                                          | 2,521                                     | 0                                                         | 0                                          | 4.250    | 4.469             | N/A       | 6,902                         | 11,654                  | 10/18/2023 | 04/27/2028                       |
| L2210T-AH-8                                                          | Curium BidCo S.a r.l.                    |       | C       | 5         | 4.C FE                                                                    | 421,601       | 99.813                         | 425,064       | 425,860       | 421,834                        | 0                                          | 244                                       | 0                                                         | 0                                          | 0        | 0.170             | N/A       | 349                           | 13,433                  | 08/03/2023 | 07/31/2029                       |
|                                                                      | Luxembourg Investment Company            |       |         |           |                                                                           |               |                                |               |               |                                |                                            |                                           |                                                           |                                            |          |                   |           |                               |                         |            |                                  |
| L6124K-AC-4                                                          | 428 S.a r.                               |       |         | 5         | 6. FE                                                                     | 527,122       | 44.167                         | 527,122       | 1,193,475     | 527,122                        | 79,275                                     | 20,591                                    | 476,237                                                   | 0                                          | 5.500    | 13.147            | N/A       | 1,038                         | 53,995                  | 06/22/2023 | 01/03/2029                       |
| L9635L-AB-0                                                          | Venga Finance Sarl                       |       | C       | 5         | 4.B FE                                                                    | 669,408       | 99.063                         | 690,410       | 696,941       | 672,564                        | 10,751                                     | 2,857                                     | 0                                                         | 0                                          | 5.250    | 6.092             | N/A       | 6,458                         | 39,979                  | 09/06/2023 | 06/28/2029                       |
|                                                                      | Second Lien Term Loan : Cloudera, Inc.   |       |         | 5         | 5.B FE                                                                    | 398,360       | 99.472                         | 430,714       | 433,000       | 399,906                        | 0                                          | 1,546                                     | 0                                                         | 0                                          | 11.253   | 13.360            | MON       | 408                           | 22,936                  | 07/05/2023 | 08/10/2029                       |
| N2820E-AF-5                                                          | EG Group Limited                         |       |         | 5         | 4.C FE                                                                    | 694,479       | 98.000                         | 694,330       | 708,500       | 694,330                        | (2,805)                                    | 2,755                                     | 0                                                         | 0                                          | 0.111    | 0.508             | N/A       | 14                            | 63,615                  | 06/22/2023 | 02/07/2028                       |
| N8137F-AB-6                                                          | Hunter Douglas Inc.                      |       | C       | 5         | 4.B FE                                                                    | 1,651,881     | 99.475                         | 1,757,698     | 1,766,974     | 1,666,015                      | 39,365                                     | 13,569                                    | 0                                                         | 0                                          | 4.000    | 5.328             | N/A       | 15,254                        | 92,077                  | 09/08/2023 | 02/09/2029                       |
| N8232N-AE-7                                                          | Nouryon Finance B.V.                     |       |         | 5         | 4.B FE                                                                    | 186,864       | 100.225                        | 189,176       | 188,752       | 187,139                        | 0                                          | 279                                       | 0                                                         | 0                                          | 9.347    | 9.732             | N/A       | 1,389                         | 11,497                  | 03/03/2023 | 04/03/2028                       |
| 1829999999 – Unaffiliated Bank Loans – Acquired                      |                                          |       |         |           |                                                                           | 153,492,846   | XXX                            | 155,939,533   | 164,004,034   | 152,737,574                    | 462,465                                    | 1,439,598                                 | 642,530                                                   | 0                                          | XXX      | XXX               | XXX       | 1,015,369                     | 8,099,548               | XXX        | XXX                              |
| 1909999999 – Subtotals – Unaffiliated Bank Loans                     |                                          |       |         |           |                                                                           | 153,492,846   | XXX                            | 155,939,533   | 164,004,034   | 152,737,574                    | 462,465                                    | 1,439,598                                 | 642,530                                                   | 0                                          | XXX      | XXX               | XXX       | 1,015,369                     | 8,099,548               | XXX        | XXX                              |
| 2419999999 – Subtotals – Issuer Obligations                          |                                          |       |         |           |                                                                           | 628,447,535   | XXX                            | 619,514,979   | 674,291,949   | 634,332,258                    | (216,649)                                  | 4,873,762                                 | 0                                                         | 0                                          | XXX      | XXX               | XXX       | 5,549,275                     | 19,656,608              | XXX        | XXX                              |
| 2429999999 – Subtotals – Residential Mortgage-Backed Securities      |                                          |       |         |           |                                                                           | 255,689,997   | XXX                            | 247,811,606   | 267,573,702   | 256,325,599                    | 0                                          | 400,766                                   | 0                                                         | 0                                          | XXX      | XXX               | XXX       | 778,080                       | 9,306,797               | XXX        | XXX                              |
| 2439999999 – Subtotals – Commercial Mortgage-Backed Securities       |                                          |       |         |           |                                                                           | 112,316,528   | XXX                            | 107,590,529   | 116,270,823   | 113,369,064                    | 0                                          | 842,797                                   | 0                                                         | 0                                          | XXX      | XXX               | XXX       | 291,474                       | 4,168,028               | XXX        | XXX                              |
| 2449999999 – Subtotals – Other Loan-Backed and Structured Securities |                                          |       |         |           |                                                                           | 66,040,966    | XXX                            | 66,631,813    | 68,357,656    | 66,876,077                     | 0                                          | 546,560                                   | 0                                                         | 0                                          | XXX      | XXX               | XXX       | 627,825                       | 3,282,807               | XXX        | XXX                              |
| 2479999999 – Subtotals – Unaffiliated Bank Loans                     |                                          |       |         |           |                                                                           | 153,492,846   | XXX                            | 155,939,533   | 164,004,034   | 152,737,574                    | 462,465                                    | 1,439,598                                 | 642,530                                                   | 0                                          | XXX      | XXX               | XXX       | 1,015,369                     | 8,099,548               | XXX        | XXX                              |
| 2509999999 – Subtotals – Total Bonds                                 |                                          |       |         |           |                                                                           | 1,215,987,872 | XXX                            | 1,197,488,460 | 1,290,498,165 | 1,223,640,572                  | 245,816                                    | 8,103,483                                 | 642,530                                                   | 0                                          | XXX      | XXX               | XXX       | 8,262,023                     | 44,513,788              | XXX        | XXX                              |

|    |             |                                                                     |                 |                 |                 |                  |                 |                 |  |
|----|-------------|---------------------------------------------------------------------|-----------------|-----------------|-----------------|------------------|-----------------|-----------------|--|
| 1. | Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |                 |                 |                 |                  |                 |                 |  |
|    | 1A          | 1A \$440,753,373                                                    | 1B \$72,278,649 | 1C \$60,081,112 | 1D \$73,774,974 | 1E \$108,485,885 | 1F \$76,864,502 | 1G \$99,502,571 |  |
|    | 1B          | 2A \$71,107,185                                                     | 2B \$42,779,494 | 2C \$21,897,307 |                 |                  |                 |                 |  |
|    | 1C          | 3A \$4,011,386                                                      | 3B \$7,523,109  | 3C \$10,058,274 |                 |                  |                 |                 |  |
|    | 1D          | 4A \$15,358,897                                                     | 4B \$32,628,694 | 4C \$47,897,607 |                 |                  |                 |                 |  |
|    | 1E          | 5A \$12,812,985                                                     | 5B \$23,948,825 | 5C \$1,348,624  |                 |                  |                 |                 |  |
|    | 1F          | 6 \$527,122                                                         |                 |                 |                 |                  |                 |                 |  |

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<br>Identification                                                       | Description            | Code  | Foreign | Number of<br>Shares | Par Value per<br>Share | Rate per<br>Share | Book /<br>Adjusted<br>Carrying Value | Rate per Share<br>Used To<br>Obtain Fair<br>Value | Fair Value | Actual Cost | Declared but<br>Unpaid | Amount<br>Received<br>During Year | Nonadmitted<br>Declared But<br>Unpaid | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(15+16-17) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Date<br>Acquired |
| Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred              |                        |       |         |                     |                        |                   |                                      |                                                   |            |             |                        |                                   |                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                                                |                  |
| 060505-19-5                                                                   | BANK OF AMERICA CORP   |       |         | 75,000.000          | 25.00                  | 0                 | 1,844,250                            | 24.590                                            | 1,844,250  | 1,856,100   | 27,539                 | 110,156                           | 0                                     | 95,250                                              | 0                                               | 0                                                                      | 95,250                                     | 0                                                   | 2.C FE                                                                                         | 01/22/2019       |
| 060505-68-2                                                                   | BANK OF AMERICA CORP   |       |         | 8,000.000           | 1,000.00               | 0                 | 9,642,240                            | 1,205.280                                         | 9,642,240  | 8,059,520   | 145,000                | 580,000                           | 0                                     | 298,240                                             | 0                                               | 0                                                                      | 298,240                                    | 0                                                   | 2.C FE                                                                                         | 06/02/2011       |
| 25746U-DM-8                                                                   | DOMINION ENERGY INC    |       |         | 3,500,000.000       | 1,000.00               | 88.625            | 3,101,875                            | 88.625                                            | 3,101,875  | 3,500,000   | 0                      | 152,250                           | 0                                     | 157,500                                             | 0                                               | 0                                                                      | 157,500                                    | 0                                                   | 3.A FE                                                                                         | 12/01/2021       |
| 29452E-AA-9                                                                   | EQUITABLE HOLDINGS INC |       |         | 450,000.000         | 1,000.00               | 0                 | 430,875                              | 95.750                                            | 430,875    | 422,992     | 0                      | 11,138                            | 0                                     | 7,883                                               | 0                                               | 0                                                                      | 7,883                                      | 0                                                   | 2.C FE                                                                                         | 06/28/2023       |
| 48128B-64-8                                                                   | JPMORGAN CHASE & CO    |       |         | 55,000.000          | 25.00                  | 0                 | 1,392,600                            | 25.320                                            | 1,392,600  | 1,381,600   | 0                      | 82,500                            | 0                                     | 21,450                                              | 0                                               | 0                                                                      | 21,450                                     | 0                                                   | 2.C FE                                                                                         | 01/22/2019       |
| 48128B-65-5                                                                   | JPMORGAN CHASE & CO    |       |         | 20,000.000          | 25.00                  | 0                 | 501,000                              | 25.050                                            | 501,000    | 494,000     | 0                      | 28,750                            | 0                                     | 29,600                                              | 0                                               | 0                                                                      | 29,600                                     | 0                                                   | 2.C FE                                                                                         | 12/07/2018       |
| 59156R-85-0                                                                   | METLIFE INC            |       |         | 20,000.000          | 25.00                  | 0                 | 412,800                              | 20.640                                            | 412,800    | 423,400     | 0                      | 23,750                            | 0                                     | 20,500                                              | 0                                               | 0                                                                      | 20,500                                     | 0                                                   | 2.B FE                                                                                         | 03/16/2020       |
| 665859-85-6                                                                   | NORTHERN TRUST CORP    |       |         | 20,000.000          | 25.00                  | 0                 | 425,000                              | 21.250                                            | 425,000    | 407,100     | 5,875                  | 23,500                            | 0                                     | 23,064                                              | 0                                               | 0                                                                      | 23,064                                     | 0                                                   | 2.A FE                                                                                         | 08/26/2022       |
|                                                                               | PNC FINANCIAL SERVICES |       |         |                     |                        |                   |                                      |                                                   |            |             |                        |                                   |                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                                                                |                  |
| 693475-BC-8                                                                   | GROUP INC              |       |         | 1,575,000.000       | 1,000.00               | 0                 | 1,248,188                            | 79.250                                            | 1,248,188  | 1,244,250   | 0                      | 53,550                            | 0                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 2.C FE                                                                                         | 09/13/2022       |
| 949746-80-4                                                                   | WELLS FARGO & CO       |       |         | 11,750.000          | 1,000.00               | 1,195.620         | 14,048,535                           | 1,195.620                                         | 14,048,535 | 12,261,635  | 0                      | 881,250                           | 0                                     | 72,030                                              | 0                                               | 0                                                                      | 72,030                                     | 0                                                   | 3.A FE                                                                                         | 06/01/2011       |
| 4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred |                        |       |         |                     |                        |                   | 33,047,363                           | XXX                                               | 33,047,363 | 30,050,597  | 178,414                | 1,946,844                         | 0                                     | 725,516                                             | 0                                               | 0                                                                      | 725,516                                    | 0                                                   | XXX                                                                                            | XXX              |
| 4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)          |                        |       |         |                     |                        |                   | 33,047,363                           | XXX                                               | 33,047,363 | 30,050,597  | 178,414                | 1,946,844                         | 0                                     | 725,516                                             | 0                                               | 0                                                                      | 725,516                                    | 0                                                   | XXX                                                                                            | XXX              |
| 4509999999 – Total Preferred Stocks                                           |                        |       |         |                     |                        |                   | 33,047,363                           | XXX                                               | 33,047,363 | 30,050,597  | 178,414                | 1,946,844                         | 0                                     | 725,516                                             | 0                                               | 0                                                                      | 725,516                                    | 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 \$425,000                                                        | 2B \$412,800 | 2C \$15,059,153 |        |        |        |        |  |  |  |  |  |
|    | 1C          | 3A \$17,150,410                                                     | 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 Identification                                         | Description                          | Code  | Foreign | Number of Shares | Book / Adjusted Carrying Value | Rate per Share Used To Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase / (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Industrial and Miscellaneous (Unaffiliated), Publicly Traded |                                      |       |         |                  |                                |                                          |            |             |                     |                             |                                 |                                            |                                                           |                                   |                                            |               |                                                                           |
| 00206R-10-2                                                  | AT&T ORD                             |       |         | 27,300.000       | 458,094                        | 16.780                                   | 458,094    | 513,101     | 0                   | 30,303                      | 0                               | (44,499)                                   | 0                                                         | (44,499)                          | 0                                          | 11/10/2022    | XXX                                                                       |
| 00287Y-10-9                                                  | ABBVIE ORD                           |       |         | 3,550.000        | 550,144                        | 154.970                                  | 550,144    | 432,492     | 0                   | 21,016                      | 0                               | (23,572)                                   | 0                                                         | (23,572)                          | 0                                          | 06/02/2022    | XXX                                                                       |
| 018802-10-8                                                  | ALLIANT ENERGY ORD                   |       |         | 15,900.000       | 815,670                        | 51.300                                   | 815,670    | 847,594     | 0                   | 19,277                      | 0                               | (31,924)                                   | 0                                                         | (31,924)                          | 0                                          | 08/16/2023    | XXX                                                                       |
| 031162-10-0                                                  | AMGEN ORD                            |       |         | 1,300.000        | 374,426                        | 288.020                                  | 374,426    | 355,382     | 0                   | 11,076                      | 0                               | 19,044                                     | 0                                                         | 19,044                            | 0                                          | 01/10/2023    | XXX                                                                       |
| 060505-10-4                                                  | BANK OF AMERICA ORD                  |       |         | 15,800.000       | 531,986                        | 33.670                                   | 531,986    | 540,689     | 0                   | 14,536                      | 0                               | (8,703)                                    | 0                                                         | (8,703)                           | 0                                          | 01/10/2023    | XXX                                                                       |
| 110122-10-8                                                  | BRISTOL MYERS SQUIBB ORD             |       |         | 7,600.000        | 389,956                        | 51.310                                   | 389,956    | 468,078     | 0                   | 17,328                      | 0                               | (156,864)                                  | 0                                                         | (156,864)                         | 0                                          | 06/02/2022    | XXX                                                                       |
| 11135F-10-1                                                  | BROADCOM ORD                         |       |         | 950.000          | 1,060,438                      | 1,116.250                                | 1,060,438  | 496,708     | 0                   | 18,098                      | 0                               | 529,264                                    | 0                                                         | 529,264                           | 0                                          | 08/31/2022    | XXX                                                                       |
| 125896-10-0                                                  | CMS ENERGY ORD                       |       |         | 14,250.000       | 827,498                        | 58.070                                   | 827,498    | 828,378     | 0                   | 11,773                      | 0                               | (880)                                      | 0                                                         | (880)                             | 0                                          | 08/16/2023    | XXX                                                                       |
| 126650-10-0                                                  | CVS HEALTH ORD                       |       |         | 7,900.000        | 623,784                        | 78.960                                   | 623,784    | 668,210     | 0                   | 16,335                      | 0                               | (23,206)                                   | 0                                                         | (23,206)                          | 0                                          | 03/27/2023    | XXX                                                                       |
| 134429-10-9                                                  | CAMPBELL SOUP ORD                    |       |         | 8,250.000        | 356,648                        | 43.230                                   | 356,648    | 327,801     | 0                   | 0                           | 0                               | 28,846                                     | 0                                                         | 28,846                            | 0                                          | 10/11/2023    | XXX                                                                       |
| 166764-10-0                                                  | CHEVRON ORD                          |       |         | 4,500.000        | 671,220                        | 149.160                                  | 671,220    | 519,159     | 0                   | 27,180                      | 0                               | (136,485)                                  | 0                                                         | (136,485)                         | 0                                          | 07/05/2022    | XXX                                                                       |
| 17275R-10-2                                                  | CISCO SYSTEMS ORD                    |       |         | 17,250.000       | 871,470                        | 50.520                                   | 871,470    | 884,419     | 0                   | 26,738                      | 0                               | 49,680                                     | 0                                                         | 49,680                            | 0                                          | 07/05/2022    | XXX                                                                       |
| 172967-42-4                                                  | CITIGROUP ORD                        |       |         | 7,750.000        | 398,660                        | 51.440                                   | 398,660    | 492,692     | 0                   | 16,120                      | 0                               | 48,130                                     | 0                                                         | 48,130                            | 0                                          | 07/05/2022    | XXX                                                                       |
| 191216-10-0                                                  | COCA-COLA ORD                        |       |         | 9,700.000        | 571,621                        | 58.930                                   | 571,621    | 589,969     | 0                   | 14,076                      | 0                               | (36,893)                                   | 0                                                         | (36,893)                          | 0                                          | 06/23/2023    | XXX                                                                       |
| 22822V-10-1                                                  | CROWN CASTLE ORD                     |       |         | 6,450.000        | 742,976                        | 115.190                                  | 742,976    | 1,149,024   | 0                   | 40,377                      | 0                               | (131,903)                                  | 0                                                         | (131,903)                         | 0                                          | 07/05/2022    | XXX                                                                       |
| 237194-10-5                                                  | DARDEN RESTAURANTS ORD               |       |         | 2,050.000        | 336,815                        | 164.300                                  | 336,815    | 260,247     | 0                   | 10,332                      | 0                               | 53,239                                     | 0                                                         | 53,239                            | 0                                          | 07/05/2022    | XXX                                                                       |
| 26441C-20-4                                                  | DUKE ENERGY ORD                      |       |         | 8,750.000        | 849,100                        | 97.040                                   | 849,100    | 871,766     | 0                   | 34,319                      | 0                               | (45,513)                                   | 0                                                         | (45,513)                          | 0                                          | 08/16/2023    | XXX                                                                       |
| 30161N-10-1                                                  | EXELON ORD                           |       |         | 18,000.000       | 646,200                        | 35.900                                   | 646,200    | 714,977     | 0                   | 3,798                       | 0                               | (68,777)                                   | 0                                                         | (68,777)                          | 0                                          | 11/15/2023    | XXX                                                                       |
| 30231G-10-2                                                  | EXXON MOBIL ORD                      |       |         | 3,600.000        | 359,928                        | 99.980                                   | 359,928    | 378,338     | 0                   | 0                           | 0                               | (18,410)                                   | 0                                                         | (18,410)                          | 0                                          | 11/15/2023    | XXX                                                                       |
| 316773-10-0                                                  | FIFTH THIRD BANCORP ORD              |       |         | 26,100.000       | 900,189                        | 34.490                                   | 900,189    | 671,267     | 9,135               | 26,361                      | 0                               | 228,922                                    | 0                                                         | 228,922                           | 0                                          | 03/27/2023    | XXX                                                                       |
| 337932-10-7                                                  | FIRSTENERGY ORD                      |       |         | 19,900.000       | 729,534                        | 36.660                                   | 729,534    | 713,964     | 0                   | 4,695                       | 0                               | 15,570                                     | 0                                                         | 15,570                            | 0                                          | 11/15/2023    | XXX                                                                       |
| 370334-10-4                                                  | GENERAL MILLS ORD                    |       |         | 10,750.000       | 700,255                        | 65.140                                   | 700,255    | 692,802     | 0                   | 24,295                      | 0                               | (201,133)                                  | 0                                                         | (201,133)                         | 0                                          | 07/05/2022    | XXX                                                                       |
| 437076-10-2                                                  | HOME DEPOT ORD                       |       |         | 1,500.000        | 519,825                        | 346.550                                  | 519,825    | 435,198     | 0                   | 12,540                      | 0                               | 46,035                                     | 0                                                         | 46,035                            | 0                                          | 08/31/2022    | XXX                                                                       |
| 459200-10-1                                                  | INTERNATIONAL BUSINESS MACHINES ORD  |       |         | 5,200.000        | 850,460                        | 163.550                                  | 850,460    | 667,415     | 0                   | 34,476                      | 0                               | 117,832                                    | 0                                                         | 117,832                           | 0                                          | 07/05/2022    | XXX                                                                       |
| 46625H-10-0                                                  | JPMORGAN CHASE ORD                   |       |         | 6,500.000        | 1,105,650                      | 170.100                                  | 1,105,650  | 965,886     | 0                   | 26,325                      | 0                               | 234,000                                    | 0                                                         | 234,000                           | 0                                          | 07/05/2022    | XXX                                                                       |
| 478160-10-4                                                  | JOHNSON & JOHNSON ORD                |       |         | 5,450.000        | 854,233                        | 156.740                                  | 854,233    | 890,018     | 0                   | 25,615                      | 0                               | (108,510)                                  | 0                                                         | (108,510)                         | 0                                          | 07/05/2022    | XXX                                                                       |
| 493267-10-8                                                  | KEYCORP ORD                          |       |         | 69,200.000       | 996,480                        | 14.400                                   | 996,480    | 1,003,516   | 0                   | 46,310                      | 0                               | 47,485                                     | 0                                                         | 47,485                            | 0                                          | 06/23/2023    | XXX                                                                       |
| 49456B-10-1                                                  | KINDER MORGAN CL P ORD               |       |         | 27,100.000       | 478,044                        | 17.640                                   | 478,044    | 439,466     | 0                   | 30,488                      | 0                               | (11,924)                                   | 0                                                         | (11,924)                          | 0                                          | 07/05/2022    | XXX                                                                       |
| 500754-10-6                                                  | KRAFT HEINZ ORD                      |       |         | 11,550.000       | 427,119                        | 36.980                                   | 427,119    | 416,163     | 0                   | 9,240                       | 0                               | 10,956                                     | 0                                                         | 10,956                            | 0                                          | 06/23/2023    | XXX                                                                       |
| 532457-10-8                                                  | ELI LILLY ORD                        |       |         | 700.000          | 408,044                        | 582.920                                  | 408,044    | 206,884     | 0                   | 3,164                       | 0                               | 151,956                                    | 0                                                         | 151,956                           | 0                                          | 06/02/2022    | XXX                                                                       |
| 539830-10-9                                                  | LOCKHEED MARTIN ORD                  |       |         | 2,250.000        | 1,019,790                      | 453.240                                  | 1,019,790  | 832,996     | 0                   | 27,338                      | 0                               | (74,813)                                   | 0                                                         | (74,813)                          | 0                                          | 07/05/2022    | XXX                                                                       |
| 580135-10-1                                                  | MCDONALD'S ORD                       |       |         | 2,300.000        | 681,973                        | 296.510                                  | 681,973    | 576,099     | 0                   | 14,329                      | 0                               | 75,854                                     | 0                                                         | 75,854                            | 0                                          | 07/05/2022    | XXX                                                                       |
| 58933Y-10-5                                                  | MERCK & CO ORD                       |       |         | 8,350.000        | 910,317                        | 109.020                                  | 910,317    | 647,244     | 6,430               | 24,382                      | 0                               | (16,116)                                   | 0                                                         | (16,116)                          | 0                                          | 06/02/2022    | XXX                                                                       |
| 594918-10-4                                                  | MICROSOFT ORD                        |       |         | 3,650.000        | 1,372,546                      | 376.040                                  | 1,372,546  | 964,140     | 0                   | 10,184                      | 0                               | 497,203                                    | 0                                                         | 497,203                           | 0                                          | 07/05/2022    | XXX                                                                       |
| 60871R-20-9                                                  | MOLSON COORS BEVERAGE COMPA CL B ORD |       |         | 10,300.000       | 630,463                        | 61.210                                   | 630,463    | 513,324     | 0                   | 16,892                      | 0                               | 99,807                                     | 0                                                         | 99,807                            | 0                                          | 08/31/2022    | XXX                                                                       |
| 693475-10-5                                                  | PNC FINANCIAL SERVICES GROUP ORD     |       |         | 2,700.000        | 418,095                        | 154.850                                  | 418,095    | 331,787     | 0                   | 8,370                       | 0                               | 86,308                                     | 0                                                         | 86,308                            | 0                                          | 06/23/2023    | XXX                                                                       |
| 69351T-10-6                                                  | PPL ORD                              |       |         | 31,250.000       | 846,875                        | 27.100                                   | 846,875    | 879,801     | 7,500               | 19,404                      | 0                               | (32,926)                                   | 0                                                         | (32,926)                          | 0                                          | 08/16/2023    | XXX                                                                       |
| 713448-10-8                                                  | PEPSICO ORD                          |       |         | 1,850.000        | 314,204                        | 169.840                                  | 314,204    | 310,829     | 2,340               | 8,936                       | 0                               | (20,017)                                   | 0                                                         | (20,017)                          | 0                                          | 07/05/2022    | XXX                                                                       |
| 717081-10-3                                                  | PFIZER ORD                           |       |         | 20,000.000       | 575,800                        | 28.790                                   | 575,800    | 812,512     | 0                   | 32,800                      | 0                               | (449,000)                                  | 0                                                         | (449,000)                         | 0                                          | 08/31/2022    | XXX                                                                       |
| 742718-10-9                                                  | PROCTER & GAMBLE ORD                 |       |         | 6,050.000        | 886,567                        | 146.540                                  | 886,567    | 854,878     | 0                   | 22,599                      | 0                               | (30,371)                                   | 0                                                         | (30,371)                          | 0                                          | 07/05/2022    | XXX                                                                       |
| 744573-10-6                                                  | PUBLIC SERVICE ENTERPRISE GROUP ORD  |       |         | 13,550.000       | 828,583                        | 61.150                                   | 828,583    | 825,308     | 0                   | 29,355                      | 0                               | 0                                          | 0                                                         | 0                                 | 0                                          | 08/16/2023    | XXX                                                                       |
| 747525-10-3                                                  | QUALCOMM ORD                         |       |         | 6,050.000        | 875,012                        | 144.630                                  | 875,012    | 786,298     | 0                   | 19,058                      | 0                               | 202,359                                    | 0                                                         | 202,359                           | 0                                          | 01/10/2023    | XXX                                                                       |
| 75513E-10-1                                                  | RTX ORD                              |       |         | 5,800.000        | 488,012                        | 84.140                                   | 488,012    | 423,744     | 0                   | 3,422                       | 0                               | 64,268                                     | 0                                                         | 64,268                            | 0                                          | 10/11/2023    | XXX                                                                       |
| 780259-30-5                                                  | SHELL ADR EACH REP 2 ORD             | C     |         | 12,200.000       | 802,760                        | 65.800                                   | 802,760    | 570,353     | 0                   | 30,183                      | 0                               | 87,462                                     | 0                                                         | 87,462                            | 0                                          | 02/13/2023    | XXX                                                                       |
| 871829-10-7                                                  | SYSCO ORD                            |       |         | 13,800.000       | 1,009,194                      | 73.130                                   | 1,009,194  | 1,056,362   | 0                   | 27,324                      | 0                               | (45,816)                                   | 0                                                         | (45,816)                          | 0                                          | 08/31/2022    | XXX                                                                       |
| 882508-10-4                                                  | TEXAS INSTRUMENTS ORD                |       |         | 5,000.000        | 852,300                        | 170.460                                  | 852,300    | 845,590     | 0                   | 25,100                      | 0                               | 26,200                                     | 0                                                         | 26,200                            | 0                                          | 08/31/2022    | XXX                                                                       |
| 902973-30-4                                                  | US BANCORP ORD                       |       |         | 21,800.000       | 943,504                        | 43.280                                   | 943,504    | 1,017,673   | 10,682              | 39,600                      | 0                               | 19,387                                     | 0                                                         | 19,387                            | 0                                          | 06/23/2023    | XXX                                                                       |
| 92343V-10-4                                                  | VERIZON COMMUNICATIONS ORD           |       |         | 22,150.000       | 835,055                        | 37.700                                   | 835,055    | 1,081,046   | 0                   | 49,867                      | 0                               | (16,943)                                   | 0                                                         | (16,943)                          | 0                                          | 08/16/2023    | XXX                                                                       |
| 931142-10-3                                                  | WALMART ORD                          |       |         | 4,400.000        | 693,660                        | 157.650                                  | 693,660    | 617,803     | 2,508               | 9,988                       | 0                               | 69,784                                     | 0                                                         | 69,784                            | 0                                          | 07/05/2022    | XXX                                                                       |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                                         | 2                                    | Codes |         | 5                | 6                              | Fair Value                               |             | 9           | Dividends           |                             |                                 | Change in Book / Adjusted Carrying Value   |                                                           |                                   |                                            | 17            | 18                                                                        |
|---------------------------------------------------------------------------|--------------------------------------|-------|---------|------------------|--------------------------------|------------------------------------------|-------------|-------------|---------------------|-----------------------------|---------------------------------|--------------------------------------------|-----------------------------------------------------------|-----------------------------------|--------------------------------------------|---------------|---------------------------------------------------------------------------|
|                                                                           |                                      | 3     | 4       |                  |                                | 7                                        | 8           |             | 10                  | 11                          | 12                              | 13                                         | 14                                                        | 15                                | 16                                         |               |                                                                           |
| CUSIP Identification                                                      | Description                          | Code  | Foreign | Number of Shares | Book / Adjusted Carrying Value | Rate per Share Used To Obtain Fair Value | Fair Value  | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase / (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 949746-10-1                                                               | WELLS FARGO ORD                      |       |         | 16,750.000       | 824,435                        | 49.220                                   | 824,435     | 633,648     | 0                   | 21,775                      | 0                               | 132,828                                    | 0                                                         | 132,828                           | 0                                          | 07/05/2022    | XXX                                                                       |
| N6596X-10-9                                                               | NXP SEMICONDUCTORS ORD               | C     |         | 4,550.000        | 1,045,044                      | 229.680                                  | 1,045,044   | 751,228     | 4,614               | 11,765                      | 0                               | 293,816                                    | 0                                                         | 293,816                           | 0                                          | 01/10/2023    | XXX                                                                       |
| 5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded |                                      |       |         |                  | 36,260,653                     | XXX                                      | 36,260,653  | 33,774,262  | 43,208              | 1,028,857                   | 0                               | 1,501,038                                  | 0                                                         | 1,501,038                         | 0                                          | XXX           | XXX                                                                       |
| Industrial and Miscellaneous (Unaffiliated), Other                        |                                      |       |         |                  |                                |                                          |             |             |                     |                             |                                 |                                            |                                                           |                                   |                                            |               |                                                                           |
| 000000-00-0                                                               | Elevate Textiles Equity              |       |         | 37,683.000       | 122,470                        | 3.250                                    | 122,470     | 131,891     | 0                   | 0                           | 0                               | (9,421)                                    | 0                                                         | (9,421)                           | 0                                          | 06/23/2023    | XXX                                                                       |
| 31337#-10-5                                                               | FEDERAL HOME LOAN BANK OF CINCINNATI |       |         | 21,267.000       | 2,126,700                      | 100.000                                  | 2,126,700   | 2,126,700   | 0                   | 155,989                     | 0                               | 0                                          | 0                                                         | 0                                 | 0                                          | 04/20/2023    | XXX                                                                       |
| 8AMCSF-K0-5                                                               | New Constellis Borrower LLC          |       |         | 32,945.000       | 4,942                          | 0.150                                    | 4,942       | 6,431       | 0                   | 0                           | 0                               | (3,295)                                    | 137,570                                                   | (140,865)                         | 0                                          | 06/22/2023    | XXX                                                                       |
| 5029999999 – Industrial and Miscellaneous (Unaffiliated), Other           |                                      |       |         |                  | 2,254,112                      | XXX                                      | 2,254,112   | 2,265,022   | 0                   | 155,989                     | 0                               | (12,716)                                   | 137,570                                                   | (150,286)                         | 0                                          | XXX           | XXX                                                                       |
| 5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)      |                                      |       |         |                  | 38,514,764                     | XXX                                      | 38,514,764  | 36,039,284  | 43,208              | 1,184,846                   | 0                               | 1,488,322                                  | 137,570                                                   | 1,350,752                         | 0                                          | XXX           | XXX                                                                       |
| Closed-End Funds, Designation Not Assigned by SVO                         |                                      |       |         |                  |                                |                                          |             |             |                     |                             |                                 |                                            |                                                           |                                   |                                            |               |                                                                           |
| 04010L-10-3                                                               | ARES CAPITAL ORD                     |       |         | 136,600.000      | 2,736,098                      | 20.030                                   | 2,736,098   | 2,458,817   | 0                   | 262,272                     | 0                               | 213,096                                    | 0                                                         | 213,096                           | 0                                          | 03/27/2013    | 0                                                                         |
| 092533-10-8                                                               | BLACKROCK CAPITAL INVESTMENT ORD     |       |         | 267,949.995      | 1,036,966                      | 3.870                                    | 1,036,966   | 720,192     | 26,795              | 107,180                     | 0                               | 66,987                                     | 0                                                         | 66,987                            | 0                                          | 12/30/2020    | 0                                                                         |
| 38173M-10-2                                                               | GOLUB CAPITAL BDC ORD                |       |         | 147,400.000      | 2,225,740                      | 15.100                                   | 2,225,740   | 2,452,191   | 0                   | 222,574                     | 0                               | 285,956                                    | 0                                                         | 285,956                           | 0                                          | 04/10/2013    | 0                                                                         |
| 5729999999 – Closed-End Funds, Designation Not Assigned by SVO            |                                      |       |         |                  | 5,998,804                      | XXX                                      | 5,998,804   | 5,631,200   | 26,795              | 592,026                     | 0                               | 566,039                                    | 0                                                         | 566,039                           | 0                                          | XXX           | XXX                                                                       |
| 5809999999 – Subtotals – Closed-End Funds                                 |                                      |       |         |                  | 5,998,804                      | XXX                                      | 5,998,804   | 5,631,200   | 26,795              | 592,026                     | 0                               | 566,039                                    | 0                                                         | 566,039                           | 0                                          | XXX           | XXX                                                                       |
| Exchange Traded Funds                                                     |                                      |       |         |                  |                                |                                          |             |             |                     |                             |                                 |                                            |                                                           |                                   |                                            |               |                                                                           |
| 46625H-36-5                                                               | JP MORGAN CHASE ALERIAN ETN          |       |         | 92,750.000       | 2,352,140                      | 25.360                                   | 2,352,140   | 1,288,298   | 0                   | 153,844                     | 0                               | 334,828                                    | 0                                                         | 334,828                           | 0                                          | 10/27/2017    | 0                                                                         |
| 5819999999 – Exchange Traded Funds                                        |                                      |       |         |                  | 2,352,140                      | XXX                                      | 2,352,140   | 1,288,298   | 0                   | 153,844                     | 0                               | 334,828                                    | 0                                                         | 334,828                           | 0                                          | XXX           | XXX                                                                       |
| Parent, Subsidiaries and Affiliates, Other                                |                                      |       |         |                  |                                |                                          |             |             |                     |                             |                                 |                                            |                                                           |                                   |                                            |               |                                                                           |
| 47036*-10-9                                                               | JAMES RIVER CASUALTY COMPANY         |       |         | 10,000.000       | 40,203,434                     | 4,020,343.000                            | 40,203,434  | 27,000,000  | 0                   | 0                           | 0                               | 3,748,181                                  | 0                                                         | 3,748,181                         | 0                                          | 08/26/2009    | XXX                                                                       |
| 5929999999 – Parent, Subsidiaries and Affiliates, Other                   |                                      |       |         |                  | 40,203,434                     | XXX                                      | 40,203,434  | 27,000,000  | 0                   | 0                           | 0                               | 3,748,181                                  | 0                                                         | 3,748,181                         | 0                                          | XXX           | XXX                                                                       |
| 5979999999 – Subtotals – Parent, Subsidiaries and Affiliates              |                                      |       |         |                  | 40,203,434                     | XXX                                      | 40,203,434  | 27,000,000  | 0                   | 0                           | 0                               | 3,748,181                                  | 0                                                         | 3,748,181                         | 0                                          | XXX           | XXX                                                                       |
| 5989999999 – Total Common Stocks                                          |                                      |       |         |                  | 87,069,142                     | XXX                                      | 87,069,142  | 69,958,782  | 70,003              | 1,930,716                   | 0                               | 6,137,370                                  | 137,570                                                   | 5,999,800                         | 0                                          | XXX           | XXX                                                                       |
| 5999999999 – Total Preferred and Common Stocks                            |                                      |       |         |                  | 120,116,505                    | XXX                                      | 120,116,505 | 100,009,379 | 248,417             | 3,877,560                   | 0                               | 6,862,886                                  | 137,570                                                   | 6,725,316                         | 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                                                                                                                                                                                          | 2                                        | 3       | 4             | 5                                    | 6                            | 7           | 8          | 9                                          |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|------------|--------------------------------------------|
| CUSIP<br>Identification                                                                                                                                                                    | Description                              | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value  | Paid for Accrued<br>Interest and Dividends |
| <b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</b>                                                                                   |                                          |         |               |                                      |                              |             |            |                                            |
| 35880C-F5-8                                                                                                                                                                                | FRISCO TEX INDPT SCH DIST                |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 347,045     | 500,000    | 4,536                                      |
| 780869-XY-4                                                                                                                                                                                | ROYSE CITY TEX INDPT SCH DIST            |         | 07/26/2023    | FHN FINANCIAL SECURITIES CORP        | XXX                          | 2,704,075   | 2,500,000  | 0                                          |
| 0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)                                                                             |                                          |         |               |                                      |                              | 3,051,120   | 3,000,000  | 4,536                                      |
| <b>Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>       |                                          |         |               |                                      |                              |             |            |                                            |
| 223663-LG-8                                                                                                                                                                                | COWETA CNTY GA WTR & SEW AUTH REV        |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 785,500     | 1,000,000  | 1,167                                      |
| 3132DP-GF-9                                                                                                                                                                                | FH SD1998 - RMBS                         |         | 01/09/2023    | J.P. MORGAN SECURITIES LLC           | XXX                          | 18,100,125  | 17,915,373 | 27,371                                     |
| 3132E0-DZ-2                                                                                                                                                                                | FH SD3720 - RMBS                         |         | 08/31/2023    | NOMURA SECURITIES INTERNATIONAL      | XXX                          | 5,797,757   | 5,935,004  | 10,716                                     |
| 3133KQ-N6-9                                                                                                                                                                                | FH RA8513 - RMBS                         |         | 02/07/2023    | CANTOR FITZGERALD & CO               | XXX                          | 1,500,703   | 1,500,000  | 2,500                                      |
| 3140XK-NG-1                                                                                                                                                                                | FN FS3990 - RMBS                         |         | 05/22/2023    | WELLS FARGO SECURITIES LLC           | XXX                          | 3,343,239   | 3,386,094  | 5,643                                      |
| 3140XL-3L-0                                                                                                                                                                                | FN FS5302 - RMBS                         |         | 08/15/2023    | WELLS FARGO SECURITIES LLC           | XXX                          | 3,851,216   | 3,988,314  | 7,201                                      |
| 3140XL-VD-7                                                                                                                                                                                | FN FS5111 - RMBS                         |         | 07/05/2023    | MORGAN STANLEY & CO. LLC             | XXX                          | 2,981,303   | 2,987,371  | 2,282                                      |
| 60535Q-J9-2                                                                                                                                                                                | MISSISSIPPI HOME CORP SINGLE FAMILY MTG  |         | 07/07/2023    | RAYMOND JAMES & ASSOCIATES, INC.     | XXX                          | 1,500,000   | 1,500,000  | 0                                          |
| 66353L-DM-6                                                                                                                                                                                | NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 813,060     | 1,000,000  | 3,026                                      |
| 72178J-AQ-6                                                                                                                                                                                | PIMA CNTY ARIZ PLEDGED REV OBLIGS        |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 773,680     | 1,000,000  | 3,492                                      |
| 79771F-EW-3                                                                                                                                                                                | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL |         | 09/07/2023    | Morgan Stanley & Co. LLC             | XXX                          | 101,587     | 105,000    | 831                                        |
| 79771F-EX-1                                                                                                                                                                                | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL |         | 09/07/2023    | Morgan Stanley & Co. LLC             | XXX                          | 5,000       | 5,000      | 41                                         |
| 92778W-LF-1                                                                                                                                                                                | VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 720,380     | 1,000,000  | 7,639                                      |
| 977123-Y7-7                                                                                                                                                                                | WISCONSIN (STATE OF)                     |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 965,588     | 1,250,000  | 10,560                                     |
| 0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                                          |         |               |                                      |                              | 41,239,138  | 42,572,156 | 82,469                                     |
| <b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>                                                                                                                                  |                                          |         |               |                                      |                              |             |            |                                            |
| 00840C-AA-5                                                                                                                                                                                | AG ABC STRUCTURED CLASS A NOTE           |         | 08/29/2023    | DIRECT                               | XXX                          | 9,154,268   | 9,154,268  | 0                                          |
| 00840C-AB-3                                                                                                                                                                                | AG ABC STRUCTURED CLASS B NOTE           |         | 08/29/2023    | DIRECT                               | XXX                          | 1,922,866   | 1,922,866  | 0                                          |
| 02361D-BA-7                                                                                                                                                                                | AMEREN ILLINOIS CO                       |         | 07/20/2023    | KEYBANC CAPITAL MARKETS INC.         | XXX                          | 1,499,085   | 1,500,000  | 11,138                                     |
| 0778FP-AJ-8                                                                                                                                                                                | BELL TELEPHONE COMPANY OF CANADA OR BELL |         | 09/27/2023    | CITIGROUP GLOBAL MARKETS, INC        | XXX                          | 1,358,840   | 2,000,000  | 8,922                                      |
| 115637-AU-4                                                                                                                                                                                | BROWN-FORMAN CORP                        |         | 05/04/2023    | GOLDMAN                              | XXX                          | 2,045,600   | 2,000,000  | 11,875                                     |
| 125523-CS-7                                                                                                                                                                                | CIGNA GROUP                              |         | 09/27/2023    | BOFA SECURITIES INC.                 | XXX                          | 1,955,680   | 2,000,000  | 4,200                                      |
| 126650-DY-3                                                                                                                                                                                | CVS HEALTH CORP                          |         | 09/27/2023    | U.S. BANCORP INVESTMENTS INC.        | XXX                          | 1,907,240   | 2,000,000  | 34,450                                     |
| 17291N-AA-9                                                                                                                                                                                | CGCMT 23SMRT A - CMBS                    |         | 05/10/2023    | CITIGROUP GLOBAL MARKETS, INC.       | XXX                          | 2,060,000   | 2,000,000  | 7,685                                      |
| 17325F-BB-3                                                                                                                                                                                | CITIBANK NA                              |         | 09/26/2023    | CITIGROUP GLOBAL MARKETS, INC        | XXX                          | 2,000,000   | 2,000,000  | 0                                          |
| 210518-DS-2                                                                                                                                                                                | CONSUMERS ENERGY CO                      |         | 01/06/2023    | J.P. MORGAN SECURITIES LLC           | XXX                          | 2,508,675   | 2,500,000  | 0                                          |
| 46647P-DG-8                                                                                                                                                                                | JPMORGAN CHASE & CO                      |         | 08/14/2023    | J.P. MORGAN SECURITIES LLC           | XXX                          | 3,423,840   | 3,500,000  | 9,904                                      |
| 46647P-DU-7                                                                                                                                                                                | JPMORGAN CHASE & CO                      |         | 07/17/2023    | J.P. MORGAN SECURITIES LLC           | XXX                          | 1,500,000   | 1,500,000  | 0                                          |
| 477854-AA-1                                                                                                                                                                                | JOHN D AND CATHERINE T MACARTHUR FOUNDAT |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 773,198     | 1,000,000  | 722                                        |
| 49327M-3H-5                                                                                                                                                                                | KEYBANK NA                               |         | 05/05/2023    | KEYBANC CAPITAL MARKETS INC.         | XXX                          | 1,296,090   | 1,500,000  | 21,458                                     |
| 539830-CA-5                                                                                                                                                                                | LOCKHEED MARTIN CORP                     |         | 07/19/2023    | CITIGROUP GLOBAL MARKETS, INC        | XXX                          | 1,511,025   | 1,500,000  | 11,083                                     |
| 57636Q-AX-2                                                                                                                                                                                | MASTERCARD INC                           |         | 03/13/2023    | MARKET TAXES CORP                    | XXX                          | 3,041,490   | 3,000,000  | 2,425                                      |
| 58933Y-BK-0                                                                                                                                                                                | MERCK & CO INC                           |         | 05/08/2023    | J.P. MORGAN SECURITIES LLC           | XXX                          | 1,998,240   | 2,000,000  | 0                                          |
| 595620-AN-5                                                                                                                                                                                | MIDAMERICAN ENERGY CO                    |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,103,209   | 1,250,000  | 10,083                                     |
| 61747Y-FE-0                                                                                                                                                                                | MORGAN STANLEY                           |         | 05/08/2023    | BNP PARIBAS SECURITIES CORP          | XXX                          | 2,485,575   | 2,500,000  | 6,927                                      |
| 641062-BL-7                                                                                                                                                                                | NESTLE HOLDINGS INC                      |         | 09/06/2023    | CITIGROUP GLOBAL MARKETS, INC        | XXX                          | 1,499,940   | 1,500,000  | 0                                          |
| 668444-AC-6                                                                                                                                                                                | NORTHWESTERN UNIVERSITY                  |         | 06/21/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 976,938     | 1,000,000  | 2,579                                      |
| 74456Q-BU-9                                                                                                                                                                                | PUBLIC SERVICE ELECTRIC AND GAS CO       |         | 05/17/2023    | KEYBANC CAPITAL MARKETS INC.         | XXX                          | 1,450,740   | 1,500,000  | 2,775                                      |
| 75513E-CS-8                                                                                                                                                                                | RTX CORP                                 |         | 09/26/2023    | J.P. MORGAN SECURITIES LLC           | XXX                          | 1,836,660   | 2,000,000  | 9,257                                      |
| 81744K-AA-4                                                                                                                                                                                | SEMT 232 A1 - CMO/RMBS                   |         | 03/09/2023    | J.P. MORGAN SECURITIES LLC           | XXX                          | 4,763,281   | 5,000,000  | 11,111                                     |
| 81749B-AA-9                                                                                                                                                                                | SEMT 231 A1 - CMO/RMBS                   |         | 01/18/2023    | WELLS FARGO SECURITIES LLC           | XXX                          | 1,484,063   | 1,500,000  | 5,417                                      |
| 883556-CX-8                                                                                                                                                                                | THERMO FISHER SCIENTIFIC INC             |         | 10/05/2023    | BOFA SECURITIES INC.                 | XXX                          | 2,633,978   | 2,750,000  | 23,311                                     |
| 89236T-KQ-7                                                                                                                                                                                | TOYOTA MOTOR CREDIT CORP                 |         | 01/09/2023    | CITIGROUP GLOBAL MARKETS, INC        | XXX                          | 2,498,350   | 2,500,000  | 0                                          |

SCHEDULE D - PART 3

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

| 1                                                               | 2                                      | 3       | 4             | 5                                    | 6                            | 7           | 8          | 9                                          |
|-----------------------------------------------------------------|----------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|------------|--------------------------------------------|
| CUSIP<br>Identification                                         | Description                            | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value  | Paid for Accrued<br>Interest and Dividends |
| 89237J-AA-4                                                     | TALNT 2020-1 A - ABS                   |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 462,120     | 500,000    | 506                                        |
| 89788M-AE-2                                                     | TRUIST FINANCIAL CORP                  |         | 09/25/2023    | Various                              | XXX                          | 4,574,320   | 5,500,000  | 13,183                                     |
| 904764-BS-5                                                     | UNILEVER CAPITAL CORP                  |         | 09/05/2023    | BOFA SECURITIES INC.                 | XXX                          | 1,995,960   | 2,000,000  | 0                                          |
| 92539T-AB-9                                                     | VERUS 234 A2 - CMO/RMBS                |         | 05/15/2023    | MORGAN STANLEY & CO. LLC             | XXX                          | 1,499,987   | 1,500,000  | 5,606                                      |
| 1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated) |                                        |         |               |                                      |                              | 69,221,257  | 72,077,134 | 214,618                                    |
| Bonds: Hybrid Securities                                        |                                        |         |               |                                      |                              |             |            |                                            |
| 61745V-AB-9                                                     | MORGAN STANLEY                         |         | 04/01/2023    | JP MORGAN SECURITIES INC.            | XXX                          | 0           | 0          | 630                                        |
| 665859-AQ-7                                                     | NORTHERN TRUST CORP                    |         | 04/21/2023    | JP MORGAN SECURITIES INC.            | XXX                          | 255,860     | 275,000    | 843                                        |
| 902973-BC-9                                                     | US BANCORP                             |         | 04/21/2023    | JP MORGAN SECURITIES INC.            | XXX                          | 117,735     | 150,000    | 154                                        |
| 1309999999 – Bonds: Hybrid Securities                           |                                        |         |               |                                      |                              | 373,595     | 425,000    | 1,628                                      |
| Bonds: Unaffiliated Bank Loans                                  |                                        |         |               |                                      |                              |             |            |                                            |
| 000000-00-0                                                     | Madison Safety & Flow LLC              |         | 01/01/2023    | ADJUSTMENT                           | XXX                          | (369,270)   | (373,000)  | 0                                          |
| 000000-00-0                                                     | Reladyne Inc.                          |         | 01/24/2023    | RBC CAPITAL MARKETS                  | XXX                          | 58,443      | 60,100     | 0                                          |
| 000000-00-0                                                     | Caesars Entertainment Inc.             |         | 01/25/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 164,340     | 166,000    | 0                                          |
| 000000-00-0                                                     | Numericable U.S. LLC                   |         | 01/25/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 448,745     | 451,000    | 0                                          |
| 000000-00-0                                                     | American Airlines, Inc.                |         | 02/08/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 218,540     | 223,000    | 0                                          |
| 000000-00-0                                                     | Archroma Finance S.a.r.l.              | C       | 03/01/2023    | ADJUSTMENT                           | XXX                          | (35,910)    | (37,900)   | 0                                          |
| 000000-00-0                                                     | Nautilus Power, LLC                    |         | 04/14/2023    | MORGAN STANLEY AND CO INC            | XXX                          | 342,506     | 353,889    | 0                                          |
| 000000-00-0                                                     | TMF Sapphire Bidco B.V.                | C       | 04/27/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 62,720      | 64,000     | 0                                          |
| 000000-00-0                                                     | Samsonite International S.A.           | C       | 06/09/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 151,497     | 152,258    | 0                                          |
| 000000-00-0                                                     | Chemours Company, The                  |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 750,648     | 850,593    | 0                                          |
| 000000-00-0                                                     | Discovery Purchaser Corporation        |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 54,727      | 57,855     | 0                                          |
| 000000-00-0                                                     | Summer (BC) Bidco B LLC                |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 80,314      | 86,680     | 0                                          |
| 000000-00-0                                                     | Summer (BC) Bidco B LLC                |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 138,391     | 147,618    | 0                                          |
| 000000-00-0                                                     | Spa Holdings 3 Oy                      | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 217,319     | 229,361    | 0                                          |
| 000000-00-0                                                     | Logoplaste Group Sarl                  | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 289,728     | 303,380    | 0                                          |
| 000000-00-0                                                     | Windsor Holdings III LLC               |         | 06/22/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 372,400     | 380,000    | 0                                          |
| 000000-00-0                                                     | MH SUB I, LLC                          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 409,091     | 419,581    | 0                                          |
| 000000-00-0                                                     | Holding Socotec                        | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 449,456     | 462,560    | 0                                          |
| 000000-00-0                                                     | NAUTILUS POWER, LLC                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 514,900     | 696,591    | 0                                          |
| 000000-00-0                                                     | Snap One Holdings Corp.                |         | 06/22/2023    | MORGAN STANLEY AND CO INC            | XXX                          | 908,634     | 969,210    | 0                                          |
| 000000-00-0                                                     | Saphilux S.a.r.l.                      |         | 07/20/2023    | NMRA                                 | XXX                          | 497,425     | 505,000    | 0                                          |
| 000000-00-0                                                     | Covanta Holding Corporation            |         | 07/25/2023    | Various                              | XXX                          | 7,182       | 7,222      | 0                                          |
| 000000-00-0                                                     | Covanta Holding Corporation            |         | 07/25/2023    | Various                              | XXX                          | 94,442      | 94,965     | 0                                          |
| 000000-00-0                                                     | Micro Holding Corp.                    |         | 07/25/2023    | Mitsubishi UFJ Securities USA, Inc.  | XXX                          | 616,125     | 636,000    | 0                                          |
| 000000-00-0                                                     | Select Medical Corporation             |         | 07/26/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 408,333     | 410,385    | 0                                          |
| 000000-00-0                                                     | Helios Software Holdings, Inc.         |         | 07/31/2023    | Various                              | XXX                          | 737,865     | 764,000    | 0                                          |
| 000000-00-0                                                     | Mosel Bidco SE (Software AG)           | C       | 08/01/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 392,040     | 396,000    | 0                                          |
| 000000-00-0                                                     | Cushman & Wakefield U.S. Borrower, LLC |         | 08/10/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 483,600     | 496,000    | 0                                          |
| 000000-00-0                                                     | Alchemy US Holdco Term Loan            |         | 08/11/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 243,016     | 253,141    | 0                                          |
| 000000-00-0                                                     | Tacala LLC                             |         | 08/11/2023    | KKR Corporate Lending LLC            | XXX                          | 272,440     | 278,000    | 0                                          |
| 000000-00-0                                                     | HomeServe USA Corp.                    |         | 10/16/2023    | DEUTSCHE BANK                        | XXX                          | 224,730     | 227,000    | 0                                          |
| 000000-00-0                                                     | Pretium PKG Holdings, Inc.             |         | 10/18/2023    | JEFFERIES                            | XXX                          | 79,087      | 82,093     | 0                                          |
| 000000-00-0                                                     | Peer Holding III B.V.                  |         | 10/19/2023    | BANK OF AMERICA                      | XXX                          | 541,905     | 546,000    | 0                                          |
| 000000-00-0                                                     | Ceva Sante Animale                     | C       | 10/26/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 360,360     | 364,000    | 0                                          |
| 000000-00-0                                                     | Ryan LLC                               |         | 11/09/2023    | JEFFERIES                            | XXX                          | 606,816     | 619,200    | 0                                          |
| 000000-00-0                                                     | Amneal Pharmaceuticals LLC             |         | 11/14/2023    | DIRECT                               | XXX                          | 97,768      | 97,768     | 0                                          |
| 000000-00-0                                                     | AI Aqua Merger Sub, Inc.,              |         | 11/14/2023    | MORGAN STANLEY AND CO INC            | XXX                          | 262,208     | 262,208    | 0                                          |

SCHEDULE D - PART 3

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

| 1                       | 2                                        | 3       | 4             | 5                                    | 6                            | 7           | 8         | 9                                          |
|-------------------------|------------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|-----------|--------------------------------------------|
| CUSIP<br>Identification | Description                              | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and Dividends |
| 000000-00-0             | Flutter Entertainment PLC                | C       | 11/17/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 1,051,365   | 1,054,000 | 0                                          |
| 000000-00-0             | American Airlines, Inc.                  |         | 11/17/2023    | CITIBANK                             | XXX                          | 1,246,410   | 1,259,000 | 0                                          |
| 000000-00-0             | Project Alpha Intermediate Holding, Inc. |         | 12/04/2023    | Various                              | XXX                          | 2,358,174   | 2,404,750 | 0                                          |
| 000000-00-0             | Discovery Purchaser Corporation          |         | 12/08/2023    | Various                              | XXX                          | 783,875     | 814,291   | 0                                          |
| 000000-00-0             | Venga Finance S.A.R.L.                   |         | 12/12/2023    | BANK OF AMERICA                      | XXX                          | 261,660     | 267,000   | 0                                          |
| 000000-00-0             | Veritiv Corporation                      |         | 12/13/2023    | RBC CAPITAL MARKETS                  | XXX                          | 1,537,430   | 1,586,000 | 0                                          |
| 000000-00-0             | Travel + Leisure Co.                     |         | 12/14/2023    | DEUTSCHE BANK                        | XXX                          | 376,058     | 377,000   | 0                                          |
| 00076V-AZ-3             | ABG Intermediate Holdings 2 LLC          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 257,143     | 260,860   | 0                                          |
| 00076V-BE-9             | ABG Intermediate Holdings 2 LLC          |         | 03/01/2023    | BANK OF AMERICA                      | XXX                          | 226,237     | 229,682   | 0                                          |
| 00076V-BH-2             | ABG Intermediate Holdings 2 LLC          |         | 08/30/2023    | U.S. Bank                            | XXX                          | 26,357      | 26,357    | 0                                          |
| 00132U-AG-9             | Osmosis Debt Merger Sub, Inc.            | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 124,587     | 127,829   | 0                                          |
| 00162D-AB-1             | AL GCX Holdings, LLC                     |         | 02/15/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 2,143       | 2,143     | 0                                          |
| 00169Q-AD-1             | Air Medical Group Holdings, Inc. Increme |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 69,407      | 120,186   | 0                                          |
| 00169Q-AF-6             | Global Medical Response, Inc.            |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 367,653     | 633,425   | 0                                          |
| 00217B-AB-0             | ASP Dream Acquisition Co LLC             |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 316,899     | 326,700   | 0                                          |
| 00217B-AB-0             | ASP Dream Acquisition Co LLC             |         | 09/21/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 311,850     | 315,000   | 0                                          |
| 00217H-AB-7             | ASP BLADE HOLDINGS, INC.                 |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 451,007     | 523,077   | 0                                          |
| 00217X-AB-2             | Hexion Holdings Corp                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 760,962     | 823,775   | 0                                          |
| 00709L-AH-0             | Aspen Dental 1/21 TLB                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,085,157   | 1,186,976 | 0                                          |
| 00769E-AZ-3             | Advantage Sales & Marketing Inc.         |         | 09/26/2023    | BANK OF AMERICA                      | XXX                          | 2,544,329   | 2,567,229 | 0                                          |
| 01957T-AH-0             | Allied Universal Holdco LLC              |         | 10/25/2023    | Various                              | XXX                          | 134,366     | 137,746   | 0                                          |
| 03028B-AB-3             | American Trailer World Corp              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 772,947     | 868,831   | 0                                          |
| 03759D-AK-4             | Apex Tool Group, LLC                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,548,973   | 1,723,206 | 0                                          |
| 03835E-AG-9             | Applovin Corporation                     |         | 08/15/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 1,722,730   | 1,731,386 | 0                                          |
| 03880Y-AC-8             | ARC FALCON I INC.                        |         | 03/17/2023    | DIRECT                               | XXX                          | 18,268      | 18,360    | 0                                          |
| 03880Y-AC-8             | ARC FALCON I INC.                        |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 255,050     | 279,362   | 0                                          |
| 04270Y-AB-6             | Array Technologies INC                   |         | 02/08/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 101,970     | 103,000   | 0                                          |
| 04270Y-AB-6             | Array Technologies INC                   |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 905,839     | 920,802   | 0                                          |
| 04649V-AX-8             | Asurion, LLC                             |         | 05/31/2023    | BANK OF AMERICA                      | XXX                          | 123,042     | 132,660   | 0                                          |
| 04649V-AX-8             | Asurion, LLC                             |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 48,966      | 51,604    | 0                                          |
| 04649V-BB-5             | Asurion, LLC                             |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 807,740     | 859,929   | 0                                          |
| 04686R-AB-9             | Athenahealth, Inc.                       |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 265,518     | 281,469   | 0                                          |
| 04686R-AB-9             | Athenahealth, Inc.                       |         | 06/21/2023    | Various                              | XXX                          | 206,848     | 217,440   | 0                                          |
| 04747L-AM-5             | Accelerated Health Systems, LLC          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 191,834     | 234,230   | 0                                          |
| 05543C-AF-3             | BDF Acquisition Corp.                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 696,337     | 709,823   | 0                                          |
| 05543C-AF-3             | Bob's Discount Furniture LLC             |         | 10/05/2023    | RBC CAPITAL MARKETS                  | XXX                          | 152,634     | 152,634   | 0                                          |
| 05549D-AJ-7             | Aveanna Healthcare LLC                   |         | 03/01/2023    | ADJUSTMENT                           | XXX                          | (1,420)     | (1,420)   | 0                                          |
| 05549P-AC-5             | BCP Renaissance Parent L.L.C.            |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 169,763     | 170,800   | 0                                          |
| 05549P-AC-5             | BCP Renaissance Parent L.L.C.            |         | 09/20/2023    | JEFFERIES                            | XXX                          | 136,496     | 136,701   | 0                                          |
| 05549P-AC-5             | BCP Renaissance Parent L.L.C.            |         | 09/29/2023    | JEFFERIES                            | XXX                          | 35          | 36        | 0                                          |
| 05601Q-AB-0             | Motel 6, Inc.                            |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 501,619     | 504,987   | 0                                          |
| 05601Q-AB-0             | Motel 6, Inc.                            |         | 11/15/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 73,349      | 73,502    | 0                                          |
| 05710L-AB-9             | Bakelite UK Intermediate Ltd.            |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 720,881     | 747,353   | 0                                          |
| 05988H-AG-2             | Boxer Parent Company, Inc.               |         | 12/08/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 197,581     | 200,345   | 0                                          |
| 11284E-AM-5             | Term Loan B                              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 295,964     | 297,478   | 0                                          |
| 11284E-AM-5             | Brookfield WEC Holdings Inc.             |         | 10/03/2023    | UBS WARBURG LLC                      | XXX                          | 194,875     | 194,875   | 0                                          |
| 11823L-AL-9             | Buckeye Partners, L.P.                   |         | 11/16/2023    | Mitsubishi UFJ Securities USA, Inc.  | XXX                          | 869,820     | 872,000   | 0                                          |
| 12466C-AG-0             | C&D Technologies T/L B                   |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 709,399     | 734,649   | 0                                          |

SCHEDULE D - PART 3

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

| 1                       | 2                                        | 3       | 4             | 5                                    | 6                            | 7           | 8         | 9                                          |
|-------------------------|------------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|-----------|--------------------------------------------|
| CUSIP<br>Identification | Description                              | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and Dividends |
| 12509E-AB-6             | CCS-CMGC Holdings (Correct Care) T/L     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 793,359     | 1,085,247 | 0                                          |
| 12511P-AB-7             | Polyconcept North America Holdings, Inc. |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 647,777     | 693,737   | 0                                          |
| 12568Y-AD-6             | Charlotte Buyer Inc                      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 576,129     | 590,520   | 0                                          |
| 12568Y-AD-6             | Gentiva Health Services, Inc.            |         | 10/13/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 288,959     | 294,856   | 0                                          |
| 12620B-AR-1             | CPM Holdings, Inc.                       |         | 09/22/2023    | JEFFERIES                            | XXX                          | 592,445     | 601,467   | 0                                          |
| 12658H-AG-7             | CP Atlas Buyer, Inc.                     |         | 06/07/2023    | Various                              | XXX                          | 88,700      | 98,000    | 0                                          |
| 12658H-AG-7             | CP Atlas Buyer, Inc.                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 399,411     | 434,142   | 0                                          |
| 12659E-AC-2             | CP Iris Holdco I, Inc                    |         | 04/11/2023    | JEFFERIES                            | XXX                          | 13,409      | 14,007    | 0                                          |
| 12659E-AC-2             | CP Iris Holdco I, Inc                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 146,527     | 158,579   | 0                                          |
| 13134N-AH-4             | Calpine Construction Finance Company, L. |         | 11/10/2023    | Various                              | XXX                          | 691,511     | 695,931   | 0                                          |
| 15643X-AC-2             | Centuri Group, Inc.                      |         | 12/01/2023    | BMO CAPITAL MARKETS                  | XXX                          | 264,694     | 265,345   | 0                                          |
| 16125T-AJ-1             | Charter Next Generation, Inc.            |         | 02/16/2023    | KKR Corporate Lending LLC            | XXX                          | 442,709     | 447,000   | 0                                          |
| 16308T-AE-1             | The Chef's Warehouse, Inc.               |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 753,148     | 756,302   | 0                                          |
| 17288Y-AK-8             | Citadel Securities LP                    |         | 12/13/2023    | BANK OF AMERICA                      | XXX                          | 424,469     | 425,000   | 0                                          |
| 18972F-AC-6             | Clydesdale Acquisition Holdings, Inc.    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 690,004     | 706,660   | 0                                          |
| 18972F-AC-6             | Clydesdale Acquisition Holdings, Inc.    |         | 09/19/2023    | BMO CAPITAL MARKETS                  | XXX                          | 914,081     | 918,674   | 0                                          |
| 20363A-AF-3             | Community Care Health Network T/L B      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 234,945     | 261,050   | 0                                          |
| 20600R-AB-8             | Conair Holdings, LLC                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 893,242     | 965,668   | 0                                          |
| 20600R-AB-8             | Conair Holdings, LLC                     |         | 09/08/2023    | BANK OF AMERICA                      | XXX                          | 123,418     | 128,672   | 0                                          |
| 20716L-AF-3             | Confluent Health LLC                     |         | 03/31/2023    | DIRECT                               | XXX                          | 26,482      | 26,482    | 0                                          |
| 20716L-AF-3             | Confluent Health LLC                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 262,449     | 290,535   | 0                                          |
| 22282G-AE-7             | Covanta Holding Corporation              |         | 06/09/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 64,741      | 65,395    | 0                                          |
| 22282G-AF-4             | Covanta Holding Corporation              |         | 06/08/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 5,023       | 5,074     | 0                                          |
| 22305C-AB-5             | Covia Holdings LLC                       |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 517,200     | 525,936   | 0                                          |
| 22305C-AB-5             | Covia Holdings LLC                       |         | 11/14/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 292,840     | 296,000   | 0                                          |
| 22526W-AQ-1             | Creative Artists Agency, LLC             |         | 09/15/2023    | BANK OF AMERICA                      | XXX                          | 431,741     | 433,910   | 0                                          |
| 22704N-AD-4             | Crocs, Inc.                              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 601,726     | 601,600   | 0                                          |
| 24022K-AB-5             | DCert Buyer, Inc. Digicert Buyer T/L     |         | 12/06/2023    | Various                              | XXX                          | 1,148,283   | 1,158,723 | 0                                          |
| 24022K-AJ-8             | DCert Buyer, Inc.                        |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,653,620   | 1,781,285 | 0                                          |
| 25213Y-AU-9             | AL-KO VT HOLDINGS, GMBH                  |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 68,369      | 71,847    | 0                                          |
| 25213Y-AU-9             | AL-KO VT HOLDINGS, GMBH                  |         | 10/04/2023    | BMO CAPITAL MARKETS                  | XXX                          | 72,150      | 74,000    | 0                                          |
| 25213Y-BC-8             | DexKo Global Inc.                        |         | 07/24/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 411,069     | 423,783   | 0                                          |
| 26658N-AP-4             | Engineered Machinery Holdings, Inc.      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 228,389     | 234,433   | 0                                          |
| 26658N-AP-4             | Engineered Machinery Holdings, Inc.      |         | 10/11/2023    | Various                              | XXX                          | 922,415     | 933,000   | 0                                          |
| 28622D-AB-6             | ELEVATE TEXTILES INC LAST OUT TL         |         | 10/02/2023    | RESTRUCTURE                          | XXX                          | 850,045     | 1,045,706 | 0                                          |
| 29279E-AB-8             | Energy Acquisition T/L (Electrical Compo |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,132,710   | 1,220,264 | 0                                          |
| 29279E-AF-9             | Energy Acquisition 2nd Lien T/L          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,063,998   | 1,372,900 | 0                                          |
| 29279E-AG-7             | Energy Acquisition LP                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 156,704     | 168,499   | 0                                          |
| 29426N-AT-1             | Epicor Software Corporation              |         | 08/15/2023    | KKR Corporate Lending LLC            | XXX                          | 249,480     | 252,000   | 0                                          |
| 31187L-AB-9             | Fleetpride (Fastlane Parent Company) T/L |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 160,398     | 161,576   | 0                                          |
| 31187L-AG-8             | FleetPride, Inc.                         |         | 09/27/2023    | RBC CAPITAL MARKETS                  | XXX                          | 1,743,318   | 1,769,866 | 0                                          |
| 31556P-AB-3             | Fertitta Entertainment LLC               |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 66,226      | 67,356    | 0                                          |
| 31556P-AB-3             | Fertitta Entertainment LLC               |         | 07/05/2023    | JEFFERIES                            | XXX                          | 270,996     | 273,733   | 0                                          |
| 31773H-AB-8             | GIP Pilot Acquisition Partners, L.P.     |         | 09/26/2023    | J.P.MORGAN SECURITIES INC            | XXX                          | 370,140     | 372,000   | 0                                          |
| 31935H-AD-9             | First Brands Group, LLC                  |         | 07/05/2023    | JEFFERIES                            | XXX                          | 217,685     | 221,000   | 0                                          |
| 33718F-AB-6             | First Student Bidco Inc                  |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 35,105      | 36,865    | 0                                          |
| 33718F-AD-2             | First Student Bidco Inc                  |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 93,911      | 98,620    | 0                                          |
| 33718F-AE-0             | First Student Bidco Inc                  |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 408,707     | 422,847   | 0                                          |

SCHEDULE D - PART 3

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

| 1                       | 2                                        | 3       | 4             | 5                                    | 6                            | 7           | 8         | 9                                          |
|-------------------------|------------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|-----------|--------------------------------------------|
| CUSIP<br>Identification | Description                              | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and Dividends |
| 33937K-AV-6             | Flexera Software LLC                     |         | 12/07/2023    | JEFFERIES                            | XXX                          | 394,944     | 396,769   | 0                                          |
| 34416D-AY-4             | Focus Financial Partners, LLC            |         | 05/10/2023    | RBC CAPITAL MARKETS                  | XXX                          | 133,372     | 136,000   | 0                                          |
| 35039K-AB-2             | Foundation Building Materials Holding Co |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 258,448     | 266,480   | 0                                          |
| 35039K-AB-2             | Foundation Building Materials Holding Co |         | 12/11/2023    | UBS WARBURG LLC                      | XXX                          | 275,915     | 278,000   | 0                                          |
| 36649X-AC-2             | Garrett LX III S.a r.l.                  |         | 03/31/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 340,524     | 343,097   | 0                                          |
| 36649X-AC-2             | Garrett LX III S.a r.l.                  |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 870,206     | 912,998   | 0                                          |
| 37147Y-AB-7             | Generation Bridge II, LLC                |         | 08/07/2023    | JEFFERIES                            | XXX                          | 887,040     | 896,000   | 0                                          |
| 38046J-AB-0             | Gogo Intermediate Holdings LLC           |         | 05/02/2023    | CITIBANK                             | XXX                          | 8,575       | 8,596     | 0                                          |
| 38101J-AE-6             | Golden Entertainment, Inc.               |         | 05/19/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 90,318      | 91,000    | 0                                          |
| 38750B-AB-3             | Granite Generation LLC Granite Generatio |         | 10/19/2023    | Various                              | XXX                          | 235,097     | 239,146   | 0                                          |
| 39479U-AQ-6             | Genesys Telecommunications Laboratories, |         | 05/15/2023    | Various                              | XXX                          | 186,040     | 189,931   | 0                                          |
| 39479U-AQ-6             | Genesys Telecommunications Laboratories, |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 495,735     | 500,020   | 0                                          |
| 40435T-AK-3             | Help/Systems Holdings, Inc.              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 444,989     | 592,000   | 0                                          |
| 410346-AX-8             | Hanesbrands Inc.                         |         | 03/02/2023    | J.P.MORGAN SECURITIES INC            | XXX                          | 132,660     | 134,000   | 0                                          |
| 41151P-AP-0             | Harbor Freight Tools USA, Inc.           |         | 04/20/2023    | Various                              | XXX                          | 332,904     | 338,143   | 0                                          |
| 41587C-AR-9             | Harsco Corporation                       |         | 06/07/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 129,677     | 132,662   | 0                                          |
| 421300-AL-8             | Hayward Industries, Inc. Additional Term |         | 12/12/2023    | MORGAN STANLEY AND CO INC            | XXX                          | 831,810     | 832,851   | 0                                          |
| 42236W-AU-1             | Heartland Dental TLB 5/23                |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 530,877     | 557,059   | 0                                          |
| 42236W-AV-9             | Heartland Dental, LLC                    |         | 08/29/2023    | Various                              | XXX                          | 618,916     | 640,295   | 0                                          |
| 42351E-AB-2             | Help/Systems Holdings, Inc.              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 843,926     | 932,515   | 0                                          |
| 42703U-AH-8             | Varsity Brands TL 2/23                   |         | 06/22/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 186,594     | 194,623   | 0                                          |
| 43538J-AC-3             | Holley Purchaser, Inc.                   |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 304,086     | 353,588   | 0                                          |
| 44325H-AD-0             | Hoya Midco, LLC                          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 272,590     | 276,508   | 0                                          |
| 44988L-AH-0             | IRB Holding Corporation                  |         | 02/09/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 245,594     | 248,000   | 0                                          |
| 45173J-AQ-7             | Il-VI Incorporated                       |         | 09/27/2023    | Various                              | XXX                          | 209,457     | 210,765   | 0                                          |
| 45323K-AD-2             | Imprivata, Inc                           |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 75,905      | 77,415    | 0                                          |
| 45783U-AB-7             | Instructure Holdings, Inc.               |         | 11/17/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 363,772     | 367,335   | 0                                          |
| 46583D-AF-6             | Ivanti Software, Inc.                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 263,251     | 312,620   | 0                                          |
| 46583D-AF-6             | Ivanti Software, Inc.                    |         | 08/15/2023    | Various                              | XXX                          | 94,194      | 113,389   | 0                                          |
| 46583D-AG-4             | Ivanti Software, Inc.                    |         | 11/29/2023    | Various                              | XXX                          | 1,188,636   | 1,313,930 | 0                                          |
| 48254E-AB-7             | KKR Apple Bidco, LLC                     |         | 05/09/2023    | MORGAN STANLEY AND CO INC            | XXX                          | 156,200     | 160,000   | 0                                          |
| 48254E-AF-8             | KKR Apple Bidco, LLC                     |         | 11/30/2023    | KKR Corporate Lending LLC            | XXX                          | 475,808     | 477,000   | 0                                          |
| 50179J-AB-4             | LBM Borrower, LLC                        |         | 11/13/2023    | Various                              | XXX                          | 1,037,485   | 1,074,905 | 0                                          |
| 50226B-AH-1             | LSF9 Atlantis Holdings, LLC              |         | 05/01/2023    | TRUIST                               | XXX                          | 47,596      | 48,077    | 0                                          |
| 50226B-AH-1             | LSF9 Atlantis Holdings, LLC              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,222,015   | 1,243,781 | 0                                          |
| 51177R-AB-6             | Lakeland Tours, LLC                      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 573,240     | 764,320   | 0                                          |
| 51177R-AB-6             | Lakeland Tours, LLC                      |         | 09/27/2023    | DIRECT                               | XXX                          | 107,864     | 107,864   | 0                                          |
| 51809E-AB-1             | Lasership, Inc.                          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 843,937     | 1,050,810 | 0                                          |
| 51809E-AE-5             | Lasership, Inc.                          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 637,800     | 1,063,000 | 0                                          |
| 53226G-AK-7             | Lightstone Holdco LLC                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 2,297,324   | 2,565,409 | 0                                          |
| 53226G-AL-5             | Lightstone Holdco LLC                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 129,936     | 145,098   | 0                                          |
| 55303B-AD-5             | MH Sub I, LLC                            |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 799,549     | 923,000   | 0                                          |
| 55316H-AB-1             | Genesee & Wyoming Inc.                   |         | 05/16/2023    | BMO CAPITAL MARKETS                  | XXX                          | 218,453     | 219,000   | 0                                          |
| 55336C-AJ-1             | MI Windows and Doors, LLC                |         | 05/16/2023    | RBC CAPITAL MARKETS                  | XXX                          | 49,625      | 50,000    | 0                                          |
| 55336C-AJ-1             | MI Windows and Doors, LLC                |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 593,550     | 600,759   | 0                                          |
| 55345L-AC-5             | MRC Global (US) Inc.                     |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 165,631     | 167,728   | 0                                          |
| 55759V-AB-4             | Madison IAQ LLC                          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 24,822      | 25,462    | 0                                          |
| 55759V-AB-4             | Madison IAQ LLC                          |         | 12/13/2023    | Various                              | XXX                          | 579,212     | 585,213   | 0                                          |

SCHEDULE D - PART 3

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

| 1                       | 2                                        | 3       | 4             | 5                                    | 6                            | 7           | 8         | 9                                          |
|-------------------------|------------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|-----------|--------------------------------------------|
| CUSIP<br>Identification | Description                              | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and Dividends |
| 57165K-AB-2             | RED PLANET BORROWER, LLC                 |         | 10/11/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 728,154     | 768,500   | 0                                          |
| 57723C-AR-0             | MATTRESS FIRM, INC.                      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 606,859     | 630,909   | 0                                          |
| 57723C-AR-0             | MATTRESS FIRM, INC.                      |         | 08/25/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 789,006     | 792,508   | 0                                          |
| 57810J-AG-3             | Amynta Agency Borrower, Inc.             |         | 12/20/2023    | BANK OF AMERICA                      | XXX                          | 1,044,826   | 1,047,409 | 0                                          |
| 57810J-AH-1             | Term Loan B : MH JV Holdings             |         | 12/23/2023    | DIRECT                               | XXX                          | 420,224     | 433,194   | 0                                          |
| 59408U-AB-3             | Michaels Stores, Inc.                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 743,389     | 846,367   | 0                                          |
| 60672H-AC-7             | Mitnick Corporate Purchase, Inc          |         | 07/17/2023    | Various                              | XXX                          | 338,547     | 345,315   | 0                                          |
| 62014T-AB-6             | Motus Operations, LLC                    |         | 06/01/2023    | RBC CAPITAL MARKETS                  | XXX                          | 199,091     | 208,472   | 0                                          |
| 62014T-AB-6             | Motus Operations, LLC                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 312,553     | 325,576   | 0                                          |
| 62871N-AM-7             | NAB Holdings, LLC                        |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 609,837     | 618,339   | 0                                          |
| 62871N-AM-7             | NAB Holdings, LLC                        |         | 06/28/2023    | BMO CAPITAL MARKETS                  | XXX                          | 331,072     | 333,154   | 0                                          |
| 62984C-AB-9             | Bengal Debt Merger Sub, LLC              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 348,517     | 442,000   | 0                                          |
| 62984C-AD-5             | Naked Juice LLC                          |         | 06/27/2023    | Various                              | XXX                          | 86,628      | 93,831    | 0                                          |
| 63035H-AC-3             | Napa Management Services Corporation     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 939,161     | 1,374,047 | 0                                          |
| 64362K-AE-3             | New Constellis Borrower LLC              |         | 05/10/2023    | ROYAL BANK OF CANADA - NY BRANCH     | XXX                          | 1,379       | 1,379     | 0                                          |
| 64362K-AE-3             | New Constellis Borrower LLC              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 105,339     | 215,859   | 0                                          |
| 66988Q-AB-5             | Novae LLC                                |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 150,994     | 172,564   | 0                                          |
| 67U54B-AC-0             | Oak Parent T/L (Augusta Sportswear)      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 862,297     | 908,159   | 0                                          |
| 68250X-AB-7             | 19th Holdings Golf, LLC                  |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 909,455     | 949,823   | 0                                          |
| 68250X-AB-7             | 19th Holdings Golf, LLC                  |         | 08/23/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 83,300      | 85,000    | 0                                          |
| 68764J-AD-3             | Oryx Midstream Services Permian Basin LL |         | 01/27/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 229,983     | 231,390   | 0                                          |
| 68764J-AD-3             | Oryx Midstream Services Permian Basin T/ |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 256,256     | 258,192   | 0                                          |
| 68778D-AB-4             | Oscar AcquisitionCo LLC                  |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,444,732   | 1,491,336 | 0                                          |
| 69291L-AB-2             | PECF USS Intermediate Holding III Corpor |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 187,328     | 234,038   | 0                                          |
| 69338C-AH-4             | PG&E Corporation                         |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 444,785     | 447,101   | 0                                          |
| 69338C-AH-4             | PG&E Corporation                         |         | 12/04/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 159,200     | 160,000   | 0                                          |
| 69403H-AL-4             | Pacific Bells LLC                        |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 432,184     | 441,283   | 0                                          |
| 69403H-AL-4             | Pacific Bells LLC                        |         | 07/25/2023    | Various                              | XXX                          | 226,946     | 230,666   | 0                                          |
| 69417W-AB-7             | Pacific Dental Services, LLC             |         | 10/12/2023    | BNP FRANCE                           | XXX                          | 260,009     | 260,334   | 0                                          |
| 70477B-AE-2             | Vision Solutions, Inc.                   |         | 06/28/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 200,433     | 212,164   | 0                                          |
| 71913B-AH-5             | Phoenix Guarantor Inc.                   |         | 02/09/2023    | ROYAL BANK OF CANADA                 | XXX                          | 9,518       | 9,578     | 0                                          |
| 71913B-AH-5             | Phoenix Guarantor Inc.                   |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 55,740      | 56,711    | 0                                          |
| 72165N-BH-1             | Pilot Travel Centers LLC                 |         | 05/16/2023    | UBS WARBURG LLC                      | XXX                          | 383,587     | 385,031   | 0                                          |
| 72431H-AD-2             | Cornerstone Building Brands, Inc.        |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 447,855     | 488,125   | 0                                          |
| 72813N-AU-9             | PlayPower T/L (5/19)                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 633,799     | 810,608   | 0                                          |
| 72814C-AF-5             | Playtika Holding Corp.                   |         | 06/09/2023    | MORGAN STANLEY AND CO INC            | XXX                          | 115,571     | 116,818   | 0                                          |
| 73937U-AF-5             | Artera Services, LLC                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 432,767     | 503,815   | 0                                          |
| 73937U-AK-4             | Artera Services, LLC                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 295,247     | 338,878   | 0                                          |
| 74006L-AS-1             | Pre-Paid Legal Services, Inc.            |         | 06/22/2023    | Various                              | XXX                          | 475,547     | 485,406   | 0                                          |
| 74006L-AS-1             | Pre-Paid Legal Services, Inc.            |         | 08/25/2023    | RBC CAPITAL MARKETS                  | XXX                          | 449,988     | 456,841   | 0                                          |
| 74142K-AF-6             | PRETIUM PKG HOLDINGS, INC.               |         | 01/24/2023    | CREDIT SUISSE FIRST BOSTON GERMANY   | XXX                          | 49,560      | 56,000    | 0                                          |
| 74142K-AF-6             | PRETIUM PKG HOLDINGS, INC.               |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 135,422     | 180,713   | 0                                          |
| 74338U-AG-6             | Project Leopard Holdings, Inc.           |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 249,384     | 275,944   | 0                                          |
| 74338U-AG-6             | Project Leopard Holdings, Inc.           |         | 09/28/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 342,686     | 379,294   | 0                                          |
| 74339V-AB-4             | Cloudera T/L (7/21)                      |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 61,272      | 62,683    | 0                                          |
| 74339V-AB-4             | Cloudera, Inc.                           |         | 11/02/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 391,020     | 399,000   | 0                                          |
| 74530D-AC-9             | Pug LLC                                  |         | 08/23/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 199,500     | 210,000   | 0                                          |
| 74530D-AG-0             | Pug LLC                                  |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 94,678      | 106,380   | 0                                          |

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

| 1                       | 2                                        | 3       | 4             | 5                                    | 6                            | 7           | 8         | 9                                          |
|-------------------------|------------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|-----------|--------------------------------------------|
| CUSIP<br>Identification | Description                              | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and Dividends |
| 74834Y-AN-2             | Quest Software US Holdings Inc.          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 907,884     | 1,113,585 | 0                                          |
| 74934K-AC-5             | Rough Country, LLC                       |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 481,052     | 496,570   | 0                                          |
| 75049E-AM-6             | RadNet Management, Inc.                  |         | 06/22/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 370,047     | 372,269   | 0                                          |
| 75620F-AB-4             | STG Logistics, Inc.                      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 568,755     | 594,000   | 0                                          |
| 75972J-AB-0             | RENAISSANCE HOLDING CORP                 |         | 07/05/2023    | Various                              | XXX                          | 185,018     | 189,000   | 0                                          |
| 76100L-AH-5             | Research Now T/L B (Survey Sampling)     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 713,545     | 1,007,207 | 0                                          |
| 76680Y-AG-7             | Ring Container Technologies Group, LLC   |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 223,866     | 225,322   | 0                                          |
| 77313D-AW-1             | Rocket Software, Inc.                    |         | 09/28/2023    | RBC CAPITAL MARKETS                  | XXX                          | 411,776     | 418,406   | 0                                          |
| 78249L-AD-2             | Russell Investments US Institutional Hol |         | 10/19/2023    | Various                              | XXX                          | 571,371     | 599,728   | 0                                          |
| 78466Y-AN-8             | SRS Distribution Inc.                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 463,248     | 478,933   | 0                                          |
| 78466Y-AN-8             | SRS Distribution Inc.                    |         | 06/27/2023    | CITIBANK                             | XXX                          | 175,951     | 179,542   | 0                                          |
| 78466Y-AQ-1             | SRS Distribution Inc.                    |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 92,726      | 95,788    | 0                                          |
| 78571Y-BJ-8             | Sabre GLBL Inc.                          |         | 10/05/2023    | BANK OF AMERICA                      | XXX                          | 601,013     | 677,198   | 0                                          |
| 80875A-AT-8             | Scientific Games Corporation             |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 193,102     | 193,538   | 0                                          |
| 81989L-AC-2             | Sharp Midco LLC                          |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,272,200   | 1,304,820 | 0                                          |
| 81989L-AD-0             | Sharp Midco LLC                          |         | 08/04/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 361,495     | 367,000   | 0                                          |
| 83417U-AK-2             | SolarWinds Holdings, Inc.                |         | 11/08/2023    | WACHOVIA CAPITAL MARKETS             | XXX                          | 228,736     | 229,000   | 0                                          |
| 84673E-AB-5             | PQ Performance Chemicals                 |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 340,564     | 344,111   | 0                                          |
| 84673E-AB-5             | PQ Performance Chemicals                 |         | 12/19/2023    | Various                              | XXX                          | 245,113     | 247,300   | 0                                          |
| 84748E-AF-7             | SPECIALTY BUILDING PRODUCTS, INC.        |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 94,883      | 101,970   | 0                                          |
| 86185B-AD-3             | Stonepeak Taurus Lower Holdings LLC      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,515,635   | 1,621,000 | 0                                          |
| 86880N-AZ-6             | Surgery Center Holdings, Inc.            |         | 12/05/2023    | JEFFERIES                            | XXX                          | 208,890     | 211,000   | 0                                          |
| 87167X-AC-7             | Syndigo LLC                              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 329,015     | 353,780   | 0                                          |
| 87167X-AE-3             | Syndigo LLC                              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 727,440     | 866,000   | 0                                          |
| 873412-AC-4             | Tacala LLC                               |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 1,660,594   | 1,771,300 | 0                                          |
| 87403U-AB-9             | TAILWIND SMITH (ANVIL INTERNATIONAL) T/L |         | 07/25/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 1,605,696   | 1,659,295 | 0                                          |
| 87403U-AD-5             | Tailwind Smith Cooper 2nd Lien T/L (Anvi |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 544,525     | 628,600   | 0                                          |
| 87854H-AC-0             | Technimark LLC                           |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 248,216     | 257,219   | 0                                          |
| 88037H-AN-4             | Tenneco Inc.                             |         | 12/01/2023    | CITIBANK                             | XXX                          | 373,410     | 461,000   | 0                                          |
| 88037H-AP-9             | Tenneco Inc.                             |         | 08/15/2023    | CITIGROUP                            | XXX                          | 844,900     | 994,000   | 0                                          |
| 88675U-AB-8             | Tiger Acquisition, LLC                   |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 284,294     | 292,785   | 0                                          |
| 89364M-CA-0             | Transdigm, Inc.                          |         | 11/15/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 274,313     | 275,000   | 0                                          |
| 89435T-AB-0             | Traverse Midstream Partners LLC          |         | 03/07/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 138,950     | 140,000   | 0                                          |
| 90343K-AV-4             | U.S. Silica Company                      |         | 03/17/2023    | BNP FRANCE                           | XXX                          | 278,390     | 287,000   | 0                                          |
| 90932R-AJ-3             | United Airlines, Inc.                    |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 809,333     | 810,850   | 0                                          |
| 91678H-AF-9             | Upstream Newco, Inc.                     |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 966,911     | 1,102,936 | 0                                          |
| 91823J-AC-6             | Illuminate Merger Sub Corp.              |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 608,753     | 630,596   | 0                                          |
| 92639M-AB-3             | Victorias Secret & Co                    |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 260,315     | 266,648   | 0                                          |
| 92639M-AB-3             | Victorias Secret & Co                    |         | 09/26/2023    | Various                              | XXX                          | 427,648     | 434,654   | 0                                          |
| 92941P-AC-7             | Weight Watchers International, Inc.      |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 316,400     | 481,825   | 0                                          |
| 92941P-AC-7             | Weight Watchers International, Inc.      |         | 09/14/2023    | Various                              | XXX                          | 298,126     | 413,100   | 0                                          |
| 92943E-AB-2             | GTCR W Merger Sub LLC                    |         | 10/26/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 957,090     | 963,000   | 0                                          |
| 92943H-AB-5             | W.R. Grace & Co.                         |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 602,125     | 607,440   | 0                                          |
| 94847D-AH-4             | The Knot Worldwide Inc.                  |         | 09/29/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 1,046,865   | 1,052,126 | 0                                          |
| 97654Q-AJ-6             | WireCo WorldGroup Inc.                   |         | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 622,898     | 631,384   | 0                                          |
| 98919X-AB-7             | Zayo Group, LLC                          |         | 02/08/2023    | Various                              | XXX                          | 482,420     | 566,000   | 0                                          |
| 99AAE8-84-1             | Motion Finco, LLC                        | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 42,771      | 43,274    | 0                                          |
| 99AAE8-85-8             | Motion Finco, LLC                        | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 330,382     | 334,263   | 0                                          |

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

| 1                                                                                              | 2                                        | 3       | 4             | 5                                    | 6                            | 7           | 8           | 9                                          |
|------------------------------------------------------------------------------------------------|------------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|-------------|--------------------------------------------|
| CUSIP<br>Identification                                                                        | Description                              | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value   | Paid for Accrued<br>Interest and Dividends |
| 99Z0V7-LM-4                                                                                    | IRON MOUNTAIN INFORMATION MANAGEMENT, LL |         | 12/08/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 525,033     | 529,000     | 0                                          |
| C0102M-AP-0                                                                                    | Air Canada                               | C       | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 330,256     | 330,600     | 0                                          |
| C6901L-AJ-6                                                                                    | 1011778 B.C. Unlimited Liability Company |         | 09/12/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 649,735     | 653,000     | 0                                          |
| C9413P-BD-4                                                                                    | Bausch Health Companies Inc.             | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 660,917     | 887,876     | 0                                          |
| F6456U-AB-9                                                                                    | Banijay Group SAS                        | C       | 07/13/2023    | Various                              | XXX                          | 238,835     | 240,398     | 0                                          |
| G0472C-AB-1                                                                                    | Apex Group Treasury LLC                  | C       | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 219,569     | 228,520     | 0                                          |
| G4770M-AJ-3                                                                                    | INEOS US Petrochem LLC                   |         | 03/06/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 126,720     | 128,000     | 0                                          |
| G4770Q-AL-9                                                                                    | Ineos Enterprises Holdings US Finco LLC  | C       | 06/23/2023    | BARCLAY INVESTMENTS, INC.            | XXX                          | 401,880     | 408,000     | 0                                          |
| G6368C-AE-9                                                                                    | LifeMiles Ltd.                           | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 750,555     | 775,103     | 0                                          |
| G6368C-AE-9                                                                                    | LifeMiles Ltd.                           | C       | 09/07/2023    | MORGAN STANLEY AND CO INC            | XXX                          | 65,096      | 66,424      | 0                                          |
| G7739P-AL-4                                                                                    | Coral-US Co-Borrower LLC                 | C       | 12/13/2023    | MORGAN STANLEY AND CO INC            | XXX                          | 193,538     | 195,000     | 0                                          |
| G7739P-AM-2                                                                                    | Coral-US Co-Borrower LLC                 |         | 10/04/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 345,390     | 348,000     | 0                                          |
| G9368P-BH-6                                                                                    | Virgin Media Bristol LLC                 |         | 09/20/2023    | Various                              | XXX                          | 474,210     | 479,000     | 0                                          |
| L0323L-AJ-9                                                                                    | Archroma Finance S.a.r.l.                | C       | 06/22/2023    | Various                              | XXX                          | 274,558     | 288,616     | 0                                          |
| L0527C-AB-0                                                                                    | Birkenstock GmbH & Co. KG                | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 531,547     | 537,367     | 0                                          |
| L0527C-AB-0                                                                                    | Birkenstock GmbH & Co. KG                | C       | 10/19/2023    | WELL                                 | XXX                          | 316,488     | 316,586     | 0                                          |
| L2210T-AH-8                                                                                    | Curium BidCo S.a r.l.                    | C       | 08/03/2023    | J.P.MORGAN SECURITIES INC            | XXX                          | 423,720     | 428,000     | 0                                          |
| L6124K-AC-4                                                                                    | Luxembourg Investment Company 428 S.a r. |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 586,030     | 789,926     | 0                                          |
| L9635L-AB-0                                                                                    | Venga Finance Sarl                       | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 344,687     | 364,170     | 0                                          |
| L9635L-AB-0                                                                                    | Venga Finance Sarl                       | C       | 09/06/2023    | BMO CAPITAL MARKETS                  | XXX                          | 148,964     | 151,617     | 0                                          |
| LX1963-69-8                                                                                    | Second Lien Term Loan : Cloudera, Inc.   |         | 07/05/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 598,000     | 650,000     | 0                                          |
| N2820E-AD-0                                                                                    | EG America LLC                           | C       | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 772,202     | 787,792     | 0                                          |
| N8003H-AC-1                                                                                    | Sigma Holdco BV Sigma Holdco T/L B2 (Flo | C       | 03/02/2023    | GOLDMAN SACHS AND CO.                | XXX                          | 415,815     | 443,536     | 0                                          |
| N8137F-AB-6                                                                                    | Hunter Douglas Inc.                      | C       | 06/12/2023    | INTER-COMPANY TRANSFER - COMMUTATION | XXX                          | 963,118     | 1,040,085   | 0                                          |
| N8137F-AB-6                                                                                    | Hunter Douglas Inc.                      | C       | 09/08/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 202,408     | 209,000     | 0                                          |
| N8232N-AE-7                                                                                    | Nouryon Finance B.V.                     |         | 03/03/2023    | J.P. MORGAN SECURITIES INC.          | XXX                          | 187,803     | 189,700     | 0                                          |
| 1909999999 – Bonds: Unaffiliated Bank Loans                                                    |                                          |         |               |                                      |                              | 135,174,989 | 144,801,482 | 0                                          |
| 2509999997 – Subtotals - Bonds - Part 3                                                        |                                          |         |               |                                      |                              | 249,060,099 | 262,875,772 | 303,251                                    |
| 2509999998 – Summary Item from Part 5 for Bonds                                                |                                          |         |               |                                      |                              | 20,045,496  | 21,590,224  | 13,147                                     |
| 2509999999 – Subtotals - Bonds                                                                 |                                          |         |               |                                      |                              | 269,105,595 | 284,465,996 | 316,398                                    |
| Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred              |                                          |         |               |                                      |                              |             |             |                                            |
| 29452E-AA-9                                                                                    | EQUITABLE HOLDINGS INC                   |         | 06/28/2023    | Morgan Stanley & Co. LLC             | 450,000.000                  | 422,992     | 0           | 0                                          |
| 4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred |                                          |         |               |                                      |                              | 422,992     | XXX         | 0                                          |
| 4509999997 – Subtotals - Preferred Stocks - Part 3                                             |                                          |         |               |                                      |                              | 422,992     | XXX         | 0                                          |
| 4509999999 – Subtotals - Preferred Stocks                                                      |                                          |         |               |                                      |                              | 422,992     | XXX         | 0                                          |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded                     |                                          |         |               |                                      |                              |             |             |                                            |
| 000000-00-0                                                                                    | Elevate Textiles Equity                  |         | 06/23/2023    | INTER-COMPANY TRANSFER - COMMUTATION | 37,683.000                   | 131,891     | XXX         | 0                                          |
| 018802-10-8                                                                                    | ALLIANT ENERGY ORD                       |         | 08/16/2023    | PIPER SANDLER & CO.                  | 15,900.000                   | 847,594     | XXX         | 0                                          |
| 031162-10-0                                                                                    | AMGEN ORD                                |         | 01/10/2023    | MORGAN STANLEY & CO. LLC             | 1,300.000                    | 355,382     | XXX         | 0                                          |
| 060505-10-4                                                                                    | BANK OF AMERICA ORD                      |         | 01/10/2023    | MORGAN STANLEY & CO. LLC             | 15,800.000                   | 540,689     | XXX         | 0                                          |
| 125896-10-0                                                                                    | CMS ENERGY ORD                           |         | 08/16/2023    | Various                              | 14,250.000                   | 828,378     | XXX         | 0                                          |
| 126650-10-0                                                                                    | CVS HEALTH ORD                           |         | 03/27/2023    | MORGAN STANLEY & CO. LLC             | 4,600.000                    | 339,463     | XXX         | 0                                          |
| 134429-10-9                                                                                    | CAMPBELL SOUP ORD                        |         | 10/11/2023    | MORGAN STANLEY & CO. LLC             | 8,250.000                    | 327,801     | XXX         | 0                                          |
| 191216-10-0                                                                                    | COCA-COLA ORD                            |         | 06/23/2023    | Stifel, Nicolaus & Co., Inc.         | 4,100.000                    | 252,298     | XXX         | 0                                          |
| 26441C-20-4                                                                                    | DUKE ENERGY ORD                          |         | 08/16/2023    | PIPER SANDLER & CO.                  | 600.000                      | 55,245      | XXX         | 0                                          |
| 30161N-10-1                                                                                    | EXELON ORD                               |         | 11/15/2023    | Various                              | 18,000.000                   | 714,977     | XXX         | 0                                          |
| 30231G-10-2                                                                                    | EXXON MOBIL ORD                          |         | 11/15/2023    | PIPER SANDLER & CO.                  | 3,600.000                    | 378,338     | XXX         | 0                                          |

SCHEDULE D - PART 3

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

| 1                                                                                       | 2                                    | 3       | 4             | 5                                    | 6                            | 7           | 8         | 9                                          |
|-----------------------------------------------------------------------------------------|--------------------------------------|---------|---------------|--------------------------------------|------------------------------|-------------|-----------|--------------------------------------------|
| CUSIP<br>Identification                                                                 | Description                          | Foreign | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and Dividends |
| 316773-10-0                                                                             | FIFTH THIRD BANCORP ORD              |         | 03/27/2023    | Various                              | 26,100.000                   | 671,267     | XXX       | 0                                          |
| 337932-10-7                                                                             | FIRSTENERGY ORD                      |         | 11/15/2023    | Various                              | 19,900.000                   | 713,964     | XXX       | 0                                          |
| 493267-10-8                                                                             | KEYCORP ORD                          |         | 06/23/2023    | Various                              | 41,450.000                   | 465,590     | XXX       | 0                                          |
| 500754-10-6                                                                             | KRAFT HEINZ ORD                      |         | 06/23/2023    | Stifel, Nicolaus & Co., Inc.         | 11,550.000                   | 416,163     | XXX       | 0                                          |
| 693475-10-5                                                                             | PNC FINANCIAL SERVICES GROUP ORD     |         | 06/23/2023    | Stifel, Nicolaus & Co., Inc.         | 2,700.000                    | 331,787     | XXX       | 0                                          |
| 69351T-10-6                                                                             | PPL ORD                              |         | 08/16/2023    | PIPER SANDLER & CO.                  | 31,250.000                   | 879,801     | XXX       | 0                                          |
| 744573-10-6                                                                             | PUBLIC SERVICE ENTERPRISE GROUP ORD  |         | 08/16/2023    | PIPER SANDLER & CO.                  | 1,350.000                    | 81,088      | XXX       | 0                                          |
| 747525-10-3                                                                             | QUALCOMM ORD                         |         | 01/10/2023    | MORGAN STANLEY & CO. LLC             | 1,200.000                    | 139,443     | XXX       | 0                                          |
| 75513E-10-1                                                                             | RTX ORD                              |         | 10/11/2023    | MORGAN STANLEY & CO. LLC             | 5,800.000                    | 423,744     | XXX       | 0                                          |
| 780259-30-5                                                                             | SHELL ADR EACH REP 2 ORD             | C       | 02/13/2023    | PIPER SANDLER & CO.                  | 4,150.000                    | 256,850     | XXX       | 0                                          |
| 8AMCSF-K0-5                                                                             | New Constellis Borrower LLC          |         | 06/22/2023    | INTER-COMPANY TRANSFER - COMMUTATION | 18,499.000                   | 142,194     | XXX       | 0                                          |
| 902973-30-4                                                                             | US BANCORP ORD                       |         | 06/23/2023    | Stifel, Nicolaus & Co., Inc.         | 2,350.000                    | 75,903      | XXX       | 0                                          |
| 92343V-10-4                                                                             | VERIZON COMMUNICATIONS ORD           |         | 08/16/2023    | Various                              | 8,000.000                    | 294,488     | XXX       | 0                                          |
| N6596X-10-9                                                                             | NXP SEMICONDUCTORS ORD               | C       | 01/10/2023    | MORGAN STANLEY & CO. LLC             | 4,550.000                    | 751,228     | XXX       | 0                                          |
| 5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                      |         |               |                                      |                              | 10,415,567  | XXX       | 0                                          |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other                        |                                      |         |               |                                      |                              |             |           |                                            |
| 31337#-10-5                                                                             | FEDERAL HOME LOAN BANK OF CINCINNATI |         | 04/20/2023    | DIRECT                               | 8,025.000                    | 802,500     | XXX       | 0                                          |
| 5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other           |                                      |         |               |                                      |                              | 802,500     | XXX       | 0                                          |
| 5989999997 – Subtotals - Common Stocks - Part 3                                         |                                      |         |               |                                      |                              | 11,218,067  | XXX       | 0                                          |
| 5989999999 – Subtotals - Common Stocks                                                  |                                      |         |               |                                      |                              | 11,218,067  | XXX       | 0                                          |
| 5999999999 – Subtotals - Preferred and Common Stocks                                    |                                      |         |               |                                      |                              | 11,641,059  | XXX       | 0                                          |
| 6009999999 – Totals                                                                     |                                      |         |               |                                      |                              | 280,746,654 | XXX       | 316,398                                    |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

| 1                                                                                                                                                                             | 2                        | 3       | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                    | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 16                                                          | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|---------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                                                                                                                                                                               |                          |         |                  |                   |                                 |               |           |             |                                                       | 11                                                  | 12                                              | 13                                                                     | 14                                         | 15                                                  |                                                             |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification                                                                                                                                                       | Description              | Foreign | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| Bonds: U.S. Governments                                                                                                                                                       |                          |         |                  |                   |                                 |               |           |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                             |                                                   |                                        |                                     |                                                                     |                                           |
| 36179T-4P-7                                                                                                                                                                   | G2 MA5330 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 88,399        | 88,399    | 89,432      | 89,454                                                | 0                                                   | (1,054)                                         | 0                                                                      | (1,054)                                    | 0                                                   | 88,399                                                      | 0                                                 | 0                                      | 0                                   | 1,875                                                               | 07/20/2048                                |
| 36179T-4Q-5                                                                                                                                                                   | G2 MA5331 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 6,240         | 6,240     | 6,395       | 6,399                                                 | 0                                                   | (160)                                           | 0                                                                      | (160)                                      | 0                                                   | 6,240                                                       | 0                                                 | 0                                      | 0                                   | 152                                                                 | 07/20/2048                                |
| 36179T-Z4-0                                                                                                                                                                   | G2 MA5263 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 38,152        | 38,152    | 37,488      | 37,476                                                | 0                                                   | 677                                             | 0                                                                      | 677                                        | 0                                                   | 38,152                                                      | 0                                                 | 0                                      | 0                                   | 723                                                                 | 06/20/2048                                |
| 0109999999 – Bonds: U.S. Governments                                                                                                                                          |                          |         |                  |                   |                                 | 132,791       | 132,791   | 133,314     | 133,329                                               | 0                                                   | (537)                                           | 0                                                                      | (537)                                      | 0                                                   | 132,791                                                     | 0                                                 | 0                                      | 0                                   | 2,751                                                               | XXX                                       |
| Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                          |         |                  |                   |                                 |               |           |             |                                                       |                                                     |                                                 |                                                                        |                                            |                                                     |                                                             |                                                   |                                        |                                     |                                                                     |                                           |
| 3131XT-PS-3                                                                                                                                                                   | FH ZM0433 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 168,254       | 168,254   | 163,041     | 163,019                                               | 0                                                   | 5,234                                           | 0                                                                      | 5,234                                      | 0                                                   | 168,254                                                     | 0                                                 | 0                                      | 0                                   | 3,674                                                               | 11/01/2045                                |
| 3131XY-NZ-8                                                                                                                                                                   | FH ZM4908 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 35,870        | 35,870    | 34,986      | 34,983                                                | 0                                                   | 886                                             | 0                                                                      | 886                                        | 0                                                   | 35,870                                                      | 0                                                 | 0                                      | 0                                   | 644                                                                 | 11/01/2047                                |
| 3131Y1-Q2-9                                                                                                                                                                   | FH ZM6773 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 5,830         | 5,830     | 5,796       | 5,795                                                 | 0                                                   | 35                                              | 0                                                                      | 35                                         | 0                                                   | 5,830                                                       | 0                                                 | 0                                      | 0                                   | 127                                                                 | 06/01/2048                                |
| 3131Y1-RN-2                                                                                                                                                                   | FH ZM6793 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 3,295         | 3,295     | 3,338       | 3,337                                                 | 0                                                   | (42)                                            | 0                                                                      | (42)                                       | 0                                                   | 3,295                                                       | 0                                                 | 0                                      | 0                                   | 81                                                                  | 06/01/2048                                |
| 3131Y9-VF-7                                                                                                                                                                   | FH ZN3314 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 13,928        | 13,928    | 13,957      | 13,957                                                | 0                                                   | (29)                                            | 0                                                                      | (29)                                       | 0                                                   | 13,928                                                      | 0                                                 | 0                                      | 0                                   | 333                                                                 | 02/01/2049                                |
| 31329K-X2-5                                                                                                                                                                   | FH ZA2497 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 81,113        | 81,113    | 78,619      | 78,647                                                | 0                                                   | 2,466                                           | 0                                                                      | 2,466                                      | 0                                                   | 81,113                                                      | 0                                                 | 0                                      | 0                                   | 1,370                                                               | 02/01/2038                                |
| 31329K-X9-0                                                                                                                                                                   | FH ZA2504 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 105,725       | 105,725   | 102,456     | 102,397                                               | 0                                                   | 3,328                                           | 0                                                                      | 3,328                                      | 0                                                   | 105,725                                                     | 0                                                 | 0                                      | 0                                   | 1,936                                                               | 04/01/2038                                |
| 31329Q-N6-4                                                                                                                                                                   | FH ZA6713 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 24,512        | 24,512    | 23,785      | 23,792                                                | 0                                                   | 721                                             | 0                                                                      | 721                                        | 0                                                   | 24,512                                                      | 0                                                 | 0                                      | 0                                   | 495                                                                 | 04/01/2049                                |
| 3132A5-E8-4                                                                                                                                                                   | FH ZS4659 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 50,921        | 50,921    | 49,809      | 49,797                                                | 0                                                   | 1,124                                           | 0                                                                      | 1,124                                      | 0                                                   | 50,921                                                      | 0                                                 | 0                                      | 0                                   | 977                                                                 | 04/01/2046                                |
| 3132A8-3S-6                                                                                                                                                                   | FH ZS8009 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 43,846        | 43,846    | 42,917      | 42,921                                                | 0                                                   | 925                                             | 0                                                                      | 925                                        | 0                                                   | 43,846                                                      | 0                                                 | 0                                      | 0                                   | 671                                                                 | 05/01/2033                                |
| 3132D5-4L-3                                                                                                                                                                   | FH SB8027 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 113,459       | 113,459   | 116,366     | 118,170                                               | 0                                                   | (4,711)                                         | 0                                                                      | (4,711)                                    | 0                                                   | 113,459                                                     | 0                                                 | 0                                      | 0                                   | 1,790                                                               | 01/01/2035                                |
| 3132DM-3L-7                                                                                                                                                                   | FH SD0803 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 94,679        | 94,679    | 88,762      | 88,802                                                | 0                                                   | 5,877                                           | 0                                                                      | 5,877                                      | 0                                                   | 94,679                                                      | 0                                                 | 0                                      | 0                                   | 1,558                                                               | 01/01/2052                                |
| 3132DM-GK-5                                                                                                                                                                   | FH SD0202 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 46,575        | 46,575    | 46,493      | 46,494                                                | 0                                                   | 81                                              | 0                                                                      | 81                                         | 0                                                   | 46,575                                                      | 0                                                 | 0                                      | 0                                   | 876                                                                 | 01/01/2050                                |
| 3132DM-NS-0                                                                                                                                                                   | FH SD0401 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 16,153        | 16,153    | 14,733      | 14,759                                                | 0                                                   | 1,394                                           | 0                                                                      | 1,394                                      | 0                                                   | 16,153                                                      | 0                                                 | 0                                      | 0                                   | 209                                                                 | 07/01/2050                                |
| 3132DN-JY-0                                                                                                                                                                   | FH SD1179 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 420,575       | 420,575   | 388,703     | 389,307                                               | 0                                                   | 31,268                                          | 0                                                                      | 31,268                                     | 0                                                   | 420,575                                                     | 0                                                 | 0                                      | 0                                   | 7,165                                                               | 06/01/2052                                |
| 3132DP-GF-9                                                                                                                                                                   | FH SD1998 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 1,001,957     | 1,001,957 | 1,012,290   | 0                                                     | 0                                                   | (10,333)                                        | 0                                                                      | (10,333)                                   | 0                                                   | 1,001,957                                                   | 0                                                 | 0                                      | 0                                   | 26,211                                                              | 12/01/2052                                |
| 3132DV-7B-5                                                                                                                                                                   | FH SD8090 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 30,765        | 30,765    | 26,949      | 26,966                                                | 0                                                   | 3,799                                           | 0                                                                      | 3,799                                      | 0                                                   | 30,765                                                      | 0                                                 | 0                                      | 0                                   | 338                                                                 | 09/01/2050                                |
| 3132E0-DZ-2                                                                                                                                                                   | FH SD3720 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 152,236       | 152,236   | 148,716     | 0                                                     | 0                                                   | 3,520                                           | 0                                                                      | 3,520                                      | 0                                                   | 152,236                                                     | 0                                                 | 0                                      | 0                                   | 1,053                                                               | 08/01/2053                                |
| 31339S-PS-8                                                                                                                                                                   | FH QA3133 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 3,604         | 3,604     | 3,511       | 3,510                                                 | 0                                                   | 95                                              | 0                                                                      | 95                                         | 0                                                   | 3,604                                                       | 0                                                 | 0                                      | 0                                   | 84                                                                  | 09/01/2049                                |
| 31339S-VL-6                                                                                                                                                                   | FH QA3319 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 55,438        | 55,438    | 53,930      | 53,928                                                | 0                                                   | 1,510                                           | 0                                                                      | 1,510                                      | 0                                                   | 55,438                                                      | 0                                                 | 0                                      | 0                                   | 871                                                                 | 10/01/2049                                |
| 3133A8-6M-4                                                                                                                                                                   | FH QB2676 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 24,933        | 24,933    | 21,835      | 21,842                                                | 0                                                   | 3,091                                           | 0                                                                      | 3,091                                      | 0                                                   | 24,933                                                      | 0                                                 | 0                                      | 0                                   | 349                                                                 | 09/01/2050                                |
| 3133AS-YJ-6                                                                                                                                                                   | FH QC7913 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 44,023        | 44,023    | 39,827      | 39,812                                                | 0                                                   | 4,212                                           | 0                                                                      | 4,212                                      | 0                                                   | 44,023                                                      | 0                                                 | 0                                      | 0                                   | 577                                                                 | 09/01/2051                                |
| 3133BF-KV-1                                                                                                                                                                   | FH QE5708 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 391,991       | 391,991   | 366,603     | 366,985                                               | 0                                                   | 25,006                                          | 0                                                                      | 25,006                                     | 0                                                   | 391,991                                                     | 0                                                 | 0                                      | 0                                   | 11,334                                                              | 07/01/2052                                |
| 3133KG-PY-8                                                                                                                                                                   | FH RA1339 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 95,838        | 95,838    | 99,313      | 101,479                                               | 0                                                   | (5,640)                                         | 0                                                                      | (5,640)                                    | 0                                                   | 95,838                                                      | 0                                                 | 0                                      | 0                                   | 1,509                                                               | 09/01/2049                                |
| 3133KH-5H-5                                                                                                                                                                   | FH RA2648 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 380,219       | 380,219   | 360,243     | 360,578                                               | 0                                                   | 19,641                                          | 0                                                                      | 19,641                                     | 0                                                   | 380,219                                                     | 0                                                 | 0                                      | 0                                   | 5,427                                                               | 06/01/2050                                |
| 3133KQ-N6-9                                                                                                                                                                   | FH RA8513 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 89,210        | 89,210    | 89,252      | 0                                                     | 0                                                   | (42)                                            | 0                                                                      | (42)                                       | 0                                                   | 89,210                                                      | 0                                                 | 0                                      | 0                                   | 1,516                                                               | 02/01/2053                                |
| 3133KY-U9-8                                                                                                                                                                   | FH RB5108 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 30,859        | 30,859    | 27,425      | 27,458                                                | 0                                                   | 3,401                                           | 0                                                                      | 3,401                                      | 0                                                   | 30,859                                                      | 0                                                 | 0                                      | 0                                   | 333                                                                 | 04/01/2041                                |
| 3133KY-UZ-0                                                                                                                                                                   | FH RB5100 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 475,005       | 475,005   | 422,167     | 422,810                                               | 0                                                   | 52,195                                          | 0                                                                      | 52,195                                     | 0                                                   | 475,005                                                     | 0                                                 | 0                                      | 0                                   | 5,171                                                               | 02/01/2041                                |
| 3133KY-VF-3                                                                                                                                                                   | FH RB5114 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 80,695        | 80,695    | 71,712      | 71,833                                                | 0                                                   | 8,862                                           | 0                                                                      | 8,862                                      | 0                                                   | 80,695                                                      | 0                                                 | 0                                      | 0                                   | 888                                                                 | 06/01/2041                                |
| 3133KY-VY-2                                                                                                                                                                   | FH RB5131 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 41,675        | 41,675    | 37,099      | 37,167                                                | 0                                                   | 4,507                                           | 0                                                                      | 4,507                                      | 0                                                   | 41,675                                                      | 0                                                 | 0                                      | 0                                   | 454                                                                 | 10/01/2041                                |
| 3133L8-ED-3                                                                                                                                                                   | FH RC1932 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 60,504        | 60,504    | 56,517      | 56,621                                                | 0                                                   | 3,883                                           | 0                                                                      | 3,883                                      | 0                                                   | 60,504                                                      | 0                                                 | 0                                      | 0                                   | 666                                                                 | 04/01/2036                                |
| 3136AM-NZ-8                                                                                                                                                                   | FNR 2015-3 PC - CMO/RMBS |         | 12/01/2023       | Paydown           | XXX                             | 44,685        | 44,685    | 43,579      | 43,567                                                | 0                                                   | 1,119                                           | 0                                                                      | 1,119                                      | 0                                                   | 44,685                                                      | 0                                                 | 0                                      | 0                                   | 830                                                                 | 09/25/2044                                |
| 3138EP-G8-1                                                                                                                                                                   | FN AL6522 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 92,255        | 92,255    | 91,207      | 91,188                                                | 0                                                   | 1,067                                           | 0                                                                      | 1,067                                      | 0                                                   | 92,255                                                      | 0                                                 | 0                                      | 0                                   | 1,811                                                               | 03/01/2045                                |
| 3138YE-5V-5                                                                                                                                                                   | FN AY1759 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 32,151        | 32,151    | 31,498      | 31,511                                                | 0                                                   | 640                                             | 0                                                                      | 640                                        | 0                                                   | 32,151                                                      | 0                                                 | 0                                      | 0                                   | 580                                                                 | 02/01/2045                                |
| 3140E8-LU-0                                                                                                                                                                   | FN BA3938 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 16,847        | 16,847    | 16,335      | 16,346                                                | 0                                                   | 501                                             | 0                                                                      | 501                                        | 0                                                   | 16,847                                                      | 0                                                 | 0                                      | 0                                   | 307                                                                 | 01/01/2046                                |
| 3140E8-PK-8                                                                                                                                                                   | FN BA4025 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 17,212        | 17,212    | 16,970      | 16,974                                                | 0                                                   | 238                                             | 0                                                                      | 238                                        | 0                                                   | 17,212                                                      | 0                                                 | 0                                      | 0                                   | 256                                                                 | 03/01/2046                                |
| 3140FE-Z2-3                                                                                                                                                                   | FN BD7060 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 32,762        | 32,762    | 32,356      | 32,349                                                | 0                                                   | 413                                             | 0                                                                      | 413                                        | 0                                                   | 32,762                                                      | 0                                                 | 0                                      | 0                                   | 670                                                                 | 03/01/2047                                |
| 3140FU-TB-4                                                                                                                                                                   | FN BE8645 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 76,448        | 76,448    | 76,341      | 76,345                                                | 0                                                   | 104                                             | 0                                                                      | 104                                        | 0                                                   | 76,448                                                      | 0                                                 | 0                                      | 0                                   | 2,510                                                               | 05/01/2047                                |
| 3140GV-DB-8                                                                                                                                                                   | FN BH6397 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 14,005        | 14,005    | 13,985      | 13,985                                                | 0                                                   | 20                                              | 0                                                                      | 20                                         | 0                                                   | 14,005                                                      | 0                                                 | 0                                      | 0                                   | 306                                                                 | 11/01/2047                                |
| 3140GY-GZ-6                                                                                                                                                                   | FN BH9215 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 136,483       | 136,483   | 133,122     | 133,114                                               | 0                                                   | 3,369                                           | 0                                                                      | 3,369                                      | 0                                                   | 136,483                                                     | 0                                                 | 0                                      | 0                                   | 2,534                                                               | 01/01/2048                                |
| 3140HJ-X2-2                                                                                                                                                                   | FN BK5196 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 11,300        | 11,300    | 11,205      | 11,199                                                | 0                                                   | 101                                             | 0                                                                      | 101                                        | 0                                                   | 11,300                                                      | 0                                                 | 0                                      | 0                                   | 203                                                                 | 07/01/2033                                |
| 3140HK-ZB-7                                                                                                                                                                   | FN BK6137 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 1,719         | 1,719     | 1,725       | 1,725                                                 | 0                                                   | (5)                                             | 0                                                                      | (5)                                        | 0                                                   | 1,719                                                       | 0                                                 | 0                                      | 0                                   | 42                                                                  | 07/01/2048                                |
| 3140J7-TY-1                                                                                                                                                                   | FN BM3266 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 255,497       | 255,497   | 252,845     | 252,907                                               | 0                                                   | 2,590                                           | 0                                                                      | 2,590                                      | 0                                                   | 255,497                                                     | 0                                                 | 0                                      | 0                                   | 3,976                                                               | 01/01/2028                                |
| 3140J7-W7-6                                                                                                                                                                   | FN BM3369 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 39,985        | 39,985    | 39,928      | 39,929                                                | 0                                                   | 55                                              | 0                                                                      | 55                                         | 0                                                   | 39,985                                                      | 0                                                 | 0                                      | 0                                   | 885                                                                 | 01/01/2048                                |
| 3140JA-CW-6                                                                                                                                                                   | FN BM5484 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 11,509        | 11,509    | 11,494      | 11,495                                                | 0                                                   | 14                                              | 0                                                                      | 14                                         | 0                                                   | 11,509                                                      | 0                                                 | 0                                      | 0                                   | 260                                                                 | 03/01/2049                                |
| 3140JH-JW-4                                                                                                                                                                   | FN BN1176 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 17,251        | 17,251    | 17,529      | 17,863                                                | 0                                                   | (612)                                           | 0                                                                      | (612)                                      | 0                                                   | 17,251                                                      | 0                                                 | 0                                      | 0                                   | 421                                                                 | 11/01/2048                                |
| 3140KG-R7-0                                                                                                                                                                   | FN BP8609 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 174,964       | 174,964   | 159,410     | 159,131                                               | 0                                                   | 15,833                                          | 0                                                                      | 15,833                                     | 0                                                   | 174,964                                                     | 0                                                 | 0                                      | 0                                   | 2,196                                                               | 06/01/2050                                |
| 3140KL-JF-0                                                                                                                                                                   | FN BQ1161 - RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 667,562       | 667,562   | 617,351     | 617,881                                               | 0                                                   | 49,681                                          | 0                                                                      | 49,681                                     | 0                                                   | 667,562                                                     | 0                                                 | 0                                      | 0                                   | 8,103                                                               | 08/01/2050                                |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                        | 3       | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                        | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                              | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |         |               |                   |                           |               |           |             |                                           | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                                 |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3140KQ-A6-8          | FN BQ4528 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 20,915        | 20,915    | 18,969      | 18,998                                    | 0                                          | 1,917                                     | 0                                                         | 1,917                                | 0                                          | 20,915                                          | 0                                        | 0                                | 0                             | 171                                                  | 02/01/2036                       |
| 3140LX-CA-1          | FN BT8164 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 433,666       | 433,666   | 412,999     | 413,451                                   | 0                                          | 20,215                                    | 0                                                         | 20,215                               | 0                                          | 433,666                                         | 0                                        | 0                                | 0                             | 9,238                                                | 06/01/2052                       |
| 3140LX-GS-8          | FN BT8308 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 429,763       | 429,763   | 420,026     | 420,028                                   | 0                                          | 9,735                                     | 0                                                         | 9,735                                | 0                                          | 429,763                                         | 0                                        | 0                                | 0                             | 10,769                                               | 08/01/2052                       |
| 3140MG-KM-2          | FN BV2999 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 151,842       | 151,842   | 139,765     | 139,995                                   | 0                                          | 11,847                                    | 0                                                         | 11,847                               | 0                                          | 151,842                                         | 0                                        | 0                                | 0                             | 2,459                                                | 04/01/2052                       |
| 3140MM-Y2-8          | FN BV7928 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 884,796       | 884,796   | 865,303     | 865,307                                   | 0                                          | 19,489                                    | 0                                                         | 19,489                               | 0                                          | 884,796                                         | 0                                        | 0                                | 0                             | 23,529                                               | 08/01/2052                       |
| 3140Q7-SW-8          | FN CA0532 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 40,821        | 40,821    | 40,020      | 40,010                                    | 0                                          | 811                                       | 0                                                         | 811                                  | 0                                          | 40,821                                          | 0                                        | 0                                | 0                             | 749                                                  | 10/01/2047                       |
| 3140Q9-5B-5          | FN CA2641 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 52,578        | 52,578    | 53,572      | 55,422                                    | 0                                          | (2,844)                                   | 0                                                         | (2,844)                              | 0                                          | 52,578                                          | 0                                        | 0                                | 0                             | 1,133                                                | 11/01/2048                       |
| 3140QA-NA-4          | FN CA3084 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 20,932        | 20,932    | 20,636      | 20,627                                    | 0                                          | 305                                       | 0                                                         | 305                                  | 0                                          | 20,932                                          | 0                                        | 0                                | 0                             | 401                                                  | 02/01/2049                       |
| 3140QE-S6-0          | FN CA6840 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 140,247       | 140,247   | 131,623     | 131,711                                   | 0                                          | 8,537                                     | 0                                                         | 8,537                                | 0                                          | 140,247                                         | 0                                        | 0                                | 0                             | 1,547                                                | 09/01/2035                       |
| 3140QF-5N-5          | FN CA8052 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 38,765        | 38,765    | 36,311      | 36,329                                    | 0                                          | 2,435                                     | 0                                                         | 2,435                                | 0                                          | 38,765                                          | 0                                        | 0                                | 0                             | 421                                                  | 12/01/2035                       |
| 3140QK-QX-9          | FN CB0469 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 27,204        | 27,204    | 25,159      | 25,188                                    | 0                                          | 2,016                                     | 0                                                         | 2,016                                | 0                                          | 27,204                                          | 0                                        | 0                                | 0                             | 385                                                  | 05/01/2041                       |
| 3140QN-BZ-4          | FN CB2755 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 601,552       | 601,552   | 560,477     | 561,100                                   | 0                                          | 40,452                                    | 0                                                         | 40,452                               | 0                                          | 601,552                                         | 0                                        | 0                                | 0                             | 9,967                                                | 02/01/2052                       |
| 3140QN-W9-9          | FN CB3371 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 872,868       | 872,868   | 854,150     | 854,518                                   | 0                                          | 18,351                                    | 0                                                         | 18,351                               | 0                                          | 872,868                                         | 0                                        | 0                                | 0                             | 17,097                                               | 04/01/2052                       |
| 3140QP-2F-3          | FN CB4373 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 1,139,267     | 1,139,267 | 1,115,693   | 1,115,974                                 | 0                                          | 23,293                                    | 0                                                         | 23,293                               | 0                                          | 1,139,267                                       | 0                                        | 0                                | 0                             | 24,772                                               | 08/01/2052                       |
| 3140QP-SS-7          | FN CB4128 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 150,617       | 150,617   | 145,840     | 145,897                                   | 0                                          | 4,721                                     | 0                                                         | 4,721                                | 0                                          | 150,617                                         | 0                                        | 0                                | 0                             | 3,654                                                | 07/01/2052                       |
| 3140QQ-UK-9          | FN CB5085 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 273,692       | 273,692   | 270,741     | 270,752                                   | 0                                          | 2,940                                     | 0                                                         | 2,940                                | 0                                          | 273,692                                         | 0                                        | 0                                | 0                             | 7,901                                                | 11/01/2052                       |
| 3140X4-TF-3          | FN FM1449 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 35,430        | 35,430    | 35,818      | 37,026                                    | 0                                          | (1,596)                                   | 0                                                         | (1,596)                              | 0                                          | 35,430                                          | 0                                        | 0                                | 0                             | 655                                                  | 09/01/2049                       |
| 3140X9-A7-0          | FN FM5429 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 50,243        | 50,243    | 47,028      | 47,035                                    | 0                                          | 3,209                                     | 0                                                         | 3,209                                | 0                                          | 50,243                                          | 0                                        | 0                                | 0                             | 550                                                  | 10/01/2035                       |
| 3140X9-V5-1          | FN FM6035 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 61,561        | 61,561    | 57,361      | 57,421                                    | 0                                          | 4,139                                     | 0                                                         | 4,139                                | 0                                          | 61,561                                          | 0                                        | 0                                | 0                             | 666                                                  | 02/01/2036                       |
| 3140XD-2J-4          | FN FM9776 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 469,111       | 469,111   | 487,582     | 487,532                                   | 0                                          | (18,421)                                  | 0                                                         | (18,421)                             | 0                                          | 469,111                                         | 0                                        | 0                                | 0                             | 7,727                                                | 11/01/2051                       |
| 3140XG-NB-1          | FN FS1285 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 88,111        | 88,111    | 85,716      | 85,686                                    | 0                                          | 2,425                                     | 0                                                         | 2,425                                | 0                                          | 88,111                                          | 0                                        | 0                                | 0                             | 1,662                                                | 02/01/2052                       |
| 3140XJ-JT-1          | FN FS2973 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 994,501       | 994,501   | 956,741     | 957,080                                   | 0                                          | 37,422                                    | 0                                                         | 37,422                               | 0                                          | 994,501                                         | 0                                        | 0                                | 0                             | 21,883                                               | 09/01/2052                       |
| 3140XJ-L3-5          | FN FS3045 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 79,542        | 79,542    | 76,584      | 76,613                                    | 0                                          | 2,929                                     | 0                                                         | 2,929                                | 0                                          | 79,542                                          | 0                                        | 0                                | 0                             | 2,362                                                | 10/01/2052                       |
| 3140XK-NG-1          | FN FS3990 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 46,165        | 46,165    | 45,581      | 0                                         | 0                                          | 584                                       | 0                                                         | 584                                  | 0                                          | 46,165                                          | 0                                        | 0                                | 0                             | 717                                                  | 02/01/2053                       |
| 3140XL-3L-0          | FN FS5302 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 62,489        | 62,489    | 60,341      | 0                                         | 0                                          | 2,148                                     | 0                                                         | 2,148                                | 0                                          | 62,489                                          | 0                                        | 0                                | 0                             | 524                                                  | 07/01/2053                       |
| 3140XL-VD-7          | FN FS5111 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 90,893        | 90,893    | 90,708      | 0                                         | 0                                          | 185                                       | 0                                                         | 185                                  | 0                                          | 90,893                                          | 0                                        | 0                                | 0                             | 1,133                                                | 07/01/2053                       |
| 31410L-FY-3          | FN 890383 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 22,097        | 22,097    | 22,298      | 22,305                                    | 0                                          | (208)                                     | 0                                                         | (208)                                | 0                                          | 22,097                                          | 0                                        | 0                                | 0                             | 417                                                  | 01/01/2042                       |
| 31410L-UV-2          | FN 890796 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 42,987        | 42,987    | 41,980      | 41,979                                    | 0                                          | 1,009                                     | 0                                                         | 1,009                                | 0                                          | 42,987                                          | 0                                        | 0                                | 0                             | 838                                                  | 12/01/2045                       |
| 31418C-GF-5          | FN MA2897 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 44,555        | 44,555    | 43,243      | 43,252                                    | 0                                          | 1,303                                     | 0                                                         | 1,303                                | 0                                          | 44,555                                          | 0                                        | 0                                | 0                             | 716                                                  | 02/01/2037                       |
| 31418C-R8-9          | FN MA3210 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 32,559        | 32,559    | 31,757      | 31,751                                    | 0                                          | 808                                       | 0                                                         | 808                                  | 0                                          | 32,559                                          | 0                                        | 0                                | 0                             | 611                                                  | 12/01/2047                       |
| 31418C-U7-7          | FN MA3305 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 12,846        | 12,846    | 12,513      | 12,510                                    | 0                                          | 336                                       | 0                                                         | 336                                  | 0                                          | 12,846                                          | 0                                        | 0                                | 0                             | 236                                                  | 03/01/2048                       |
| 31418C-YM-0          | FN MA3415 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 17,724        | 17,724    | 17,659      | 17,659                                    | 0                                          | 66                                        | 0                                                         | 66                                   | 0                                          | 17,724                                          | 0                                        | 0                                | 0                             | 369                                                  | 07/01/2048                       |
| 31418C-Z9-8          | FN MA3467 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 15,189        | 15,189    | 15,132      | 15,132                                    | 0                                          | 56                                        | 0                                                         | 56                                   | 0                                          | 15,189                                          | 0                                        | 0                                | 0                             | 322                                                  | 09/01/2048                       |
| 31418D-6L-1          | FN MA4474 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 18,417        | 18,417    | 16,395      | 16,418                                    | 0                                          | 1,999                                     | 0                                                         | 1,999                                | 0                                          | 18,417                                          | 0                                        | 0                                | 0                             | 203                                                  | 11/01/2041                       |
| 31418D-HD-7          | FN MA3827 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 131,526       | 131,526   | 132,646     | 133,417                                   | 0                                          | (1,890)                                   | 0                                                         | (1,890)                              | 0                                          | 131,526                                         | 0                                        | 0                                | 0                             | 1,745                                                | 11/01/2034                       |
| 31418D-KJ-0          | FN MA3896 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 14,995        | 14,995    | 14,367      | 14,371                                    | 0                                          | 624                                       | 0                                                         | 624                                  | 0                                          | 14,995                                          | 0                                        | 0                                | 0                             | 199                                                  | 01/01/2035                       |
| 31418D-LL-4          | FN MA3930 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 219,041       | 219,041   | 209,865     | 209,901                                   | 0                                          | 9,141                                     | 0                                                         | 9,141                                | 0                                          | 219,041                                         | 0                                        | 0                                | 0                             | 2,934                                                | 02/01/2035                       |
| 31418D-MD-1          | FN MA3955 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 214,070       | 214,070   | 204,971     | 205,049                                   | 0                                          | 9,021                                     | 0                                                         | 9,021                                | 0                                          | 214,070                                         | 0                                        | 0                                | 0                             | 2,845                                                | 03/01/2035                       |
| 31418D-RW-4          | FN MA4100 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 82,036        | 82,036    | 71,863      | 71,906                                    | 0                                          | 10,131                                    | 0                                                         | 10,131                               | 0                                          | 82,036                                          | 0                                        | 0                                | 0                             | 889                                                  | 08/01/2050                       |
| 31418D-Y7-1          | FN MA4333 - RMBS                         |         | 12/01/2023    | Paydown           | XXX                       | 16,109        | 16,109    | 14,315      | 14,338                                    | 0                                          | 1,771                                     | 0                                                         | 1,771                                | 0                                          | 16,109                                          | 0                                        | 0                                | 0                             | 175                                                  | 05/01/2041                       |
| 576000-XC-2          | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED |         | 10/15/2023    | Maturity @ 100.00 | XXX                       | 150,000       | 150,000   | 147,525     | 148,282                                   | 0                                          | 1,718                                     | 0                                                         | 1,718                                | 0                                          | 150,000                                         | 0                                        | 0                                | 0                             | 3,117                                                | 10/15/2023                       |
| 60416S-6S-4          | MINNESOTA ST HSG FIN AGY                 |         | 10/02/2023    | Call @ 100.00     | XXX                       | 45,000        | 45,000    | 44,079      | 44,381                                    | 0                                          | 16                                        | 0                                                         | 16                                   | 0                                          | 44,396                                          | 0                                        | 604                              | 604                           | 1,242                                                | 07/01/2050                       |
| 64469D-H8-7          | NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM |         | 10/02/2023    | Call @ 100.00     | XXX                       | 15,000        | 15,000    | 11,199      | 11,250                                    | 0                                          | 62                                        | 0                                                         | 62                                   | 0                                          | 11,312                                          | 0                                        | 3,688                            | 3,688                         | 155                                                  | 07/01/2041                       |
| 658207-C8-6          | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP |         | 01/01/2023    | Various           | XXX                       | 15,000        | 15,000    | 12,225      | 12,284                                    | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 12,284                                          | 0                                        | 2,716                            | 2,716                         | 150                                                  | 07/01/2035                       |
| 68607D-TU-9          | OREGON ST DEPT TRANSN HWY USER TAX REV   |         | 11/15/2023    | Maturity @ 100.00 | XXX                       | 150,000       | 150,000   | 146,900     | 147,778                                   | 0                                          | 2,222                                     | 0                                                         | 2,222                                | 0                                          | 150,000                                         | 0                                        | 0                                | 0                             | 2,919                                                | 11/15/2023                       |
| 759136-VJ-0          | REGIONAL TRANSN DIST COLO SALES TAX REV  |         | 09/29/2023    | Call @ 80.47      | XXX                       | 120,698       | 150,000   | 121,392     | 122,104                                   | 0                                          | 1,534                                     | 0                                                         | 1,534                                | 0                                          | 123,637                                         | 0                                        | (2,940)                          | (2,940)                       | 2,816                                                | 11/01/2033                       |
| 759136-VK-7          | REGIONAL TRANSN DIST COLO SALES TAX REV  |         | 09/29/2023    | Call @ 79.40      | XXX                       | 793,980       | 1,000,000 | 802,510     | 806,907                                   | 0                                          | 9,467                                     | 0                                                         | 9,467                                | 0                                          | 816,374                                         | 0                                        | (22,394)                         | (22,394)                      | 19,865                                               | 11/01/2034                       |
| 76221T-ML-0          | RHODE ISLAND HSG & MTG FIN CORP REV      |         | 12/11/2023    | Direct            | XXX                       | 165,000       | 165,000   | 180,310     | 171,703                                   | 0                                          | (1,875)                                   | 0                                                         | (1,875)                              | 0                                          | 169,829                                         | 0                                        | (4,829)                          | (4,829)                       | 4,610                                                | 10/01/2050                       |

SCHEDULE D - PART 4

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

| 1                                                                                                                                                                                          | 2                                        | 3       | 4             | 5                 | 6                         | 7             | 8          | 9           | 10                                        | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                              | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                                                                                                                                                                            |                                          |         |               |                   |                           |               |            |             |                                           | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                                 |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification                                                                                                                                                                       | Description                              | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 79765R-4Q-9                                                                                                                                                                                | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL |         | 09/07/2023    | Direct            | XXX                       | 101,587       | 105,000    | 100,042     | 100,561                                   | 0                                          | 1,026                                     | 0                                                         | 1,026                                | 0                                          | 101,587                                         | 0                                        | 0                                | 0                             | 2,018                                                | 11/01/2025                       |
| 79765R-4R-7                                                                                                                                                                                | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL |         | 09/07/2023    | Direct            | XXX                       | 5,000         | 5,000      | 5,000       | 5,000                                     | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 5,000                                           | 0                                        | 0                                | 0                             | 101                                                  | 11/01/2026                       |
| 88275F-PA-1                                                                                                                                                                                | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE |         | 12/01/2023    | Paydown           | XXX                       | 60,108        | 60,108     | 52,884      | 52,944                                    | 0                                          | 7,164                                     | 0                                                         | 7,164                                | 0                                          | 60,108                                          | 0                                        | 0                                | 0                             | 910                                                  | 09/01/2047                       |
| 0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                                          |         |               |                   |                           | 15,589,418    | 15,828,153 | 15,105,846  | 13,671,550                                | 0                                          | 494,136                                   | 0                                                         | 494,136                              | 0                                          | 15,612,573                                      | 0                                        | (23,155)                         | (23,155)                      | 307,051                                              | XXX                              |
| Bonds: Industrial and Miscellaneous (Unaffiliated)                                                                                                                                         |                                          |         |               |                   |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 00840C-AA-5                                                                                                                                                                                | AG ABC STRUCTURED CLASS A NOTE           |         | 09/26/2023    | Paydown           | XXX                       | 272,570       | 272,570    | 272,570     | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 272,570                                         | 0                                        | 0                                | 0                             | 0                                                    | 12/15/2031                       |
| 010392-FK-9                                                                                                                                                                                | ALABAMA POWER CO                         |         | 12/01/2023    | Maturity @ 100.00 | XXX                       | 300,000       | 300,000    | 298,481     | 298,903                                   | 0                                          | 1,097                                     | 0                                                         | 1,097                                | 0                                          | 300,000                                         | 0                                        | 0                                | 0                             | 10,650                                               | 12/01/2023                       |
| 01749B-AA-7                                                                                                                                                                                | ALLEG 6 A - CDO                          | C       | 10/17/2023    | Paydown           | XXX                       | 172,227       | 172,227    | 170,032     | 171,008                                   | 0                                          | 1,219                                     | 0                                                         | 1,219                                | 0                                          | 172,227                                         | 0                                        | 0                                | 0                             | 8,685                                                | 01/17/2031                       |
| 02665W-DM-0                                                                                                                                                                                | AMERICAN HONDA FINANCE CORP              |         | 09/08/2023    | Maturity @ 100.00 | XXX                       | 2,400,000     | 2,400,000  | 2,325,274   | 2,350,417                                 | 0                                          | 49,583                                    | 0                                                         | 49,583                               | 0                                          | 2,400,000                                       | 0                                        | 0                                | 0                             | 15,600                                               | 09/08/2023                       |
| 03464B-AA-6                                                                                                                                                                                | AOMT 2022-1 A1 - RMBS                    |         | 12/01/2023    | Paydown           | XXX                       | 93,432        | 93,432     | 89,297      | 89,527                                    | 0                                          | 3,905                                     | 0                                                         | 3,905                                | 0                                          | 93,432                                          | 0                                        | 0                                | 0                             | 1,529                                                | 12/27/2066                       |
| 03464T-AA-7                                                                                                                                                                                | AOMT 2022-3 A1 - RMBS                    |         | 12/01/2023    | Paydown           | XXX                       | 310,235       | 310,235    | 301,786     | 302,580                                   | 0                                          | 7,654                                     | 0                                                         | 7,654                                | 0                                          | 310,235                                         | 0                                        | 0                                | 0                             | 6,810                                                | 01/25/2067                       |
| 03764D-AH-4                                                                                                                                                                                | APID XII AR - CDO                        | C       | 10/16/2023    | Paydown           | XXX                       | 62,551        | 62,551     | 61,582      | 61,964                                    | 0                                          | 587                                       | 0                                                         | 587                                  | 0                                          | 62,551                                          | 0                                        | 0                                | 0                             | 3,674                                                | 04/15/2031                       |
| 03767J-AF-2                                                                                                                                                                                | APID XXVII A1R - CDO                     |         | 10/17/2023    | Paydown           | XXX                       | 362,371       | 362,371    | 357,925     | 359,864                                   | 0                                          | 2,507                                     | 0                                                         | 2,507                                | 0                                          | 362,371                                         | 0                                        | 0                                | 0                             | 18,305                                               | 07/17/2030                       |
| 04016L-AQ-0                                                                                                                                                                                | ARES XLII AR - CDO                       | C       | 10/23/2023    | Paydown           | XXX                       | 582,583       | 582,583    | 582,583     | 582,583                                   | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 582,583                                         | 0                                        | 0                                | 0                             | 21,948                                               | 01/24/2028                       |
| 06051G-HL-6                                                                                                                                                                                | BANK OF AMERICA CORP                     |         | 07/23/2023    | Call @ 100.00     | XXX                       | 3,500,000     | 3,500,000  | 3,480,803   | 3,484,333                                 | 0                                          | 5,638                                     | 0                                                         | 5,638                                | 0                                          | 3,489,971                                       | 0                                        | 10,029                           | 10,029                        | 135,240                                              | 07/23/2024                       |
| 06540B-BC-2                                                                                                                                                                                | BANK 2019-BNK21 A4 - CMBS                |         | 12/01/2023    | Paydown           | XXX                       | 3,157         | 3,157      | 2,847       | 2,861                                     | 0                                          | 295                                       | 0                                                         | 295                                  | 0                                          | 3,157                                           | 0                                        | 0                                | 0                             | 68                                                   | 10/18/2052                       |
| 06760G-AA-9                                                                                                                                                                                | BABS N 2018-I A1 - CDO                   | C       | 10/16/2023    | Paydown           | XXX                       | 133,599       | 133,599    | 131,616     | 132,400                                   | 0                                          | 1,199                                     | 0                                                         | 1,199                                | 0                                          | 133,599                                         | 0                                        | 0                                | 0                             | 7,811                                                | 04/15/2031                       |
| 06760P-AC-5                                                                                                                                                                                | BABS N 2018-III A1 - CDO                 |         | 10/20/2023    | Paydown           | XXX                       | 1,152,436     | 1,152,436  | 1,143,701   | 1,144,590                                 | 0                                          | 7,847                                     | 0                                                         | 7,847                                | 0                                          | 1,152,436                                       | 0                                        | 0                                | 0                             | 39,599                                               | 07/20/2029                       |
| 07336L-AB-9                                                                                                                                                                                | BVIN V 2021-INV2 A2 - CMO/RMBS           |         | 12/01/2023    | Paydown           | XXX                       | 70,063        | 70,063     | 58,568      | 58,631                                    | 0                                          | 11,432                                    | 0                                                         | 11,432                               | 0                                          | 70,063                                          | 0                                        | 0                                | 0                             | 964                                                  | 06/26/2051                       |
| 07336N-AA-7                                                                                                                                                                                | BVIN V 2022-INV2 A1 - CMO/RMBS           |         | 12/01/2023    | Paydown           | XXX                       | 302,110       | 302,110    | 287,807     | 287,930                                   | 0                                          | 14,180                                    | 0                                                         | 14,180                               | 0                                          | 302,110                                         | 0                                        | 0                                | 0                             | 4,788                                                | 12/26/2051                       |
| 12549B-AY-4                                                                                                                                                                                | CI FC 2013-II A12 - CDO                  | C       | 10/18/2023    | Paydown           | XXX                       | 86,826        | 86,826     | 85,676      | 85,992                                    | 0                                          | 833                                       | 0                                                         | 833                                  | 0                                          | 86,826                                          | 0                                        | 0                                | 0                             | 4,090                                                | 10/18/2030                       |
| 125523-AF-7                                                                                                                                                                                | CIGNA GROUP COMM 2014-CCRE20 A3 - CMBS   |         | 07/15/2023    | Maturity @ 100.00 | XXX                       | 361,000       | 361,000    | 360,809     | 360,976                                   | 0                                          | 24                                        | 0                                                         | 24                                   | 0                                          | 361,000                                         | 0                                        | 0                                | 0                             | 13,538                                               | 07/15/2023                       |
| 12592L-BH-4                                                                                                                                                                                | CSMC 2020-NET A - CMBS                   |         | 03/01/2023    | Paydown           | XXX                       | 24,245        | 24,245     | 23,655      | 23,753                                    | 0                                          | 492                                       | 0                                                         | 492                                  | 0                                          | 24,245                                          | 0                                        | 0                                | 0                             | 202                                                  | 11/12/2047                       |
| 126438-AA-8                                                                                                                                                                                | CSMC 2020-NET A - CMBS                   |         | 12/01/2023    | Paydown           | XXX                       | 65,171        | 65,171     | 61,962      | 62,093                                    | 0                                          | 3,079                                     | 0                                                         | 3,079                                | 0                                          | 65,171                                          | 0                                        | 0                                | 0                             | 1,224                                                | 08/17/2037                       |
| 14310K-AS-0                                                                                                                                                                                | CGMS 2013-4 A1R - CDO                    |         | 10/16/2023    | Paydown           | XXX                       | 153,096       | 153,095    | 151,038     | 151,674                                   | 0                                          | 1,421                                     | 0                                                         | 1,421                                | 0                                          | 153,096                                         | 0                                        | 0                                | 0                             | 7,749                                                | 01/15/2031                       |
| 14311D-BN-5                                                                                                                                                                                | CGMS 2015-1 AR3 - CDO                    |         | 10/20/2023    | Paydown           | XXX                       | 241,483       | 241,483    | 238,156     | 239,420                                   | 0                                          | 2,063                                     | 0                                                         | 2,063                                | 0                                          | 241,483                                         | 0                                        | 0                                | 0                             | 8,777                                                | 07/21/2031                       |
| 14317H-AC-5                                                                                                                                                                                | CARMX 2022-2 A3 - ABS                    |         | 12/15/2023    | Paydown           | XXX                       | 54,561        | 54,561     | 54,553      | 54,555                                    | 0                                          | 6                                         | 0                                                         | 6                                    | 0                                          | 54,561                                          | 0                                        | 0                                | 0                             | 1,904                                                | 02/16/2027                       |
| 17290F-BA-6                                                                                                                                                                                | CMLTI 22INV1 A3B - CMO/RMBS              |         | 12/25/2023    | Paydown           | XXX                       | 256,953       | 256,953    | 225,888     | 226,217                                   | 0                                          | 30,736                                    | 0                                                         | 30,736                               | 0                                          | 256,953                                         | 0                                        | 0                                | 0                             | 4,496                                                | 11/27/2051                       |
| 17322A-AD-4                                                                                                                                                                                | CGCMT 2014-GC19 A4 - CMBS                |         | 12/01/2023    | Paydown           | XXX                       | 646,185       | 646,185    | 641,481     | 642,489                                   | 0                                          | 3,696                                     | 0                                                         | 3,696                                | 0                                          | 646,185                                         | 0                                        | 0                                | 0                             | 24,134                                               | 03/12/2047                       |
| 19685E-AA-9                                                                                                                                                                                | COLT 222 A1 - CMO/RMBS                   |         | 12/01/2023    | Paydown           | XXX                       | 279,647       | 279,647    | 264,570     | 264,623                                   | 0                                          | 15,024                                    | 0                                                         | 15,024                               | 0                                          | 279,647                                         | 0                                        | 0                                | 0                             | 4,470                                                | 02/25/2067                       |
| 19688J-AA-5                                                                                                                                                                                | COLT 2020-2 A1 - CMO/RMBS                |         | 12/01/2023    | Paydown           | XXX                       | 71,663        | 71,663     | 71,396      | 71,561                                    | 0                                          | 102                                       | 0                                                         | 102                                  | 0                                          | 71,663                                          | 0                                        | 0                                | 0                             | 620                                                  | 03/25/2065                       |
| 21872F-AA-5                                                                                                                                                                                | CAFL 2019-1 A - CMBS                     |         | 12/15/2023    | Paydown           | XXX                       | 341,696       | 341,696    | 336,536     | 338,440                                   | 0                                          | 3,256                                     | 0                                                         | 3,256                                | 0                                          | 341,696                                         | 0                                        | 0                                | 0                             | 7,505                                                | 03/15/2052                       |
| 21872U-AA-2                                                                                                                                                                                | CAFL 2020-1 A1 - CMBS                    |         | 12/01/2023    | Paydown           | XXX                       | 726,059       | 726,059    | 697,795     | 696,972                                   | 0                                          | 29,087                                    | 0                                                         | 29,087                               | 0                                          | 726,059                                         | 0                                        | 0                                | 0                             | 6,761                                                | 03/15/2050                       |
| 21873E-AA-7                                                                                                                                                                                | CAFL 2022-1 A - CMBS                     |         | 12/01/2023    | Paydown           | XXX                       | 158,814       | 158,814    | 158,807     | 158,500                                   | 0                                          | 314                                       | 0                                                         | 314                                  | 0                                          | 158,814                                         | 0                                        | 0                                | 0                             | 4,815                                                | 06/17/2055                       |
| 26251L-AC-8                                                                                                                                                                                | DRSLF 64 A - CDO                         | C       | 10/18/2023    | Paydown           | XXX                       | 94,881        | 94,881     | 93,850      | 94,120                                    | 0                                          | 761                                       | 0                                                         | 761                                  | 0                                          | 94,881                                          | 0                                        | 0                                | 0                             | 5,213                                                | 04/18/2031                       |
| 26251N-AB-6                                                                                                                                                                                | DRSLF 60 A - CDO                         |         | 10/16/2023    | Paydown           | XXX                       | 17,645        | 17,645     | 17,368      | 17,472                                    | 0                                          | 173                                       | 0                                                         | 173                                  | 0                                          | 17,645                                          | 0                                        | 0                                | 0                             | 1,067                                                | 07/15/2031                       |
| 31574X-AA-6                                                                                                                                                                                | EFMT 2021-1 A1 - CMO/RMBS                |         | 12/01/2023    | Paydown           | XXX                       | 84,771        | 84,771     | 75,849      | 76,054                                    | 0                                          | 8,717                                     | 0                                                         | 8,717                                | 0                                          | 84,771                                          | 0                                        | 0                                | 0                             | 318                                                  | 02/25/2066                       |
| 33767M-AA-3                                                                                                                                                                                | FKH 2020-SFR1 A - RMBS                   |         | 07/01/2023    | Paydown           | XXX                       | 6,948         | 6,948      | 6,446       | 6,498                                     | 0                                          | 450                                       | 0                                                         | 450                                  | 0                                          | 6,948                                           | 0                                        | 0                                | 0                             | 31                                                   | 08/19/2037                       |
| 33852E-AB-5                                                                                                                                                                                | FSMT 2021-2 A2 - CMO/RMBS                |         | 12/01/2023    | Paydown           | XXX                       | 37,602        | 37,602     | 32,580      | 32,625                                    | 0                                          | 4,977                                     | 0                                                         | 4,977                                | 0                                          | 37,602                                          | 0                                        | 0                                | 0                             | 514                                                  | 04/25/2051                       |
| 33852F-AE-6                                                                                                                                                                                | FSMT 2021-4 A5 - CMO/RMBS                |         | 12/01/2023    | Paydown           | XXX                       | 131,268       | 131,268    | 118,904     | 119,040                                   | 0                                          | 12,229                                    | 0                                                         | 12,229                               | 0                                          | 131,268                                         | 0                                        | 0                                | 0                             | 1,882                                                | 06/26/2051                       |
| 33853H-AB-7                                                                                                                                                                                | FSMT 2021-13INV A2 - CMO/RMBS            |         | 12/01/2023    | Paydown           | XXX                       | 99,517        | 99,517     | 88,079      | 88,285                                    | 0                                          | 11,232                                    | 0                                                         | 11,232                               | 0                                          | 99,517                                          | 0                                        | 0                                | 0                             | 1,595                                                | 12/25/2051                       |
| 36318W-AK-6                                                                                                                                                                                | GALXY XV ARR - CDO                       |         | 10/16/2023    | Paydown           | XXX                       | 259,385       | 259,385    | 255,835     | 258,086                                   | 0                                          | 1,299                                     | 0                                                         | 1,299                                | 0                                          | 259,385                                         | 0                                        | 0                                | 0                             | 12,411                                               | 10/15/2030                       |
| 36320U-AC-4                                                                                                                                                                                | GALXY XXVII A - CDO                      |         | 11/16/2023    | Paydown           | XXX                       | 87,578        | 87,578     | 86,216      | 86,705                                    | 0                                          | 872                                       | 0                                                         | 872                                  | 0                                          | 87,578                                          | 0                                        | 0                                | 0                             | 5,014                                                | 05/16/2031                       |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

| 1                       | 2                               | 3       | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                    | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 16                                                          | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|-------------------------|---------------------------------|---------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                                 |         |                  |                   |                                 |               |           |             |                                                       | 11                                                  | 12                                              | 13                                                                     | 14                                         | 15                                                  |                                                             |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description                     | Foreign | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 377373-AL-9             | GLAXOSMITHKLINE CAPITAL<br>PLC  | C       | 10/01/2023       | Maturity @ 100.00 | XXX                             | 3,000,000     | 3,000,000 | 2,908,101   | 2,937,139                                             | 0                                                   | 62,861                                          | 0                                                                      | 62,861                                     | 0                                                   | 3,000,000                                                   | 0                                                 | 0                                      | 0                                   | 16,020                                                              | 10/01/2023                                |
| 38123H-AN-4             | GOLD9 IX AR2 - CDO              | C       | 10/30/2023       | Paydown           | XXX                             | 1,178,290     | 1,178,290 | 1,165,918   | 1,167,216                                             | 0                                                   | 11,075                                          | 0                                                                      | 11,075                                     | 0                                                   | 1,178,290                                                   | 0                                                 | 0                                      | 0                                   | 43,895                                                              | 10/29/2029                                |
| 38136M-AU-2             | GLM 2R AR - CDO                 | C       | 10/20/2023       | Paydown           | XXX                             | 433,931       | 433,931   | 427,256     | 429,285                                               | 0                                                   | 4,646                                           | 0                                                                      | 4,646                                      | 0                                                   | 433,931                                                     | 0                                                 | 0                                      | 0                                   | 21,182                                                              | 11/20/2030                                |
| 404280-BS-7             | HSBC HOLDINGS PLC               | C       | 05/18/2023       | Call @ 100.00     | XXX                             | 2,500,000     | 2,500,000 | 2,484,360   | 2,487,596                                             | 0                                                   | 3,398                                           | 0                                                                      | 3,398                                      | 0                                                   | 2,490,994                                                   | 0                                                 | 9,006                                  | 9,006                               | 49,375                                                              | 05/18/2024                                |
| 46641B-AC-7             | JPMCC 2013-C16 A3 - CMBS        |         | 07/19/2023       | Paydown           | XXX                             | 356,561       | 356,561   | 352,264     | 353,155                                               | 0                                                   | 3,406                                           | 0                                                                      | 3,406                                      | 0                                                   | 356,561                                                     | 0                                                 | 0                                      | 0                                   | 6,736                                                               | 12/17/2046                                |
| 46647P-AY-2             | JPMORGAN CHASE & CO             |         | 12/05/2023       | Call @ 100.00     | XXX                             | 100,000       | 100,000   | 99,760      | 99,802                                                | 0                                                   | 98                                              | 0                                                                      | 98                                         | 0                                                   | 99,900                                                      | 0                                                 | 100                                    | 100                                 | 4,023                                                               | 12/05/2024                                |
| 46651N-AA-2             | JOLAR 2019-1 A - ABS            | C       | 12/15/2023       | Paydown           | XXX                             | 213,354       | 213,354   | 182,879     | 183,152                                               | 0                                                   | 30,201                                          | 0                                                                      | 30,201                                     | 0                                                   | 213,354                                                     | 0                                                 | 0                                      | 0                                   | 4,154                                                               | 04/15/2044                                |
| 47787N-AC-3             | JDOT 2020-B A3 - ABS            |         | 11/15/2023       | Paydown           | XXX                             | 142,367       | 142,367   | 139,849     | 140,562                                               | 0                                                   | 1,805                                           | 0                                                                      | 1,805                                      | 0                                                   | 142,367                                                     | 0                                                 | 0                                      | 0                                   | 279                                                                 | 11/15/2024                                |
| 55283Q-AA-2             | MFRA 2021-RPL1 A1 - RMBS        |         | 12/01/2023       | Paydown           | XXX                             | 216,324       | 216,324   | 198,751     | 202,542                                               | 0                                                   | 13,782                                          | 0                                                                      | 13,782                                     | 0                                                   | 216,324                                                     | 0                                                 | 0                                      | 0                                   | 1,320                                                               | 07/25/2060                                |
| 55400E-AA-7             | MVWOT 201 A - RMBS              |         | 12/20/2023       | Paydown           | XXX                             | 113,500       | 113,500   | 104,992     | 105,367                                               | 0                                                   | 8,133                                           | 0                                                                      | 8,133                                      | 0                                                   | 113,500                                                     | 0                                                 | 0                                      | 0                                   | 976                                                                 | 10/20/2037                                |
| 55446M-AA-5             | MAACH 1 A - ABS                 | C       | 12/15/2023       | Paydown           | XXX                             | 170,728       | 170,728   | 153,462     | 153,700                                               | 0                                                   | 17,028                                          | 0                                                                      | 17,028                                     | 0                                                   | 170,728                                                     | 0                                                 | 0                                      | 0                                   | 4,762                                                               | 10/15/2039                                |
| 55820T-AJ-7             | MDPK XXIII AR - CDO             | C       | 10/27/2023       | Paydown           | XXX                             | 37,046        | 37,046    | 36,624      | 36,759                                                | 0                                                   | 288                                             | 0                                                                      | 288                                        | 0                                                   | 37,046                                                      | 0                                                 | 0                                      | 0                                   | 1,234                                                               | 07/28/2031                                |
| 55821C-AA-2             | ATRM 40R AR2 - CDO              | C       | 11/28/2023       | Paydown           | XXX                             | 33,147        | 33,147    | 32,680      | 32,878                                                | 0                                                   | 269                                             | 0                                                                      | 269                                        | 0                                                   | 33,147                                                      | 0                                                 | 0                                      | 0                                   | 1,080                                                               | 05/28/2030                                |
| 61763U-AY-8             | MSBAM 2014-C17 A4 - CMBS        |         | 11/20/2023       | Paydown           | XXX                             | 1,007,321     | 1,007,321 | 989,773     | 993,547                                               | 0                                                   | 13,774                                          | 0                                                                      | 13,774                                     | 0                                                   | 1,007,321                                                   | 0                                                 | 0                                      | 0                                   | 31,792                                                              | 08/15/2047                                |
| 61766E-BD-6             | MSBAM 2016-C29 A3 - CMBS        |         | 12/01/2023       | Paydown           | XXX                             | 58,470        | 58,470    | 56,011      | 56,254                                                | 0                                                   | 2,216                                           | 0                                                                      | 2,216                                      | 0                                                   | 58,470                                                      | 0                                                 | 0                                      | 0                                   | 1,788                                                               | 05/17/2049                                |
| 62942Q-CW-1             | NRART 2020-T2 AT2 - CMBS        |         | 09/21/2023       | Paydown           | XXX                             | 4,500,000     | 4,500,000 | 4,393,041   | 4,427,827                                             | 0                                                   | 72,173                                          | 0                                                                      | 72,173                                     | 0                                                   | 4,500,000                                                   | 0                                                 | 0                                      | 0                                   | 49,610                                                              | 09/15/2053                                |
| 63942K-AA-2             | NAVSL 2021-G A - ABS            |         | 12/15/2023       | Paydown           | XXX                             | 40,826        | 40,826    | 36,186      | 36,302                                                | 0                                                   | 4,525                                           | 0                                                                      | 4,525                                      | 0                                                   | 40,826                                                      | 0                                                 | 0                                      | 0                                   | 340                                                                 | 04/15/2070                                |
| 63942M-AA-8             | NAVSL 2022-A A - ABS            |         | 12/15/2023       | Paydown           | XXX                             | 196,951       | 196,951   | 178,684     | 179,196                                               | 0                                                   | 17,754                                          | 0                                                                      | 17,754                                     | 0                                                   | 196,951                                                     | 0                                                 | 0                                      | 0                                   | 2,306                                                               | 07/15/2070                                |
| 64830M-AG-8             | NRZT 195 A1B - CMO/RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 97,950        | 97,950    | 94,550      | 94,813                                                | 0                                                   | 3,138                                           | 0                                                                      | 3,138                                      | 0                                                   | 97,950                                                      | 0                                                 | 0                                      | 0                                   | 1,866                                                               | 08/25/2059                                |
| 64831G-AB-1             | NRZT 21INV2 A2 - CMO/RMBS       |         | 12/01/2023       | Paydown           | XXX                             | 111,221       | 111,221   | 97,555      | 97,777                                                | 0                                                   | 13,444                                          | 0                                                                      | 13,444                                     | 0                                                   | 111,221                                                     | 0                                                 | 0                                      | 0                                   | 1,550                                                               | 09/25/2051                                |
| 67448W-AP-3             | OBX 2020-EXP3 A8 -<br>CMO/RMBS  |         | 12/01/2023       | Paydown           | XXX                             | 87,463        | 87,464    | 82,550      | 82,573                                                | 0                                                   | 4,890                                           | 0                                                                      | 4,890                                      | 0                                                   | 87,463                                                      | 0                                                 | 0                                      | 0                                   | 1,562                                                               | 06/25/2060                                |
| 67647A-AA-3             | OCMT 221 A1 - CMO/RMBS          |         | 12/25/2023       | Paydown           | XXX                             | 1,695,656     | 1,695,656 | 1,554,704   | 1,555,128                                             | 0                                                   | 140,528                                         | 0                                                                      | 140,528                                    | 0                                                   | 1,695,656                                                   | 0                                                 | 0                                      | 0                                   | 36,786                                                              | 11/25/2052                                |
| 67647L-AU-5             | OCMT 2021-1 A19 -<br>CMO/RMBS   |         | 12/01/2023       | Paydown           | XXX                             | 50,435        | 50,435    | 43,389      | 43,493                                                | 0                                                   | 6,942                                           | 0                                                                      | 6,942                                      | 0                                                   | 50,435                                                      | 0                                                 | 0                                      | 0                                   | 616                                                                 | 05/25/2051                                |
| 67648B-AA-0             | BVINV 22INV1 A1 -<br>CMO/RMBS   |         | 12/25/2023       | Paydown           | XXX                             | 85,779        | 85,779    | 76,789      | 76,862                                                | 0                                                   | 8,917                                           | 0                                                                      | 8,917                                      | 0                                                   | 85,779                                                      | 0                                                 | 0                                      | 0                                   | 1,444                                                               | 12/26/2052                                |
| 73939V-AA-2             | ARTERA SERVICES LLC             |         | 09/25/2023       | BANK OF AMERICA   | XXX                             | 364,608       | 391,000   | 399,205     | 326,368                                               | 70,906                                              | (1,427)                                         | 0                                                                      | 69,479                                     | 0                                                   | 395,847                                                     | 0                                                 | (31,239)                               | (31,239)                            | 33,553                                                              | 12/04/2025                                |
| 74331F-AA-9             | PROG 2021-SFR1 A - RMBS         |         | 09/01/2023       | Paydown           | XXX                             | 4,600         | 4,600     | 4,059       | 4,107                                                 | 0                                                   | 493                                             | 0                                                                      | 493                                        | 0                                                   | 4,600                                                       | 0                                                 | 0                                      | 0                                   | 17                                                                  | 03/18/2038                                |
| 74334D-AA-1             | PROG 22SFR6 A - RMBS            |         | 07/19/2023       | Paydown           | XXX                             | 1,814         | 1,814     | 1,814       | 1,814                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,814                                                       | 0                                                 | 0                                      | 0                                   | 47                                                                  | 07/19/2039                                |
| 749607-AC-1             | RLI CORP                        |         | 09/15/2023       | Maturity @ 100.00 | XXX                             | 5,000,000     | 5,000,000 | 5,026,350   | 5,001,685                                             | 0                                                   | (2,348)                                         | 0                                                                      | (2,348)                                    | 0                                                   | 5,000,000                                                   | 0                                                 | 0                                      | 0                                   | 243,750                                                             | 09/15/2023                                |
| 74982W-AA-4             | RACEP IX AA2 - CDO              |         | 10/16/2023       | Paydown           | XXX                             | 339,846       | 339,846   | 334,836     | 336,775                                               | 0                                                   | 3,071                                           | 0                                                                      | 3,071                                      | 0                                                   | 339,846                                                     | 0                                                 | 0                                      | 0                                   | 15,117                                                              | 10/15/2030                                |
| 81744K-AA-4             | SEMT 232 A1 - CMO/RMBS          |         | 12/01/2023       | Paydown           | XXX                             | 434,852       | 434,852   | 414,265     | 0                                                     | 0                                                   | 20,588                                          | 0                                                                      | 20,588                                     | 0                                                   | 434,852                                                     | 0                                                 | 0                                      | 0                                   | 8,121                                                               | 03/25/2053                                |
| 81747C-AA-9             | SEMT 2019-CH2 A1 -<br>CMO/RMBS  |         | 12/01/2023       | Paydown           | XXX                             | 10,870        | 10,870    | 10,856      | 10,853                                                | 0                                                   | 17                                              | 0                                                                      | 17                                         | 0                                                   | 10,870                                                      | 0                                                 | 0                                      | 0                                   | 213                                                                 | 08/25/2049                                |
| 81748C-AA-8             | SEMT 2021-9 A1 - CMO/RMBS       |         | 12/01/2023       | Paydown           | XXX                             | 127,816       | 127,816   | 111,901     | 112,119                                               | 0                                                   | 15,697                                          | 0                                                                      | 15,697                                     | 0                                                   | 127,816                                                     | 0                                                 | 0                                      | 0                                   | 1,644                                                               | 01/25/2052                                |
| 81749B-AA-9             | SEMT 231 A1 - CMO/RMBS          |         | 12/01/2023       | Paydown           | XXX                             | 98,336        | 98,336    | 97,291      | 0                                                     | 0                                                   | 1,045                                           | 0                                                                      | 1,045                                      | 0                                                   | 98,336                                                      | 0                                                 | 0                                      | 0                                   | 2,274                                                               | 01/15/2053                                |
| 82652N-AA-6             | SRFC 2019-3 A - RMBS            |         | 12/20/2023       | Paydown           | XXX                             | 79,306        | 79,306    | 75,721      | 77,168                                                | 0                                                   | 2,138                                           | 0                                                                      | 2,138                                      | 0                                                   | 79,306                                                      | 0                                                 | 0                                      | 0                                   | 917                                                                 | 08/20/2036                                |
| 85209F-AA-4             | SHMLT 2020-SH1 A1 -<br>CMO/RMBS |         | 12/01/2023       | Paydown           | XXX                             | 105,840       | 105,840   | 105,839     | 106,000                                               | 0                                                   | (161)                                           | 0                                                                      | (161)                                      | 0                                                   | 105,840                                                     | 0                                                 | 0                                      | 0                                   | 1,348                                                               | 01/28/2050                                |
| 88161F-AD-8             | TESLA 21A A4 - ABS              |         | 10/20/2023       | Paydown           | XXX                             | 750,000       | 750,000   | 718,532     | 728,087                                               | 0                                                   | 21,913                                          | 0                                                                      | 21,913                                     | 0                                                   | 750,000                                                     | 0                                                 | 0                                      | 0                                   | 4,065                                                               | 03/20/2025                                |
| 89175M-AA-1             | TPMT 2018-3 A1 - RMBS           |         | 12/01/2023       | Paydown           | XXX                             | 102,054       | 102,054   | 99,661      | 99,853                                                | 0                                                   | 2,202                                           | 0                                                                      | 2,202                                      | 0                                                   | 102,054                                                     | 0                                                 | 0                                      | 0                                   | 2,113                                                               | 05/28/2058                                |
| 89178B-AA-2             | TPMT 2019-4 A1 - CMO/RMBS       |         | 12/01/2023       | Paydown           | XXX                             | 132,011       | 132,011   | 127,325     | 127,633                                               | 0                                                   | 4,378                                           | 0                                                                      | 4,378                                      | 0                                                   | 132,011                                                     | 0                                                 | 0                                      | 0                                   | 2,109                                                               | 10/27/2059                                |
| 89180D-AA-4             | TPHT 21HE1 A1 - CMO/RMBS        |         | 12/25/2023       | Paydown           | XXX                             | 128,103       | 128,103   | 122,130     | 122,844                                               | 0                                                   | 5,259                                           | 0                                                                      | 5,259                                      | 0                                                   | 128,103                                                     | 0                                                 | 0                                      | 0                                   | 616                                                                 | 02/25/2063                                |
| 89613G-AA-4             | TAH 2020-SFR1 A - RMBS          |         | 04/01/2023       | Paydown           | XXX                             | 7,404         | 7,404     | 6,912       | 7,066                                                 | 0                                                   | 339                                             | 0                                                                      | 339                                        | 0                                                   | 7,404                                                       | 0                                                 | 0                                      | 0                                   | 28                                                                  | 07/19/2038                                |
| 89613G-AA-4             | TAH 2020-SFR1 A - CMBS          |         | 04/01/2023       | Paydown           | XXX                             | 0             | 0         | 0           | (12)                                                  | 0                                                   | 12                                              | 0                                                                      | 12                                         | 0                                                   | 0                                                           | 0                                                 | 0                                      | 0                                   | 0                                                                   | 07/19/2038                                |
| 89616Q-AA-9             | TCN 2022-SFR1 A - CMBS          |         | 12/01/2023       | Paydown           | XXX                             | 897           | 897       | 860         | 862                                                   | 0                                                   | 35                                              | 0                                                                      | 35                                         | 0                                                   | 897                                                         | 0                                                 | 0                                      | 0                                   | 35                                                                  | 04/19/2039                                |
| 89616T-AA-3             | TCN 2022-SFR2 A - CMBS          |         | 09/01/2023       | Paydown           | XXX                             | 3,100         | 3,100     | 3,100       | 3,097                                                 | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 3,100                                                       | 0                                                 | 0                                      | 0                                   | 100                                                                 | 07/19/2040                                |
| 92348A-AD-7             | VZOT 2019-C C - RMBS            |         | 04/20/2023       | Paydown           | XXX                             | 1,000,000     | 1,000,000 | 992,514     | 995,963                                               | 0                                                   | 4,037                                           | 0                                                                      | 4,037                                      | 0                                                   | 1,000,000                                                   | 0                                                 | 0                                      | 0                                   | 7,200                                                               | 04/22/2024                                |
| 92539T-AB-9             | VERUS 234 A2 - CMO/RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 171,913       | 171,913   | 171,911     | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 171,913                                                     | 0                                                 | 0                                      | 0                                   | 3,335                                                               | 05/25/2068                                |
| 92890K-AZ-8             | WFRBS 2014-C22 A4 - CMBS        |         | 08/01/2023       | Paydown           | XXX                             | 33,653        | 33,653    | 33,099      | 33,099                                                | 0                                                   | 554                                             | 0                                                                      | 554                                        | 0                                                   | 33,653                                                      | 0                                                 | 0                                      | 0                                   | 668                                                                 | 09/17/2057                                |
| 94354K-AA-8             | WAAV 2019-1 A - ABS             |         | 12/15/2023       | Paydown           | XXX                             | 229,206       | 229,206   | 184,078     | 186,073                                               | 0                                                   | 43,133                                          | 0                                                                      | 43,133                                     | 0                                                   | 229,206                                                     | 0                                                 | 0                                      | 0                                   | 4,107                                                               | 09/15/2044                                |
| 95003A-AC-8             | WFMB5 211 A3 - CMO/RMBS         |         | 12/01/2023       | Paydown           | XXX                             | 89,865        | 89,865    | 78,031      | 78,058                                                | 0                                                   | 11,807                                          | 0                                                                      | 11,807                                     | 0                                                   | 89,865                                                      | 0                                                 | 0                                      | 0                                   | 1,272                                                               | 12/26/2050                                |
| 98163J-AD-7             | WOLS 2021-A A4 - ABS            |         | 12/15/2023       | Paydown           | XXX                             | 258,466       | 258,466   | 246,255     | 249,503                                               | 0                                                   | 8,963                                           | 0                                                                      | 8,963                                      | 0                                                   | 258,466                                                     | 0                                                 | 0                                      | 0                                   | 1,277                                                               | 11/16/2026                                |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

| 1                              | 2                                                  | 3       | 4             | 5                   | 6                         | 7             | 8          | 9           | 10                                        | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                              | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|--------------------------------|----------------------------------------------------|---------|---------------|---------------------|---------------------------|---------------|------------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                |                                                    |         |               |                     |                           |               |            |             |                                           | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                                 |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification           | Description                                        | Foreign | Disposal Date | Name of Purchaser   | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 98163W-AC-0                    | WOART 2020-B A3 - ABS                              |         | 12/15/2023    | Paydown             | XXX                       | 1,362,553     | 1,362,553  | 1,338,350   | 1,343,093                                 | 0                                          | 19,459                                    | 0                                                         | 19,459                               | 0                                          | 1,362,553                                       | 0                                        | 0                                | 0                             | 4,431                                                | 05/15/2025                       |
| 1109999999 -                   | Bonds: Industrial and Miscellaneous (Unaffiliated) |         |               |                     |                           | 41,268,760    | 41,295,152 | 40,307,282  | 39,408,772                                | 70,906                                     | 844,485                                   | 0                                                         | 915,391                              | 0                                          | 41,280,864                                      | 0                                        | (12,104)                         | (12,104)                      | 1,017,055                                            | XXX                              |
| Bonds: Unaffiliated Bank Loans |                                                    |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 000000-00-0                    | Production Resource Group, LLC                     |         | 06/01/2023    | ADJUSTMENT          | XXX                       | (7,230)       | 0          | 0           | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                               | 0                                        | (7,230)                          | (7,230)                       | 0                                                    | 08/21/2024                       |
| 000000-00-0                    | Spa Holdings 3 Oy                                  | C       | 12/29/2023    | Redemption @ 100.00 | XXX                       | 2,881         | 2,881      | 2,812       | 1,656                                     | 75                                         | 3                                         | 0                                                         | 78                                   | 0                                          | 2,878                                           | 0                                        | 3                                | 3                             | 123                                                  | 03/11/2028                       |
| 000000-00-0                    | Logoplaste Group Sarl                              | C       | 12/29/2023    | Direct              | XXX                       | 3,880         | 3,880      | 3,768       | 1,428                                     | 141                                        | 6                                         | 0                                                         | 147                                  | 0                                          | 3,880                                           | 0                                        | 0                                | 0                             | 116                                                  | 07/06/2028                       |
| 000000-00-0                    | Holding Socotec                                    | C       | 06/02/2023    | Direct              | XXX                       | 2,410         | 2,410      | 2,398       | 2,268                                     | 141                                        | 1                                         | 0                                                         | 142                                  | 0                                          | 2,410                                           | 0                                        | 0                                | 0                             | 54                                                   | 05/05/2028                       |
| 000000-00-0                    | Summer (BC) Bidco B LLC                            |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 1,110         | 1,110      | 1,073       | 621                                       | 47                                         | 2                                         | 0                                                         | 49                                   | 0                                          | 1,109                                           | 0                                        | 1                                | 1                             | 51                                                   | 12/04/2026                       |
| 000000-00-0                    | Webhelp                                            | C       | 09/25/2023    | Direct              | XXX                       | 77,815        | 77,815     | 77,426      | 73,584                                    | 3,905                                      | 326                                       | 0                                                         | 4,231                                | 0                                          | 77,815                                          | 0                                        | 0                                | 0                             | 5,348                                                | 07/29/2028                       |
|                                | J.P. MORGAN SECURITIES                             |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 000000-00-0                    | Chemours Company, The                              |         | 12/29/2023    | INC.                | XXX                       | 442,795       | 494,589    | 457,603     | 350,362                                   | 59,212                                     | 7,598                                     | 0                                                         | 66,810                               | 0                                          | 470,309                                         | 0                                        | (27,515)                         | (27,515)                      | 49,190                                               | 11/16/2026                       |
| 000000-00-0                    | Archroma Finance S.a.r.l.                          | C       | 03/22/2023    | Direct              | XXX                       | 75,478        | 75,478     | 73,883      | 72,632                                    | 1,391                                      | 1,456                                     | 0                                                         | 2,846                                | 0                                          | 75,478                                          | 0                                        | 0                                | 0                             | 1,473                                                | 08/12/2024                       |
| 000000-00-0                    | Madison Safety & Flow LLC                          |         | 01/01/2023    | ADJUSTMENT          | XXX                       | (373,000)     | (373,000)  | (369,270)   | (369,270)                                 | 0                                          | (10)                                      | 0                                                         | (10)                                 | 0                                          | (369,280)                                       | 0                                        | (3,720)                          | (3,720)                       | 0                                                    | 12/14/2029                       |
|                                | Discovery Purchaser Corporation                    |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 000000-00-0                    | Various                                            |         | 12/29/2023    | Various             | XXX                       | 285,729       | 296,184    | 277,711     | 62,177                                    | 1,248                                      | 2,621                                     | 0                                                         | 3,870                                | 0                                          | 280,482                                         | 0                                        | 5,247                            | 5,247                         | 16,623                                               | 10/04/2029                       |
| 000000-00-0                    | Summer (BC) Bidco B LLC                            |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 765           | 765        | 717         | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 743                                             | 0                                        | 22                               | 22                            | 22                                                   | 12/04/2026                       |
| 000000-00-0                    | Covanta Holding Corporation                        |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 241           | 241        | 238         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 238                                             | 0                                        | 3                                | 3                             | (3)                                                  | 11/30/2028                       |
|                                | Alchemy US Holdco Term Loan                        |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 000000-00-0                    | Loan                                               |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 1,582         | 1,582      | 1,519       | 0                                         | 0                                          | 11                                        | 0                                                         | 11                                   | 0                                          | 1,530                                           | 0                                        | 52                               | 52                            | 65                                                   | 08/11/2025                       |
| 000000-00-0                    | Tacala LLC                                         |         | 12/29/2023    | Various             | XXX                       | 158,634       | 159,628    | 156,435     | 0                                         | 0                                          | 6                                         | 0                                                         | 6                                    | 0                                          | 156,447                                         | 0                                        | 2,187                            | 2,187                         | (13)                                                 | 02/05/2027                       |
| 000000-00-0                    | Crocs, Inc.                                        |         | 12/29/2023    | Various             | XXX                       | 699,011       | 696,417    | 695,090     | 276,170                                   | 4,764                                      | 576                                       | 0                                                         | 5,340                                | 0                                          | 695,396                                         | 0                                        | 3,614                            | 3,614                         | 33,954                                               | 02/20/2029                       |
| 000000-00-0                    | Upfield USA Corp                                   |         | 08/29/2023    | U.S. Bank           | XXX                       | 0             | 0          | 0           | 0                                         | 0                                          | (2,589)                                   | 0                                                         | (2,589)                              | 0                                          | (45)                                            | 0                                        | 45                               | 45                            | (10,826)                                             | 01/03/2028                       |
| 000000-00-0                    | HomeServe USA Corp                                 |         | 12/14/2023    | DEUTSCHE BANK       | XXX                       | 227,851       | 227,000    | 224,730     | 0                                         | 0                                          | 95                                        | 0                                                         | 95                                   | 0                                          | 224,825                                         | 0                                        | 3,026                            | 3,026                         | 2,679                                                | 10/31/2030                       |
|                                | J.P. MORGAN SECURITIES                             |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 000000-00-0                    | Amneal Pharmaceuticals LLC                         |         | 12/14/2023    | INC.                | XXX                       | 94,835        | 97,768     | 97,768      | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 97,768                                          | 0                                        | (2,933)                          | (2,933)                       | 882                                                  | 05/04/2028                       |
|                                | ABG Intermediate Holdings 2 LLC                    |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 00076V-AW-0                    | Direct                                             |         | 03/03/2023    | Direct              | XXX                       | 206,776       | 206,776    | 206,776     | 205,225                                   | 1,551                                      | 0                                         | 0                                                         | 1,551                                | 0                                          | 206,776                                         | 0                                        | 0                                | 0                             | 2,797                                                | 09/27/2024                       |
|                                | ABG Intermediate Holdings 2 LLC                    |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 00076V-AZ-3                    | Redemption @ 100.00                                |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 4,979         | 4,979      | 4,919       | 3,564                                     | 86                                         | 5                                         | 0                                                         | 90                                   | 0                                          | 4,968                                           | 0                                        | 10                               | 10                            | 244                                                  | 12/08/2028                       |
|                                | ABG Intermediate Holdings 2 LLC                    |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 00076V-BE-9                    | Direct                                             |         | 09/29/2023    | Direct              | XXX                       | 574           | 574        | 566         | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 574                                             | 0                                        | 0                                | 0                             | 27                                                   | 12/21/2028                       |
| 00132U-AG-9                    | Osmosis Debt Merger Sub, Inc.                      | C       | 12/29/2023    | Various             | XXX                       | 83,730        | 85,410     | 81,976      | 60,556                                    | 2,029                                      | 492                                       | 0                                                         | 2,521                                | 0                                          | 82,689                                          | 0                                        | 1,041                            | 1,041                         | 5,782                                                | 06/16/2028                       |
| 00149H-AB-0                    | AIP RD Buyer Corp                                  |         | 03/08/2023    | Various             | XXX                       | 131,336       | 132,726    | 132,062     | 128,412                                   | 3,736                                      | 18                                        | 0                                                         | 3,755                                | 0                                          | 132,167                                         | 0                                        | (831)                            | (831)                         | 2,108                                                | 12/22/2028                       |
| 00149H-AD-6                    | Reladyne Inc                                       |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 301           | 301        | 291         | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 296                                             | 0                                        | 4                                | 4                             | 23                                                   | 12/22/2028                       |
| 00162D-AB-1                    | AL GCX Holdings, LLC                               |         | 07/10/2023    | Direct              | XXX                       | 5,020         | 5,020      | 4,995       | 4,929                                     | 27                                         | 1                                         | 0                                                         | 28                                   | 0                                          | 5,020                                           | 0                                        | 0                                | 0                             | 199                                                  | 04/20/2029                       |
|                                | Air Medical Group Holdings, Inc. Increme           |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 00169Q-AD-1                    | Redemption @ 100.00                                |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 1,582         | 1,582      | 1,034       | 733                                       | 279                                        | 95                                        | 279                                                       | 96                                   | 0                                          | 1,433                                           | 0                                        | 149                              | 149                           | 58                                                   | 03/14/2025                       |
| 00169Q-AF-6                    | Global Medical Response, Inc.                      |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 8,166         | 8,166      | 5,338       | 3,782                                     | 1,450                                      | 356                                       | 1,424                                                     | 382                                  | 0                                          | 7,323                                           | 0                                        | 843                              | 843                           | 291                                                  | 09/24/2025                       |
|                                | ASP Dream Acquisition Co LLC                       |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 00217B-AB-0                    | Direct                                             |         | 10/31/2023    | Direct              | XXX                       | 4,127         | 4,127      | 4,053       | 1,626                                     | 53                                         | 3                                         | 0                                                         | 56                                   | 0                                          | 4,127                                           | 0                                        | 0                                | 0                             | 118                                                  | 11/22/2028                       |
| 00217H-AB-7                    | ASP BLADE HOLDINGS, INC.                           |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 6,283         | 6,283      | 5,872       | 3,037                                     | 743                                        | 15                                        | 0                                                         | 758                                  | 0                                          | 6,277                                           | 0                                        | 6                                | 6                             | 258                                                  | 10/06/2028                       |
| 00217X-AB-2                    | Hexion Holdings Corp                               |         | 12/29/2023    | Redemption @ 100.00 | XXX                       | 10,455        | 10,455     | 9,981       | 5,461                                     | 768                                        | 25                                        | 0                                                         | 793                                  | 0                                          | 10,397                                          | 0                                        | 58                               | 58                            | 472                                                  | 03/02/2029                       |
| 00247N-AG-7                    | AZZ Incorporated                                   |         | 02/28/2023    | Direct              | XXX                       | 1,143         | 1,143      | 1,103       | 1,142                                     | 0                                          | 1                                         | 0                                                         | 0                                    | 0                                          | 1,143                                           | 0                                        | 0                                | 0                             | 17                                                   | 05/06/2029                       |
| 00709L-AH-0                    | Aspen Dental 1/21 TLB                              |         | 12/29/2023    | Various             | XXX                       | 623,912       | 656,969    | 616,587     | 549,534                                   | 24,840                                     | 4,182                                     | 0                                                         | 29,021                               | 0                                          | 624,213                                         | 0                                        | (301)                            | (301)                         | 27,844                                               | 12/23/2027                       |
|                                | Advantage Sales & Marketing Inc.                   |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 00769E-AZ-3                    | Various                                            |         | 12/29/2023    | Various             | XXX                       | 730,476       | 730,476    | 730,415     | 589,760                                   | 126,620                                    | 0                                         | 0                                                         | 126,620                              | 0                                          | 730,476                                         | 0                                        | 0                                | 0                             | 39,873                                               | 10/28/2027                       |
| 01957T-AH-0                    | Allied Universal Holdco LLC                        |         | 12/29/2023    | Various             | XXX                       | 245,768       | 251,362    | 231,362     | 231,701                                   | 34                                         | 3,497                                     | 0                                                         | 3,531                                | 0                                          | 235,424                                         | 0                                        | 10,344                           | 10,344                        | 19,331                                               | 05/31/2028                       |
| 02376C-BJ-3                    | AAdvantage Loyalty IP Ltd.                         |         | 01/12/2023    | BNP FRANCE          | XXX                       | 309,818       | 303,000    | 297,981     | 298,256                                   | 0                                          | 65                                        | 0                                                         | 65                                   | 0                                          | 298,321                                         | 0                                        | 11,496                           | 11,496                        | 7,399                                                | 03/10/2028                       |
| 02376C-BK-0                    | American Airlines, Inc.                            |         | 11/20/2023    | Various             | XXX                       | 167,244       | 168,230    | 164,865     | 0                                         | 0                                          | 443                                       | 0                                                         | 443                                  | 0                                          | 165,318                                         | 0                                        | 1,925                            | 1,925                         | 6,635                                                | 02/09/2028                       |
|                                | American Axle & Manufacturing, Inc.                |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 02406M-AU-1                    | INC.                                               |         | 08/18/2023    | INC.                | XXX                       | 76,621        | 77,000     | 74,690      | 74,705                                    | 0                                          | 244                                       | 0                                                         | 244                                  | 0                                          | 74,949                                          | 0                                        | 1,672                            | 1,672                         | 4,470                                                | 12/06/2029                       |
|                                | Mitsubishi UFJ Securities                          |         |               |                     |                           |               |            |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 03028B-AB-3                    | USA, Inc.                                          |         | 11/09/2023    | USA, Inc.           | XXX                       | 390,285       | 413,000    | 390,795     | 354,837                                   | 37,861                                     | 3,468                                     | 0                                                         | 41,330                               | 0                                          | 396,167                                         | 0                                        | (5,882)                          | (5,882)                       | 29,364                                               | 02/17/2028                       |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

| 1                       | 2                                        | 3       | 4                | 5                           | 6                               | 7             | 8         | 9           | 10                                                    | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                            |                                                     | 16                                                          | 17                                                | 18                                     | 19                                  | 20                                                                  | 21                                        |
|-------------------------|------------------------------------------|---------|------------------|-----------------------------|---------------------------------|---------------|-----------|-------------|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------|-------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------------|-------------------------------------------|
|                         |                                          |         |                  |                             |                                 |               |           |             |                                                       | 11                                                  | 12                                              | 13                                                                     | 14                                         | 15                                                  |                                                             |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP<br>Identification | Description                              | Foreign | Disposal<br>Date | Name of Purchaser           | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 03167D-AH-7             | Amneal Pharmaceuticals LLC               |         | 08/04/2023       | J.P. MORGAN SECURITIES INC. | XXX                             | 576,887       | 602,352   | 569,834     | 538,135                                               | 37,360                                              | 7,047                                           | 0                                                                      | 44,406                                     | 0                                                   | 582,542                                                     | 0                                                 | (5,655)                                | (5,655)                             | 28,783                                                              | 05/05/2025                                |
| 03759D-AK-4             | Apex Tool Group, LLC                     |         | 12/29/2023       | Various                     | XXX                             | 148,503       | 157,895   | 156,264     | 127,328                                               | 21,182                                              | 105                                             | 0                                                                      | 21,288                                     | 0                                                   | 157,347                                                     | 0                                                 | (8,844)                                | (8,844)                             | 10,714                                                              | 02/28/2029                                |
| 03835E-AG-9             | Applovin Corporation                     |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 8,657         | 8,657     | 8,614       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 8,636                                                       | 0                                                 | 21                                     | 21                                  | 124                                                                 | 08/31/2030                                |
| 03880Y-AC-8             | ARC FALCON I INC.                        |         | 12/29/2023       | Various                     | XXX                             | 84,482        | 86,349    | 85,802      | 74,242                                                | 10,209                                              | 58                                              | 0                                                                      | 10,267                                     | 0                                                   | 86,057                                                      | 0                                                 | (1,575)                                | (1,575)                             | 5,974                                                               | 08/31/2028                                |
| 04270Y-AB-6             | Array Technologies INC                   |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 333,296       | 333,296   | 326,472     | 115,816                                               | 2,863                                               | 806                                             | 0                                                                      | 3,669                                      | 0                                                   | 333,210                                                     | 0                                                 | 86                                     | 86                                  | 10,437                                                              | 10/08/2027                                |
| 04649V-AX-8             | Asurion, LLC                             |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,350         | 1,350     | 1,221       | 646                                                   | 0                                                   | 22                                              | 0                                                                      | 22                                         | 0                                                   | 1,304                                                       | 0                                                 | 46                                     | 46                                  | 62                                                                  | 12/23/2026                                |
| 04649V-BB-5             | Asurion, LLC                             |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 10,927        | 10,927    | 10,159      | 6,189                                                 | 230                                                 | 66                                              | 0                                                                      | 297                                        | 0                                                   | 10,800                                                      | 0                                                 | 127                                    | 127                                 | 464                                                                 | 08/31/2028                                |
| 04686R-AB-9             | Athenahealth, Inc.                       |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 4,777         | 4,777     | 4,647       | 2,294                                                 | 244                                                 | 5                                               | 0                                                                      | 249                                        | 0                                                   | 4,771                                                       | 0                                                 | 6                                      | 6                                   | 211                                                                 | 01/26/2029                                |
| 04686R-AC-7             | Athenahealth, Inc.                       |         | 01/01/2023       | ADJUSTMENT                  | XXX                             | 5,849         | 5,878     | 5,878       | 5,293                                                 | 586                                                 | 0                                               | 0                                                                      | 586                                        | 0                                                   | 5,878                                                       | 0                                                 | (29)                                   | (29)                                | 0                                                                   | 01/26/2029                                |
| 04747L-AM-5             | Accelerated Health Systems, LLC          |         | 08/22/2023       | Various                     | XXX                             | 271,721       | 353,630   | 310,637     | 96,565                                                | 22,311                                              | 1,583                                           | 0                                                                      | 23,894                                     | 0                                                   | 312,293                                                     | 0                                                 | (40,572)                               | (40,572)                            | 8,611                                                               | 02/02/2029                                |
| 05349U-BD-3             | Avaya Inc.                               |         | 02/16/2023       | BARCLAY INVESTMENTS, INC.   | XXX                             | 5,250         | 21,000    | 7,077       | 7,077                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 7,077                                                       | 0                                                 | (1,827)                                | (1,827)                             | 160                                                                 | 12/15/2027                                |
| 05543C-AF-3             | Bob's Discount Furniture LLC             |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 491,755       | 491,755   | 484,634     | 163,913                                               | 14,380                                              | 1,471                                           | 0                                                                      | 15,851                                     | 0                                                   | 491,755                                                     | 0                                                 | 0                                      | 0                                   | 18,050                                                              | 02/12/2026                                |
| 05549D-AJ-7             | Aveanna Healthcare LLC                   |         | 05/09/2023       | ADJUSTMENT                  | XXX                             | (1,281)       | (1,420)   | (1,420)     | (1,420)                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | (1,420)                                                     | 0                                                 | 139                                    | 139                                 | (1,922)                                                             | 06/30/2028                                |
| 05549D-AK-4             | Aveanna Healthcare LLC                   |         | 03/01/2023       | Direct                      | XXX                             | 0             | 0         | 0           | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                           | 0                                                 | 0                                      | 0                                   | 46                                                                  | 06/30/2028                                |
| 05549P-AC-5             | BCP Renaissance Parent L.L.C.            |         | 06/30/2023       | Direct                      | XXX                             | 900           | 900       | 891         | 447                                                   | 0                                                   | 6                                               | 0                                                                      | 6                                          | 0                                                   | 900                                                         | 0                                                 | 0                                      | 0                                   | 15                                                                  | 10/30/2026                                |
| 05549P-AD-3             | BCP Renaissance Parent L.L.C.            |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,707         | 1,707     | 1,690       | 1,173                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,699                                                       | 0                                                 | 8                                      | 8                                   | 22                                                                  | 10/31/2028                                |
| 05601Q-AB-0             | Motel 6, Inc.                            |         | 09/19/2023       | Direct                      | XXX                             | 60,337        | 60,337    | 59,835      | 37,768                                                | 421                                                 | 43                                              | 0                                                                      | 464                                        | 0                                                   | 60,337                                                      | 0                                                 | 0                                      | 0                                   | 1,377                                                               | 08/19/2026                                |
| 05710L-AB-9             | Bakelite UK Intermediate Ltd.            |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 9,488         | 9,488     | 9,326       | 5,320                                                 | 389                                                 | 6                                               | 0                                                                      | 395                                        | 0                                                   | 9,477                                                       | 0                                                 | 11                                     | 11                                  | 408                                                                 | 05/29/2029                                |
| 10524M-AN-7             | Brand Energy & Infrastructure T/L        |         | 07/10/2023       | Various                     | XXX                             | 630,710       | 659,240   | 652,648     | 588,372                                               | 70,737                                              | 35                                              | 0                                                                      | 70,772                                     | 0                                                   | 659,144                                                     | 0                                                 | (28,434)                               | (28,434)                            | 32,429                                                              | 06/21/2024                                |
| 11284E-AM-5             | Brookfield WEC Holdings Inc.             |         | 12/29/2023       | Various                     | XXX                             | 86,660        | 86,660    | 84,737      | 83,368                                                | 0                                                   | 476                                             | 0                                                                      | 476                                        | 0                                                   | 85,365                                                      | 0                                                 | 1,295                                  | 1,295                               | 3,633                                                               | 08/01/2025                                |
| 11284E-AP-8             | Brookfield WEC Holdings Inc.             |         | 12/29/2023       | Various                     | XXX                             | 132,695       | 132,408   | 127,116     | 128,094                                               | 0                                                   | 1,211                                           | 0                                                                      | 1,211                                      | 0                                                   | 129,305                                                     | 0                                                 | 3,389                                  | 3,389                               | 7,543                                                               | 08/01/2025                                |
| 12466C-AG-0             | C&D Technologies, Inc.                   |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 9,664         | 9,664     | 9,422       | 5,265                                                 | 531                                                 | 26                                              | 0                                                                      | 557                                        | 0                                                   | 9,652                                                       | 0                                                 | 13                                     | 13                                  | 545                                                                 | 12/19/2025                                |
| 12509E-AB-6             | CCS-CMGC Holdings (Correct Care) T/L     |         | 11/27/2023       | JEFFERIES                   | XXX                             | 1,428,414     | 1,693,499 | 1,394,993   | 475,069                                               | 130,867                                             | 60,600                                          | 0                                                                      | 191,467                                    | 0                                                   | 1,459,895                                                   | 0                                                 | (31,481)                               | (31,481)                            | 124,490                                                             | 10/01/2025                                |
| 12511P-AB-7             | Polyconcept North America Holdings, Inc. |         | 12/29/2023       | Various                     | XXX                             | 49,632        | 50,892    | 49,713      | 44,250                                                | 2,334                                               | 65                                              | 0                                                                      | 2,398                                      | 0                                                   | 50,129                                                      | 0                                                 | (498)                                  | (498)                               | 1,877                                                               | 05/14/2029                                |
| 12568Y-AD-6             | Gentiva Health Services, Inc.            |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 62,033        | 63,064    | 58,802      | 56,282                                                | 11                                                  | 640                                             | 0                                                                      | 652                                        | 0                                                   | 59,891                                                      | 0                                                 | 2,142                                  | 2,142                               | 5,037                                                               | 02/03/2028                                |
| 12658H-AG-7             | CP Atlas Buyer, Inc                      |         | 12/29/2023       | Various                     | XXX                             | 157,061       | 166,841   | 155,628     | 143,336                                               | 10,738                                              | 1,039                                           | 0                                                                      | 11,777                                     | 0                                                   | 157,879                                                     | 0                                                 | (818)                                  | (818)                               | 5,176                                                               | 11/23/2027                                |
| 12659E-AC-2             | CP Iris Holdco I, Inc.                   |         | 12/29/2023       | Various                     | XXX                             | 67,974        | 68,982    | 64,014      | 60,533                                                | 3,000                                               | 584                                             | 0                                                                      | 3,584                                      | 0                                                   | 65,004                                                      | 0                                                 | 2,970                                  | 2,970                               | 3,727                                                               | 10/02/2028                                |
| 12768E-AG-1             | Caesars Entertainment Inc                |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,245         | 1,245     | 1,233       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 1,241                                                       | 0                                                 | 4                                      | 4                                   | 67                                                                  | 01/02/2030                                |
| 13134N-AH-4             | Calpine Construction Finance Company, L  |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,740         | 1,740     | 1,727       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 1,727                                                       | 0                                                 | 12                                     | 12                                  | 48                                                                  | 07/20/2030                                |
| 15643X-AC-2             | Centuri Group, Inc                       |         | 12/29/2023       | Various                     | XXX                             | 3,082         | 3,082     | 3,002       | 2,994                                                 | 0                                                   | 7                                               | 0                                                                      | 7                                          | 0                                                   | 3,001                                                       | 0                                                 | 81                                     | 81                                  | 1,301                                                               | 08/28/2028                                |
| 15643Y-AD-8             | CENTURION PIPELINE COMPANY LLC           |         | 05/08/2023       | Direct                      | XXX                             | 207,117       | 207,117   | 199,868     | 203,201                                               | 0                                                   | 3,916                                           | 0                                                                      | 3,916                                      | 0                                                   | 207,117                                                     | 0                                                 | 0                                      | 0                                   | 6,138                                                               | 09/28/2025                                |
| 16125T-AJ-1             | Charter Next Generation, Inc.            |         | 10/10/2023       | Direct                      | XXX                             | 3,421         | 3,421     | 3,388       | 0                                                     | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 3,421                                                       | 0                                                 | 0                                      | 0                                   | 90                                                                  | 12/01/2027                                |
| 16308T-AE-1             | The Chef's Warehouse, Inc.               |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 85,931        | 85,931    | 84,994      | 31,300                                                | 7                                                   | 87                                              | 0                                                                      | 95                                         | 0                                                   | 85,861                                                      | 0                                                 | 70                                     | 70                                  | 3,200                                                               | 09/17/2029                                |
| 17288Y-AK-8             | Citadel Securities LP                    |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,039         | 1,039     | 1,038       | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,038                                                       | 0                                                 | 1                                      | 1                                   | 2                                                                   | 07/29/2030                                |
| 18972F-AC-6             | Clydesdale Acquisition Holdings, Inc.    |         | 12/29/2023       | Various                     | XXX                             | 465,726       | 468,983   | 456,228     | 344,223                                               | 8,291                                               | 1,136                                           | 0                                                                      | 9,427                                      | 0                                                   | 458,012                                                     | 0                                                 | 7,714                                  | 7,714                               | 19,614                                                              | 03/30/2029                                |
| 20363A-AF-3             | Community Care Health Network T/L B      |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 3,626         | 3,626     | 3,483       | 1,771                                                 | 485                                                 | 12                                              | 0                                                                      | 497                                        | 0                                                   | 3,626                                                       | 0                                                 | 0                                      | 0                                   | 181                                                                 | 02/17/2025                                |
| 20600R-AB-8             | Conair Holdings, LLC                     |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 12,680        | 12,680    | 11,970      | 6,689                                                 | 944                                                 | 40                                              | 0                                                                      | 985                                        | 0                                                   | 12,667                                                      | 0                                                 | 13                                     | 13                                  | 428                                                                 | 05/12/2028                                |
| 20716L-AF-3             | Confluent Health LLC                     |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 3,807         | 3,807     | 3,651       | 1,736                                                 | 350                                                 | 5                                               | 0                                                                      | 355                                        | 0                                                   | 3,803                                                       | 0                                                 | 4                                      | 4                                   | 170                                                                 | 11/30/2028                                |
| 20716L-AG-1             | Confluent Health LLC                     |         | 03/31/2023       | Direct                      | XXX                             | 15,049        | 15,049    | 15,049      | 12,741                                                | 2,307                                               | 0                                               | 0                                                                      | 2,307                                      | 0                                                   | 15,049                                                      | 0                                                 | 0                                      | 0                                   | 498                                                                 | 10/27/2028                                |
| 22282G-AE-7             | Covanta Holding Corporation              |         | 12/29/2023       | Various                     | XXX                             | 26,944        | 26,843    | 26,575      | 0                                                     | 0                                                   | 15                                              | 0                                                                      | 15                                         | 0                                                   | 26,590                                                      | 0                                                 | 353                                    | 353                                 | 114                                                                 | 11/30/2028                                |
| 22282G-AF-4             | Covanta Holding Corporation              |         | 07/20/2023       | CITIBANK                    | XXX                             | 2,083         | 2,075     | 2,055       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 2,056                                                       | 0                                                 | 27                                     | 27                                  | 8                                                                   | 11/30/2028                                |
| 22526W-AQ-1             | Creative Artists Agency, LLC             |         | 12/29/2023       | Various                     | XXX                             | 275,429       | 274,402   | 273,030     | 0                                                     | 0                                                   | 46                                              | 0                                                                      | 46                                         | 0                                                   | 273,076                                                     | 0                                                 | 2,353                                  | 2,353                               | 3,139                                                               | 11/27/2028                                |
| 22704N-AD-4             | Crocs, Inc.                              |         | 06/30/2023       | Direct                      | XXX                             | 165,553       | 165,553   | 164,970     | 116,468                                               | 1,999                                               | 86                                              | 0                                                                      | 2,084                                      | 0                                                   | 165,553                                                     | 0                                                 | 0                                      | 0                                   | 5,127                                                               | 01/26/2029                                |
| 24022K-AB-5             | DCert Buyer, Inc. Digicert Buyer T/L     |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 3,734         | 3,734     | 3,720       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 3,724                                                       | 0                                                 | 10                                     | 10                                  | 102                                                                 | 10/16/2026                                |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

E14.6

| 1                    | 2                                        | 3       | 4             | 5                                  | 6                         | 7             | 8         | 9           | 10                                        | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                              | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|---------|---------------|------------------------------------|---------------------------|---------------|-----------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |         |               |                                    |                           |               |           |             |                                           | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                                 |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              | Foreign | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 24982L-AB-1          | Dermatology Intermediate Holdings III, L |         | 08/23/2023    | UBS WARBURG LLC                    | XXX                       | 82,492        | 83,217    | 81,553      | 80,928                                    | 801                                        | 165                                       | 0                                                         | 966                                  | 0                                          | 81,894                                          | 0                                        | 598                              | 598                           | 4,360                                                | 03/23/2029                       |
| 24982L-AD-7          | Dermatology Intermediate Holdings III, L |         | 08/23/2023    | Direct                             | XXX                       | 13,770        | 13,890    | 13,890      | 13,508                                    | 382                                        | 0                                         | 0                                                         | 382                                  | 0                                          | 13,890                                          | 0                                        | (121)                            | (121)                         | 574                                                  | 03/23/2029                       |
| 25213Y-AU-9          | AL-KO VT HOLDINGS, GMBH                  |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 1,096         | 1,096     | 1,075       | 656                                       | 75                                         | 1                                         | 0                                                         | 76                                   | 0                                          | 1,094                                           | 0                                        | 2                                | 2                             | 59                                                   | 09/29/2028                       |
| 26658N-AP-4          | Engineered Machinery Holdings, Inc.      |         | 12/29/2023    | Various                            | XXX                       | 46,925        | 47,125    | 45,847      | 42,585                                    | 272                                        | 34                                        | 0                                                         | 306                                  | 0                                          | 45,966                                          | 0                                        | 960                              | 960                           | 1,554                                                | 05/22/2028                       |
| 28031F-AD-2          | Edgewater Generation, L.L.C. Edgewater ( |         | 01/11/2023    | CREDIT SUISSE FIRST BOSTON GERMANY | XXX                       | 215,140       | 221,794   | 217,358     | 209,761                                   | 9,169                                      | 56                                        | 0                                                         | 9,225                                | 0                                          | 218,986                                         | 0                                        | (3,846)                          | (3,846)                       | 1,141                                                | 12/12/2025                       |
| 28622D-AB-6          | ELEVATE TEXTILES INC LAST OUT TL         |         | 12/29/2023    | Direct                             | XXX                       | 5,149         | 5,149     | 4,179       | 0                                         | 0                                          | 90                                        | 0                                                         | 90                                   | 0                                          | 5,149                                           | 0                                        | 0                                | 0                             | 93                                                   | 09/30/2027                       |
| 29279E-AB-8          | Energy Acquisition T/L (Electrical Compo |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 17,143        | 17,143    | 16,572      | 9,515                                     | 1,142                                      | 41                                        | 0                                                         | 1,183                                | 0                                          | 17,137                                          | 0                                        | 6                                | 6                             | 754                                                  | 06/26/2025                       |
| 29279E-AG-7          | Energy Acquisition LP                    |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 1,286         | 1,286     | 1,196       | 0                                         | 0                                          | 12                                        | 0                                                         | 12                                   | 0                                          | 1,264                                           | 0                                        | 22                               | 22                            | 26                                                   | 06/26/2025                       |
| 29426N-AT-1          | Epicor Software Corporation              |         | 12/04/2023    | NMRA                               | XXX                       | 253,890       | 252,000   | 249,480     | 0                                         | 0                                          | 134                                       | 0                                                         | 134                                  | 0                                          | 249,614                                         | 0                                        | 4,276                            | 4,276                         | 3,617                                                | 07/30/2027                       |
| 31187L-AB-9          | FleetPride, Inc.                         |         | 06/30/2023    | Direct                             | XXX                       | 421           | 421       | 418         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 421                                             | 0                                        | 0                                | 0                             | 1                                                    | 02/04/2026                       |
| 31187L-AG-8          | FleetPride, Inc.                         |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 4,828         | 4,828     | 4,792       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 4,798                                           | 0                                        | 29                               | 29                            | 79                                                   | 09/29/2028                       |
| 31556P-AB-3          | Fertitta Entertainment LLC               |         | 12/29/2023    | Various                            | XXX                       | 82,690        | 83,095    | 82,517      | 32,312                                    | 1,667                                      | 31                                        | 0                                                         | 1,698                                | 0                                          | 82,572                                          | 0                                        | 117                              | 117                           | 3,577                                                | 01/12/2029                       |
| 31773H-AB-8          | GIP Pilot Acquistion Partners, LP.       |         | 10/05/2023    | J.P. MORGAN SECURITIES INC.        | XXX                       | 168,694       | 169,000   | 168,155     | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 168,156                                         | 0                                        | 538                              | 538                           | 0                                                    | 09/30/2030                       |
| 31935H-AD-9          | First Brands Group, LLC.                 |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 8,684         | 8,684     | 8,611       | 7,691                                     | 407                                        | 8                                         | 0                                                         | 416                                  | 0                                          | 8,671                                           | 0                                        | 13                               | 13                            | 503                                                  | 03/24/2027                       |
| 31935H-AG-2          | First Brands Group, LLC.                 |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 10,000        | 10,000    | 9,350       | 9,780                                     | 0                                          | 96                                        | 0                                                         | 96                                   | 0                                          | 9,876                                           | 0                                        | 124                              | 124                           | 501                                                  | 03/30/2027                       |
| 33718F-AB-6          | First Student Bidco Inc                  |         | 12/27/2023    | RBC CAPITAL MARKETS                | XXX                       | 16,734        | 16,961    | 16,373      | 8,838                                     | 745                                        | 68                                        | 0                                                         | 814                                  | 0                                          | 16,816                                          | 0                                        | (82)                             | (82)                          | 735                                                  | 07/21/2028                       |
| 33718F-AD-2          | First Student Bidco Inc                  |         | 10/23/2023    | RBC CAPITAL MARKETS                | XXX                       | 20,601        | 21,205    | 20,663      | 18,612                                    | 1,596                                      | 75                                        | 0                                                         | 1,671                                | 0                                          | 20,818                                          | 0                                        | (217)                            | (217)                         | 1,014                                                | 07/21/2028                       |
| 33718F-AE-0          | First Student Bidco Inc                  |         | 10/02/2023    | Direct                             | XXX                       | 3,804         | 3,804     | 3,550       | 2,702                                     | 0                                          | 20                                        | 0                                                         | 20                                   | 0                                          | 3,804                                           | 0                                        | 0                                | 0                             | 102                                                  | 07/21/2028                       |
| 33718F-AF-7          | First Student Bidco Inc                  |         | 11/09/2023    | Direct                             | XXX                       | 15,001        | 15,001    | 13,801      | 13,897                                    | 0                                          | 1,104                                     | 0                                                         | 1,104                                | 0                                          | 15,001                                          | 0                                        | 0                                | 0                             | 983                                                  | 07/21/2028                       |
| 34416D-AY-4          | Focus Financial Partners, LLC.           |         | 12/29/2023    | Various                            | XXX                       | 53,530        | 54,205    | 53,157      | 0                                         | 0                                          | 4                                         | 0                                                         | 4                                    | 0                                          | 53,161                                          | 0                                        | 369                              | 369                           | 5                                                    | 06/30/2028                       |
| 35039K-AB-2          | Foundation Building Materials Holding Co |         | 12/29/2023    | Various                            | XXX                       | 297,562       | 302,470   | 300,600     | 238,555                                   | 13,815                                     | 118                                       | 0                                                         | 13,933                               | 0                                          | 300,856                                         | 0                                        | (3,294)                          | (3,294)                       | 11,607                                               | 02/03/2028                       |
| 36649X-AC-2          | Garrett LX III S.a r.l.                  |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 16,059        | 16,059    | 15,779      | 8,929                                     | 171                                        | 13                                        | 0                                                         | 184                                  | 0                                          | 16,045                                          | 0                                        | 14                               | 14                            | 582                                                  | 03/06/2028                       |
| 37147Q-AC-2          | Generation Bridge II, LLC                |         | 08/22/2023    | Direct                             | XXX                       | 233,339       | 233,339   | 230,941     | 231,183                                   | 21                                         | 2,135                                     | 0                                                         | 2,157                                | 0                                          | 233,339                                         | 0                                        | 0                                | 0                             | 14,308                                               | 02/23/2029                       |
| 37147Q-AD-0          | Generation Bridge II, LLC                |         | 08/22/2023    | Direct                             | XXX                       | 26,570        | 26,570    | 26,294      | 26,324                                    | 0                                          | 246                                       | 0                                                         | 246                                  | 0                                          | 26,570                                          | 0                                        | 0                                | 0                             | 1,429                                                | 02/23/2029                       |
| 37147Y-AB-7          | Generation Bridge II, LLC                |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 18,799        | 18,799    | 18,611      | 0                                         | 0                                          | 10                                        | 0                                                         | 10                                   | 0                                          | 18,653                                          | 0                                        | 146                              | 146                           | 551                                                  | 08/31/2029                       |
| 37610G-AE-8          | Recorded Books Inc.                      |         | 12/15/2023    | Direct                             | XXX                       | 595,000       | 595,000   | 594,931     | 580,762                                   | 14,194                                     | 45                                        | 0                                                         | 14,238                               | 0                                          | 595,000                                         | 0                                        | 0                                | 0                             | 43,441                                               | 08/29/2025                       |
| 38046J-AB-0          | Gogo Intermediate Holdings LLC           |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 59,888        | 59,888    | 59,573      | 58,305                                    | 336                                        | 19                                        | 0                                                         | 355                                  | 0                                          | 59,885                                          | 0                                        | 3                                | 3                             | 2,483                                                | 05/31/2028                       |
| 38101J-AE-6          | Golden Entertainment, Inc.               |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 455           | 455       | 452         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 453                                             | 0                                        | 2                                | 2                             | 17                                                   | 05/18/2030                       |
| 38750B-AB-3          | Granite Generation LLC Granite Generatio |         | 11/30/2023    | Direct                             | XXX                       | 1,531         | 1,531     | 1,493       | 0                                         | 0                                          | 4                                         | 0                                                         | 4                                    | 0                                          | 1,531                                           | 0                                        | 0                                | 0                             | 41                                                   | 11/07/2026                       |
| 39479U-AQ-6          | Genesys Telecommunications Laboratories, |         | 11/08/2023    | MORGAN STANLEY AND CO INC          | XXX                       | 189,029       | 188,120   | 183,502     | 176,704                                   | 3,588                                      | 776                                       | 0                                                         | 4,364                                | 0                                          | 184,811                                         | 0                                        | 4,218                            | 4,218                         | 13,289                                               | 12/01/2027                       |
| 410346-AX-8          | Hanesbrands Inc.                         |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 1,005         | 1,005     | 995         | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 1,002                                           | 0                                        | 3                                | 3                             | 49                                                   | 02/14/2030                       |
| 41151P-AP-0          | Harbor Freight Tools USA, Inc.           |         | 11/08/2023    | Direct                             | XXX                       | 8,234         | 8,234     | 8,104       | 0                                         | 0                                          | 14                                        | 0                                                         | 14                                   | 0                                          | 8,234                                           | 0                                        | 0                                | 0                             | 368                                                  | 10/19/2027                       |
| 41587C-AR-9          | Harsco Corporation                       |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 677           | 677       | 662         | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 670                                             | 0                                        | 7                                | 7                             | 13                                                   | 03/10/2028                       |
| 42236W-AQ-0          | Heartland Dental, LLC                    |         | 05/17/2023    | Direct                             | XXX                       | 360,701       | 362,122   | 360,311     | 335,868                                   | 25,164                                     | 371                                       | 0                                                         | 25,534                               | 0                                          | 361,403                                         | 0                                        | (701)                            | (701)                         | 23,450                                               | 04/30/2025                       |
| 42236W-AV-9          | Heartland Dental, LLC                    |         | 12/29/2023    | Various                            | XXX                       | 100,049       | 101,733   | 98,282      | 0                                         | 0                                          | 73                                        | 0                                                         | 73                                   | 0                                          | 98,460                                          | 0                                        | 1,589                            | 1,589                         | 845                                                  | 05/01/2028                       |
| 42328D-AH-1          | Helios Software Holdings, Inc.           |         | 12/12/2023    | UBS WARBURG LLC                    | XXX                       | 403,660       | 405,000   | 388,800     | 0                                         | 0                                          | 801                                       | 0                                                         | 801                                  | 0                                          | 389,601                                         | 0                                        | 14,059                           | 14,059                        | 7,164                                                | 07/18/2030                       |
| 42351E-AB-2          | Help/Systems Holdings, Inc.              |         | 12/29/2023    | Various                            | XXX                       | 503,454       | 522,086   | 513,961     | 428,843                                   | 45,961                                     | 1,265                                     | 0                                                         | 47,226                               | 0                                          | 516,083                                         | 0                                        | (12,629)                         | (12,629)                      | 33,874                                               | 11/19/2026                       |
| 42703U-AG-0          | Hercules Achievement, Inc.               |         | 01/12/2023    | CITIBANK                           | XXX                       | 24,250        | 25,000    | 22,875      | 24,056                                    | 20                                         | 22                                        | 0                                                         | 42                                   | 0                                          | 24,098                                          | 0                                        | 152                              | 152                           | 0                                                    | 12/16/2024                       |
| 42703U-AH-8          | Hercules Achievement, Inc.               |         | 12/29/2023    | Various                            | XXX                       | 167,296       | 171,407   | 159,751     | 102,784                                   | 718                                        | 1,132                                     | 0                                                         | 1,850                                | 0                                          | 165,635                                         | 0                                        | 1,661                            | 1,661                         | 11,757                                               | 12/16/2026                       |
| 42778E-AF-8          | Herschend Entertainment Co LLC           |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 1,545         | 1,545     | 1,528       | 1,538                                     | 3                                          | 2                                         | 0                                                         | 5                                    | 0                                          | 1,543                                           | 0                                        | 3                                | 3                             | 82                                                   | 08/18/2028                       |
| 43538J-AC-3          | Holley Purchaser, Inc.                   |         | 12/29/2023    | Redemption @ 100.00                | XXX                       | 13,910        | 13,910    | 12,778      | 5,230                                     | 801                                        | 51                                        | 0                                                         | 852                                  | 0                                          | 13,905                                          | 0                                        | 5                                | 5                             | 452                                                  | 11/10/2028                       |
| 44325H-AD-0          | Hoya Midco, LLC                          |         | 12/29/2023    | Various                            | XXX                       | 388,339       | 390,689   | 387,749     | 382,974                                   | 3,787                                      | 54                                        | 0                                                         | 3,841                                | 0                                          | 388,210                                         | 0                                        | 129                              | 129                           | 2,263                                                | 01/26/2029                       |
| 44988L-AH-0          | IRB Holding Corporation                  |         | 12/05/2023    | Various                            | XXX                       | 247,959       | 248,000   | 245,594     | 0                                         | 0                                          | 339                                       | 0                                                         | 339                                  | 0                                          | 245,934                                         | 0                                        | 2,025                            | 2,025                         | 12,780                                               | 12/15/2027                       |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                                  | 3       | 4             | 5                        | 6                         | 7             | 8         | 9           | 10                                        | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                              | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|--------------------------------------------------------------------|---------|---------------|--------------------------|---------------------------|---------------|-----------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                                                    |         |               |                          |                           |               |           |             |                                           | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                                 |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                                                        | Foreign | Disposal Date | Name of Purchaser        | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 45173J-AQ-7          | II-VI Incorporated                                                 |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 11,613        | 11,613    | 11,518      | 0                                         | 0                                          | 7                                         | 0                                                         | 7                                    | 0                                          | 11,583                                          | 0                                        | 30                               | 30                            | 230                                                  | 06/29/2029                       |
| 45323K-AD-2          | Imprivata, Inc.                                                    |         | 12/29/2023    | Various                  | XXX                       | 985           | 985       | 960         | 350                                       | 237                                        | 3                                         | 0                                                         | 239                                  | 0                                          | 979                                             | 0                                        | 6                                | 6                             | 46                                                   | 12/01/2027                       |
| 45567Y-AJ-4          | Micro Holding Corp.                                                |         | 05/05/2023    | Direct                   | XXX                       | 227,798       | 227,798   | 215,269     | 217,720                                   | 0                                          | 10,078                                    | 0                                                         | 10,078                               | 0                                          | 227,798                                         | 0                                        | 0                                | 0                             | 6,561                                                | 09/13/2024                       |
| 45567Y-AL-9          | Micro Holding Corp.                                                |         | 04/25/2023    | Direct                   | XXX                       | 118,406       | 118,406   | 118,110     | 114,896                                   | 3,328                                      | 181                                       | 0                                                         | 3,510                                | 0                                          | 118,406                                         | 0                                        | 0                                | 0                             | 3,410                                                | 09/13/2024                       |
| 45567Y-AN-5          | Micro Holding Corp.                                                |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 5,278         | 5,278     | 5,136       | 0                                         | 0                                          | 9                                         | 0                                                         | 9                                    | 0                                          | 5,219                                           | 0                                        | 59                               | 59                            | 181                                                  | 05/03/2028                       |
| 46049B-AB-7          | Elevate Textiles T/L (International Text Elevate Textiles 2nd Lien |         | 06/23/2023    | Direct                   | XXX                       | 281,684       | 623,603   | 352,917     | 393,396                                   | 101,435                                    | 1,535                                     | 143,449                                                   | (40,479)                             | 0                                          | 352,917                                         | 0                                        | (71,234)                         | (71,234)                      | 14,413                                               | 05/01/2024                       |
| 46049B-AD-3          | (International                                                     |         | 06/23/2023    | RESTRUCTURE              | XXX                       | 0             | 261,500   | 28,111      | 66,029                                    | 43,801                                     | 0                                         | 81,719                                                    | (37,918)                             | 0                                          | 28,111                                          | 0                                        | (28,111)                         | (28,111)                      | 8,516                                                | 05/01/2025                       |
| 46583D-AF-6          | Ivanti Software, Inc.                                              |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 4,659         | 4,659     | 4,413       | 2,592                                     | 605                                        | 14                                        | 0                                                         | 619                                  | 0                                          | 4,656                                           | 0                                        | 2                                | 2                             | 190                                                  | 12/01/2027                       |
| 46583D-AG-4          | Ivanti Software, Inc.                                              |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 3,092         | 3,092     | 2,628       | 0                                         | 0                                          | 26                                        | 0                                                         | 26                                   | 0                                          | 2,654                                           | 0                                        | 438                              | 438                           | 18                                                   | 12/01/2027                       |
| 48254E-AB-7          | KKR Apple Bidco, LLC                                               |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 1,215         | 1,215     | 1,186       | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 1,207                                           | 0                                        | 9                                | 9                             | 22                                                   | 09/22/2028                       |
| 48254E-AF-8          | KKR Apple Bidco, LLC                                               |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 1,193         | 1,193     | 1,190       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,190                                           | 0                                        | 3                                | 3                             | 3                                                    | 09/22/2028                       |
| 50011J-AB-6          | Kodiak Building Partners Inc.                                      |         | 04/24/2023    | RBC CAPITAL MARKETS      | XXX                       | 175,036       | 180,616   | 175,652     | 168,027                                   | 8,081                                      | 300                                       | 0                                                         | 8,381                                | 0                                          | 176,408                                         | 0                                        | (1,372)                          | (1,372)                       | 4,727                                                | 03/31/2028                       |
| 50179J-AB-4          | LBM Borrower, LLC                                                  |         | 12/29/2023    | Various                  | XXX                       | 356,391       | 381,231   | 359,070     | 325,758                                   | 32,146                                     | 1,531                                     | 0                                                         | 33,677                               | 0                                          | 361,201                                         | 0                                        | (4,810)                          | (4,810)                       | 14,117                                               | 12/31/2027                       |
| 50226B-AH-1          | LSF9 Atlantis Holdings, LLC                                        |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 59,481        | 59,481    | 57,204      | 56,651                                    | 75                                         | 259                                       | 0                                                         | 334                                  | 0                                          | 58,708                                          | 0                                        | 773                              | 773                           | 3,703                                                | 03/31/2029                       |
| 51187G-AK-8          | Lakeland Tours, LLC                                                |         | 06/06/2023    | Direct                   | XXX                       | 346,255       | 346,255   | 208,197     | 262,776                                   | 8,023                                      | 75,455                                    | 0                                                         | 83,479                               | 0                                          | 346,255                                         | 0                                        | 0                                | 0                             | 22,500                                               | 09/25/2025                       |
| 51187G-AP-7          | Lakeland Tours, LLC                                                |         | 06/01/2023    | ADJUSTMENT               | XXX                       | (4,581)       | 0         | 0           | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                               | 0                                        | (4,581)                          | (4,581)                       | 0                                                    | 09/25/2023                       |
| 51809E-AB-1          | Lasership, Inc.                                                    |         | 12/29/2023    | Direct                   | XXX                       | 13,445        | 13,445    | 11,843      | 3,896                                     | 1,545                                      | 91                                        | 0                                                         | 1,637                                | 0                                          | 13,445                                          | 0                                        | 0                                | 0                             | 449                                                  | 04/28/2028                       |
| 52602K-AC-2          | LENDINGTREE, INC.                                                  |         | 03/10/2023    | TRUIST                   | XXX                       | 120,596       | 137,310   | 137,310     | 121,863                                   | 15,447                                     | 0                                         | 0                                                         | 15,447                               | 0                                          | 137,310                                         | 0                                        | (16,714)                         | (16,714)                      | 2,896                                                | 08/24/2028                       |
| 53226G-AK-7          | Lightstone Holdco LLC                                              |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 2,343,633     | 2,465,418 | 2,297,485   | 741,930                                   | 74,681                                     | 14,841                                    | 0                                                         | 89,522                               | 0                                          | 2,343,633                                       | 0                                        | 0                                | 0                             | 126,854                                              | 02/01/2027                       |
| 53226G-AL-5          | Lightstone Holdco LLC                                              |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 132,569       | 139,458   | 129,958     | 41,968                                    | 4,224                                      | 840                                       | 0                                                         | 5,064                                | 0                                          | 132,569                                         | 0                                        | 0                                | 0                             | 7,176                                                | 02/01/2027                       |
| 54912F-AD-2          | Loyalty Ventures Inc.                                              |         | 07/24/2023    | COWEN                    | XXX                       | 26,063        | 143,245   | 13,011      | 56,940                                    | 82,621                                     | 7,614                                     | 126,741                                                   | (36,506)                             | 0                                          | 20,434                                          | 0                                        | 5,629                            | 5,629                         | (6,141)                                              | 10/08/2027                       |
| 55316H-AB-1          | Genesee & Wyoming Inc.                                             |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 1,693         | 1,693     | 1,689       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,692                                           | 0                                        | 1                                | 1                             | 41                                                   | 12/30/2026                       |
| 55336C-AJ-1          | MI Windows and Doors, LLC                                          |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 8,043         | 8,043     | 8,003       | 4,689                                     | 59                                         | 1                                         | 0                                                         | 60                                   | 0                                          | 8,043                                           | 0                                        | 0                                | 0                             | 338                                                  | 12/18/2027                       |
| 55345L-AC-5          | MRC Global (US) Inc.                                               |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 2,248         | 2,248     | 2,203       | 1,337                                     | 0                                          | 14                                        | 0                                                         | 14                                   | 0                                          | 2,242                                           | 0                                        | 6                                | 6                             | 94                                                   | 09/20/2024                       |
| 55759V-AB-4          | Madison IAQ LLC                                                    |         | 12/13/2023    | Redemption @ 100.00      | XXX                       | 1,032         | 1,032     | 1,006       | 347                                       | 25                                         | 2                                         | 0                                                         | 27                                   | 0                                          | 1,031                                           | 0                                        | 1                                | 1                             | 40                                                   | 06/16/2028                       |
| 56388V-AD-7          | Mannington Mills, Inc.                                             |         | 10/05/2023    | RBC CAPITAL MARKETS      | XXX                       | 228,545       | 257,948   | 256,112     | 205,069                                   | 51,247                                     | 366                                       | 0                                                         | 51,612                               | 0                                          | 256,681                                         | 0                                        | (28,136)                         | (28,136)                      | 14,797                                               | 08/06/2026                       |
| 57165K-AB-2          | RED PLANET BORROWER, LLC                                           |         | 12/29/2023    | Various                  | XXX                       | 105,702       | 110,017   | 106,629     | 30,723                                    | 19,353                                     | 106                                       | 0                                                         | 19,459                               | 0                                          | 106,780                                         | 0                                        | (1,078)                          | (1,078)                       | 4,827                                                | 09/24/2028                       |
| 57723C-AR-0          | MATTRESS FIRM, INC.                                                |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 10,532        | 10,532    | 10,105      | 7,289                                     | 876                                        | 56                                        | 0                                                         | 931                                  | 0                                          | 10,501                                          | 0                                        | 31                               | 31                            | 572                                                  | 09/22/2028                       |
| 57810J-AC-2          | Amynta T/L (FeeCo) (Mayfield)                                      |         | 02/28/2023    | Direct                   | XXX                       | 738,727       | 738,727   | 723,650     | 694,404                                   | 38,292                                     | 6,032                                     | 0                                                         | 44,324                               | 0                                          | 738,727                                         | 0                                        | 0                                | 0                             | 11,045                                               | 02/28/2025                       |
| 59408U-AB-3          | Michaels Stores, Inc.                                              |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 10,858        | 10,858    | 10,259      | 5,667                                     | 855                                        | 23                                        | 0                                                         | 878                                  | 0                                          | 10,838                                          | 0                                        | 20                               | 20                            | 484                                                  | 04/07/2028                       |
| 59835X-AC-8          | Midwest Physician Administrative Service                           |         | 08/07/2023    | Various                  | XXX                       | 394,064       | 433,558   | 413,393     | 397,430                                   | 16,311                                     | 2,468                                     | 0                                                         | 18,780                               | 0                                          | 416,210                                         | 0                                        | (22,146)                         | (22,146)                      | 11,806                                               | 03/31/2028                       |
| 60672H-AC-7          | Mitnick Corporate Purchase, Inc                                    |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 1,820         | 1,820     | 1,772       | 0                                         | 0                                          | 3                                         | 0                                                         | 3                                    | 0                                          | 1,794                                           | 0                                        | 26                               | 26                            | 40                                                   | 05/02/2029                       |
| 60935Q-AP-1          | Moneygram International, Inc.                                      |         | 06/01/2023    | Direct                   | XXX                       | 281,105       | 281,105   | 279,699     | 279,787                                   | 303                                        | 1,015                                     | 0                                                         | 1,318                                | 0                                          | 281,105                                         | 0                                        | 0                                | 0                             | 10,989                                               | 07/14/2026                       |
| 62014T-AB-6          | Motus Operations, LLC                                              |         | 12/29/2023    | Various                  | XXX                       | 271,141       | 273,834   | 268,186     | 154,795                                   | 11,168                                     | 295                                       | 0                                                         | 11,463                               | 0                                          | 268,692                                         | 0                                        | 2,450                            | 2,450                         | 13,357                                               | 11/03/2028                       |
| 62871N-AM-7          | NAB Holdings, LLC                                                  |         | 12/29/2023    | Various                  | XXX                       | 245,625       | 245,035   | 244,383     | 233,748                                   | 6,594                                      | 87                                        | 0                                                         | 6,680                                | 0                                          | 244,613                                         | 0                                        | 1,012                            | 1,012                         | 11,053                                               | 01/17/2028                       |
| 62984C-AD-5          | Naked Juice LLC                                                    |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 474           | 474       | 437         | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 456                                             | 0                                        | 18                               | 18                            | 11                                                   | 01/24/2029                       |
| 63035H-AC-3          | Napa Management Services Corporation                               |         | 12/29/2023    | Various                  | XXX                       | 814,270       | 1,009,439 | 905,270     | 567,933                                   | 128,375                                    | 7,389                                     | 0                                                         | 135,764                              | 0                                          | 916,148                                         | 0                                        | (101,878)                        | (101,878)                     | 67,267                                               | 02/16/2029                       |
| 63689E-AK-1          | National Mentor Holdings, Inc.                                     |         | 06/01/2023    | ADJUSTMENT               | XXX                       | (1,030)       | 0         | 0           | 0                                         | 0                                          | (10)                                      | 0                                                         | (10)                                 | 0                                          | (10)                                            | 0                                        | (1,020)                          | (1,020)                       | 0                                                    | 03/09/2026                       |
| 63909U-AB-9          | Nautilus Power, LLC                                                |         | 04/18/2023    | Direct                   | XXX                       | 357,070       | 368,453   | 356,602     | 279,737                                   | 81,183                                     | 2,902                                     | 0                                                         | 84,085                               | 0                                          | 363,822                                         | 0                                        | (6,752)                          | (6,752)                       | 9,477                                                | 05/16/2024                       |
| 63909U-AD-5          | Nautilus Power, LLC                                                |         | 11/28/2023    | Direct                   | XXX                       | 10,808        | 10,808    | 8,822       | 0                                         | 0                                          | 156                                       | 0                                                         | 156                                  | 0                                          | 10,808                                          | 0                                        | 0                                | 0                             | 264                                                  | 11/16/2026                       |
| 64911C-AB-3          | VAC T/L (Vacuumschmelze)                                           |         | 10/05/2023    | Direct                   | XXX                       | 808,863       | 808,863   | 804,819     | 722,582                                   | 85,059                                     | 1,222                                     | 0                                                         | 86,281                               | 0                                          | 808,863                                         | 0                                        | 0                                | 0                             | 46,923                                               | 03/10/2025                       |
| 66988Q-AB-5          | Novae LLC                                                          |         | 12/29/2023    | Various                  | XXX                       | 762,412       | 828,864   | 807,330     | 567,128                                   | 128,288                                    | 1,187                                     | 0                                                         | 129,475                              | 0                                          | 809,274                                         | 0                                        | (46,863)                         | (46,863)                      | 45,173                                               | 12/22/2028                       |
| 67526K-AC-3          | MediaOcean LLC                                                     |         | 04/19/2023    | JEFFERIES                | XXX                       | 353,214       | 371,755   | 362,256     | 339,412                                   | 23,399                                     | 529                                       | 0                                                         | 23,927                               | 0                                          | 363,340                                         | 0                                        | (10,126)                         | (10,126)                      | 10,223                                               | 12/11/2028                       |
| 67U54B-AC-0          | Oak Parent T/L (Augusta Sportswear)                                |         | 11/21/2023    | ANTARES CAPITAL HOLDINGS | XXX                       | 1,327,999     | 1,337,711 | 1,279,756   | 409,418                                   | 18,587                                     | 11,838                                    | 0                                                         | 30,425                               | 0                                          | 1,335,213                                       | 0                                        | (7,214)                          | (7,214)                       | 85,559                                               | 04/25/2025                       |
| 68250X-AB-7          | 19th Holdings Golf, LLC                                            |         | 12/29/2023    | Various                  | XXX                       | 150,090       | 150,785   | 149,844     | 133,407                                   | 11,751                                     | 69                                        | 0                                                         | 11,820                               | 0                                          | 150,222                                         | 0                                        | (132)                            | (132)                         | 6,747                                                | 01/26/2029                       |
| 68371Y-AN-3          | Open Text Corporation                                              | C       | 06/30/2023    | Direct                   | XXX                       | 1,325         | 1,325     | 1,285       | 1,323                                     | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 1,325                                           | 0                                        | 0                                | 0                             | 31                                                   | 01/31/2030                       |
| 68371Y-AP-8          | Open Text Corporation                                              |         | 12/29/2023    | Redemption @ 100.00      | XXX                       | 6,869         | 6,869     | 6,663       | 6,845                                     | 0                                          | 7                                         | 0                                                         | 7                                    | 0                                          | 6,852                                           | 0                                        | 17                               | 17                            | 86                                                   | 01/31/2030                       |
| 68764J-AB-7          | ORYX MIDSTREAM SERVICES PERMAN BASIN LL                            |         | 02/24/2023    | Adjustment               | XXX                       | 130,733       | 131,390   | 130,733     | 129,645                                   | 1,204                                      | 14                                        | 0                                                         | 1,218                                | 0                                          | 130,863                                         | 0                                        | (130)                            | (130)                         | 2,314                                                | 09/29/2028                       |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

E148

| 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<br>Identification | Description                              | Foreign | Disposal<br>Date | Name of Purchaser           | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 68764J-AD-3             | Oryx Midstream Services Permian Basin LL |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 4,376         | 4,376     | 4,345       | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 4,368                                                       | 0                                                 | 8                                      | 8                                   | 147                                                                 | 10/05/2028                                |
| 68778D-AB-4             | Oscar AcquisitionCo LLC                  |         | 12/29/2023       | Various                     | XXX                             | 563,569       | 569,099   | 548,863     | 530,419                                               | 13,018                                              | 1,725                                           | 0                                                                      | 14,742                                     | 0                                                   | 552,649                                                     | 0                                                 | 10,920                                 | 10,920                              | 30,412                                                              | 04/16/2029                                |
| 69291L-AB-2             | PECF USS Intermediate Holding III Corpor |         | 12/29/2023       | Various                     | XXX                             | 76,770        | 96,510    | 96,036      | 79,213                                                | 15,909                                              | 32                                              | 0                                                                      | 15,941                                     | 0                                                   | 96,333                                                      | 0                                                 | (19,563)                               | (19,563)                            | 4,280                                                               | 11/30/2028                                |
| 69338C-AH-4             | PG&E Corporation                         |         | 12/04/2023       | Direct                      | XXX                             | 676,161       | 676,161   | 670,725     | 184,267                                               | 354                                                 | 1,146                                           | 0                                                                      | 1,500                                      | 0                                                   | 676,161                                                     | 0                                                 | 0                                      | 0                                   | 28,797                                                              | 06/23/2027                                |
| 69403H-AL-4             | Pacific Bells LLC                        |         | 12/29/2023       | Various                     | XXX                             | 70,262        | 70,634    | 69,907      | 64,224                                                | 3,662                                               | 102                                             | 0                                                                      | 3,764                                      | 0                                                   | 70,164                                                      | 0                                                 | 98                                     | 98                                  | 2,272                                                               | 10/14/2028                                |
| 69417W-AB-7             | Pacific Dental Services, LLC             |         | 12/29/2023       | BNP FRANCE                  | XXX                             | 217,111       | 217,111   | 216,839     | 0                                                     | 0                                                   | 7                                               | 0                                                                      | 7                                          | 0                                                   | 216,846                                                     | 0                                                 | 265                                    | 265                                 | 1,349                                                               | 05/31/2028                                |
| 70477B-AE-2             | Vision Solutions, Inc.                   |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,080         | 1,080     | 1,017       | 0                                                     | 0                                                   | 4                                               | 0                                                                      | 4                                          | 0                                                   | 1,050                                                       | 0                                                 | 29                                     | 29                                  | 17                                                                  | 04/24/2028                                |
| 71911K-AC-8             | Parexel International Corporation        |         | 09/21/2023       | Various                     | XXX                             | 198,546       | 203,487   | 196,892     | 195,631                                               | 1,269                                               | 246                                             | 0                                                                      | 1,515                                      | 0                                                   | 197,145                                                     | 0                                                 | 1,401                                  | 1,401                               | 3,881                                                               | 11/15/2028                                |
| 71913B-AH-5             | Phoenix Guarantor Inc.                   |         | 12/29/2023       | Direct                      | XXX                             | 826           | 826       | 808         | 284                                                   | 8                                                   | 3                                               | 0                                                                      | 11                                         | 0                                                   | 826                                                         | 0                                                 | 0                                      | 0                                   | 29                                                                  | 03/05/2026                                |
| 72165N-BH-1             | Pilot Travel Centers LLC                 |         | 11/06/2023       | CITIBANK                    | XXX                             | 232,290       | 232,000   | 231,130     | 0                                                     | 0                                                   | 70                                              | 0                                                                      | 70                                         | 0                                                   | 231,200                                                     | 0                                                 | 1,090                                  | 1,090                               | 6,821                                                               | 08/04/2028                                |
| 72431H-AD-2             | Cornerstone Building Brands, Inc.        |         | 12/29/2023       | Various                     | XXX                             | 365,242       | 377,365   | 365,549     | 222,814                                               | 25,493                                              | 358                                             | 0                                                                      | 25,851                                     | 0                                                   | 366,444                                                     | 0                                                 | (1,202)                                | (1,202)                             | 13,233                                                              | 04/12/2028                                |
| 72813N-AU-9             | PlayPower, Inc.                          |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 9,073         | 9,073     | 8,075       | 3,423                                                 | 1,099                                               | 48                                              | 0                                                                      | 1,147                                      | 0                                                   | 9,071                                                       | 0                                                 | 2                                      | 2                                   | 345                                                                 | 05/08/2026                                |
| 72814C-AF-5             | Playtika Holding Corp.                   |         | 10/02/2023       | Direct                      | XXX                             | 596           | 596       | 590         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 596                                                         | 0                                                 | 0                                      | 0                                   | 9                                                                   | 03/13/2028                                |
| 73108R-AB-4             | Polaris Newco, LLC                       |         | 08/22/2023       | GOLDMAN SACHS AND CO.       | XXX                             | 188,662       | 197,995   | 197,500     | 180,247                                               | 17,315                                              | 63                                              | 0                                                                      | 17,378                                     | 0                                                   | 197,625                                                     | 0                                                 | (8,964)                                | (8,964)                             | 9,939                                                               | 06/02/2028                                |
| 73937U-AF-5             | Artera Services, LLC                     |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 6,682         | 6,682     | 6,217       | 3,288                                                 | 703                                                 | 51                                              | 0                                                                      | 755                                        | 0                                                   | 6,665                                                       | 0                                                 | 17                                     | 17                                  | 264                                                                 | 03/06/2025                                |
| 73937U-AK-4             | Artera Services, LLC                     |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 4,346         | 4,346     | 4,078       | 2,154                                                 | 448                                                 | 29                                              | 0                                                                      | 477                                        | 0                                                   | 4,337                                                       | 0                                                 | 9                                      | 9                                   | 177                                                                 | 03/06/2025                                |
| 74006L-AS-1             | Pre-Paid Legal Services, Inc.            |         | 12/29/2023       | Various                     | XXX                             | 645,859       | 650,702   | 641,009     | 495,081                                               | 13,936                                              | 1,071                                           | 0                                                                      | 15,007                                     | 0                                                   | 642,582                                                     | 0                                                 | 3,277                                  | 3,277                               | 34,932                                                              | 12/07/2028                                |
| 74142K-AF-6             | PRETIUM PKG HOLDINGS, INC.               |         | 09/29/2023       | Direct                      | XXX                             | 2,037         | 2,037     | 1,748       | 562                                                   | 134                                                 | 10                                              | 0                                                                      | 145                                        | 0                                                   | 2,037                                                       | 0                                                 | 0                                      | 0                                   | 19                                                                  | 09/22/2028                                |
| 74338U-AG-6             | Project Leopard Holdings, Inc.           |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 4,686         | 4,686     | 4,312       | 2,714                                                 | 80                                                  | 27                                              | 0                                                                      | 108                                        | 0                                                   | 4,575                                                       | 0                                                 | 111                                    | 111                                 | 261                                                                 | 07/20/2029                                |
| 74339V-AB-4             | Cloudera, Inc.                           |         | 10/31/2023       | J.P. MORGAN SECURITIES INC. | XXX                             | 32,753        | 33,640    | 31,926      | 30,020                                                | 300                                                 | 149                                             | 0                                                                      | 449                                        | 0                                                   | 32,095                                                      | 0                                                 | 658                                    | 658                                 | 1,212                                                               | 10/10/2028                                |
| 74530D-AC-9             | Pug LLC                                  |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,088         | 1,088     | 1,034       | 0                                                     | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 1,063                                                       | 0                                                 | 25                                     | 25                                  | 20                                                                  | 01/29/2027                                |
| 74530D-AG-0             | Pug LLC                                  |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,360         | 1,360     | 1,297       | 678                                                   | 140                                                 | 3                                               | 0                                                                      | 143                                        | 0                                                   | 1,359                                                       | 0                                                 | 1                                      | 1                                   | 66                                                                  | 02/13/2027                                |
| 74834Y-AN-2             | Quest Software US Holdings Inc.          |         | 10/31/2023       | J.P. MORGAN SECURITIES INC. | XXX                             | 499,350       | 594,021   | 476,559     | 439,682                                               | 24,331                                              | 18,093                                          | 0                                                                      | 42,424                                     | 0                                                   | 499,227                                                     | 0                                                 | 123                                    | 123                                 | 48,458                                                              | 02/01/2029                                |
| 74934K-AC-5             | Rough Country, LLC                       |         | 07/27/2023       | GOLUB CAPITAL               | XXX                             | 340,076       | 350,066   | 346,480     | 238,340                                               | 16,911                                              | 126                                             | 0                                                                      | 17,037                                     | 0                                                   | 346,742                                                     | 0                                                 | (6,666)                                | (6,666)                             | 10,263                                                              | 07/28/2028                                |
| 74934K-AD-3             | Rough Country, LLC                       |         | 01/17/2023       | GOLUB CAPITAL               | XXX                             | 298,035       | 333,000   | 331,335     | 298,591                                               | 33,038                                              | 11                                              | 0                                                                      | 33,609                                     | 0                                                   | 331,640                                                     | 0                                                 | (33,605)                               | (33,605)                            | 2,181                                                               | 07/26/2029                                |
| 75049E-AM-6             | RadNet Management, Inc.                  |         | 10/31/2023       | Direct                      | XXX                             | 25,705        | 25,705    | 25,559      | 7,924                                                 | 203                                                 | 12                                              | 0                                                                      | 215                                        | 0                                                   | 25,705                                                      | 0                                                 | 0                                      | 0                                   | 1,077                                                               | 04/28/2028                                |
| 75620F-AB-4             | STG Logistics, Inc.                      |         | 10/02/2023       | Direct                      | XXX                             | 6,000         | 6,000     | 5,828       | 2,917                                                 | 80                                                  | 7                                               | 0                                                                      | 87                                         | 0                                                   | 6,000                                                       | 0                                                 | 0                                      | 0                                   | 151                                                                 | 04/28/2028                                |
| 75972J-AB-0             | RENAISSANCE HOLDING CORP                 |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 473           | 473       | 458         | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 460                                                         | 0                                                 | 13                                     | 13                                  | 32                                                                  | 04/05/2030                                |
| 75972J-AE-4             | Renaissance Holding Corp                 |         | 11/02/2023       | Direct                      | XXX                             | 913,000       | 913,000   | 880,218     | 844,142                                               | 40,630                                              | 28,229                                          | 0                                                                      | 68,858                                     | 0                                                   | 913,000                                                     | 0                                                 | 0                                      | 0                                   | 71,975                                                              | 05/29/2026                                |
| 75972J-AG-9             | Renaissance Holding Corp                 |         | 03/31/2023       | Direct                      | XXX                             | 68,655        | 68,655    | 66,595      | 65,840                                                | 973                                                 | 1,842                                           | 0                                                                      | 2,815                                      | 0                                                   | 68,655                                                      | 0                                                 | 0                                      | 0                                   | 2,069                                                               | 04/05/2030                                |
| 76100L-AH-5             | Research Now T/L B (Survey Sampling)     |         | 12/29/2023       | Various                     | XXX                             | 299,653       | 399,305   | 393,484     | 291,967                                               | 99,444                                              | 1,361                                           | 0                                                                      | 100,805                                    | 0                                                   | 397,933                                                     | 0                                                 | (98,280)                               | (98,280)                            | 36,932                                                              | 12/20/2024                                |
| 76680Y-AG-7             | Ring Container Technologies Group, LLC   |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 2,872         | 2,872     | 2,859       | 1,709                                                 | 20                                                  | 1                                               | 0                                                                      | 21                                         | 0                                                   | 2,871                                                       | 0                                                 | 1                                      | 1                                   | 124                                                                 | 08/04/2028                                |
| 77313D-AW-1             | Rocket Software, Inc.                    |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,046         | 1,046     | 1,024       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 1,025                                                       | 0                                                 | 21                                     | 21                                  | 26                                                                  | 11/28/2028                                |
| 78466Y-AN-8             | SRS Distribution Inc.                    |         | 10/25/2023       | BANK OF AMERICA             | XXX                             | 570,811       | 574,928   | 562,316     | 234,526                                               | 9,845                                               | 851                                             | 0                                                                      | 10,696                                     | 0                                                   | 563,646                                                     | 0                                                 | 7,165                                  | 7,165                               | 21,869                                                              | 05/19/2028                                |
| 78466Y-AQ-1             | SRS Distribution Inc.                    |         | 10/31/2023       | Direct                      | XXX                             | 985           | 985       | 967         | 479                                                   | 21                                                  | 1                                               | 0                                                                      | 22                                         | 0                                                   | 985                                                         | 0                                                 | 0                                      | 0                                   | 30                                                                  | 06/02/2028                                |
| 80875A-AT-8             | Scientific Games Corporation             |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 2,463         | 2,463     | 2,449       | 1,468                                                 | 14                                                  | 1                                               | 0                                                                      | 15                                         | 0                                                   | 2,458                                                       | 0                                                 | 4                                      | 4                                   | 84                                                                  | 04/06/2029                                |
| 81271E-AC-5             | Seattle SpinCo, Inc.                     |         | 01/31/2023       | Direct                      | XXX                             | 579,422       | 579,422   | 573,627     | 574,684                                               | 0                                                   | 4,737                                           | 0                                                                      | 4,737                                      | 0                                                   | 579,422                                                     | 0                                                 | 0                                      | 0                                   | 5,582                                                               | 02/28/2027                                |
| 816194-AX-2             | Select Medical Corporation               |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 2,052         | 2,052     | 2,042       | 0                                                     | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 2,047                                                       | 0                                                 | 5                                      | 5                                   | 49                                                                  | 03/06/2027                                |
| 81989L-AC-2             | Sharp Midco LLC                          |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 16,605        | 16,605    | 16,415      | 9,474                                                 | 529                                                 | 7                                               | 0                                                                      | 536                                        | 0                                                   | 16,596                                                      | 0                                                 | 9                                      | 9                                   | 737                                                                 | 01/31/2029                                |
| 83304C-AB-8             | Snap One Holdings Corp.                  |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 12,343        | 12,343    | 11,962      | 6,825                                                 | 588                                                 | 16                                              | 0                                                                      | 604                                        | 0                                                   | 12,316                                                      | 0                                                 | 26                                     | 26                                  | 548                                                                 | 12/31/2028                                |
| 83417U-AK-2             | SolarWinds Holdings, Inc.                |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 575           | 575       | 575         | 0                                                     | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 575                                                         | 0                                                 | 1                                      | 1                                   | 7                                                                   | 02/05/2027                                |
| 84673E-AB-5             | PQ Performance Chemicals                 |         | 12/19/2023       | Redemption @ 100.00         | XXX                             | 4,850         | 4,850     | 4,803       | 2,698                                                 | 62                                                  | 4                                               | 0                                                                      | 65                                         | 0                                                   | 4,846                                                       | 0                                                 | 5                                      | 5                                   | 196                                                                 | 08/02/2028                                |
| 84748E-AF-7             | SPECIALTY BUILDING PRODUCTS, INC.        |         | 12/29/2023       | Redemption @ 100.00         | XXX                             | 1,293         | 1,293     | 1,253       | 699                                                   | 77                                                  | 2                                               | 0                                                                      | 79                                         | 0                                                   | 1,291                                                       | 0                                                 | 1                                      | 1                                   | 55                                                                  | 10/05/2028                                |
| 84763N-AB-6             | Spectrum Holdings T/L (PPC Industries/KP |         | 04/05/2023       | ANTARES CAPITAL HOLDINGS    | XXX                             | 336,215       | 357,616   | 357,169     | 326,643                                               | 30,908                                              | 9                                               | 0                                                                      | 30,917                                     | 0                                                   | 357,560                                                     | 0                                                 | (21,344)                               | (21,344)                            | 7,992                                                               | 01/31/2025                                |

Annual Statement for the Year 2023 of the James River Insurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                        | 3       | 4             | 5                            | 6                         | 7             | 8         | 9           | 10                                        | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                              | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|------------------------------------------|---------|---------------|------------------------------|---------------------------|---------------|-----------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                          |         |               |                              |                           |               |           |             |                                           | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                                 |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                              | Foreign | Disposal Date | Name of Purchaser            | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 86736L-AG-8          | Sungard As New Holdings III, LLC         |         | 06/01/2023    | ADJUSTMENT                   | XXX                       | (354)         | 0         | 0           | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 0                                               | 0                                        | (354)                            | (354)                         | 826                                                  | 07/01/2024                       |
| 86803Y-AB-9          | CORNERSTONE ONDEMAND, INC.               |         | 03/02/2023    | J.P. MORGAN SECURITIES INC.  | XXX                       | 91,684        | 99,932    | 99,432      | 88,939                                    | 10,578                                     | 7                                         | 0                                                         | 10,585                               | 0                                          | 99,524                                          | 0                                        | (7,840)                          | (7,840)                       | 888                                                  | 10/31/2028                       |
| 87167X-AC-7          | Syndigo LLC                              |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 4,548         | 4,548     | 4,380       | 2,481                                     | 245                                        | 8                                         | 0                                                         | 254                                  | 0                                          | 4,536                                           | 0                                        | 12                               | 12                            | 224                                                  | 12/10/2027                       |
| 87266U-AB-5          | TMF Sapphire Bidco B.V.                  | C       | 11/15/2023    | Hong Kong Shanghai Bank Corp | XXX                       | 64,565        | 64,000    | 62,720      | 0                                         | 0                                          | 57                                        | 0                                                         | 57                                   | 0                                          | 62,777                                          | 0                                        | 1,788                            | 1,788                         | 886                                                  | 05/05/2028                       |
| 87403U-AB-9          | TAILWIND SMITH (ANVIL INTERNATIONAL) T/L |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 19,247        | 19,247    | 18,759      | 10,667                                    | 1,068                                      | 41                                        | 0                                                         | 1,109                                | 0                                          | 19,205                                          | 0                                        | 42                               | 42                            | 892                                                  | 05/28/2026                       |
| 87854H-AC-0          | Technimark LLC                           |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 3,301         | 3,301     | 3,245       | 1,801                                     | 186                                        | 2                                         | 0                                                         | 188                                  | 0                                          | 3,297                                           | 0                                        | 3                                | 3                             | 153                                                  | 07/31/2028                       |
| 88037H-AN-4          | Tenneco Inc.                             |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 1,161         | 1,161     | 941         | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 943                                             | 0                                        | 219                              | 219                           | 0                                                    | 11/17/2028                       |
| 88037H-AP-9          | Tenneco Inc.                             |         | 12/01/2023    | CITIBANK                     | XXX                       | 115,575       | 138,000   | 117,300     | 0                                         | 0                                          | 1,127                                     | 0                                                         | 1,127                                | 0                                          | 118,427                                         | 0                                        | (2,852)                          | (2,852)                       | 3,368                                                | 11/17/2028                       |
| 88675U-AB-8          | Tiger Acquisition, LLC                   |         | 10/31/2023    | Direct                       | XXX                       | 3,010         | 3,010     | 2,952       | 1,451                                     | 68                                         | 3                                         | 0                                                         | 71                                   | 0                                          | 3,010                                           | 0                                        | 0                                | 0                             | 88                                                   | 05/24/2028                       |
| 89435T-AB-0          | Traverse Midstream Partners LLC          |         | 03/28/2023    | Direct                       | XXX                       | 3,828         | 3,828     | 3,799       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 3,828                                           | 0                                        | 0                                | 0                             | 19                                                   | 02/14/2028                       |
| 89969K-AH-0          | Samsonite International S.A.             | C       | 12/29/2023    | Redemption @ 100.00          | XXX                       | 761           | 761       | 757         | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 760                                             | 0                                        | 2                                | 2                             | 24                                                   | 06/05/2030                       |
| 90343K-AR-3          | U.S. SILICA COMPANY, INC.                |         | 03/23/2023    | Direct                       | XXX                       | 358,913       | 358,913   | 350,327     | 351,763                                   | 0                                          | 7,150                                     | 0                                                         | 7,150                                | 0                                          | 358,913                                         | 0                                        | 0                                | 0                             | 7,706                                                | 05/01/2025                       |
| 90343K-AV-4          | U.S. Silica Company                      |         | 12/29/2023    | Various                      | XXX                       | 72,534        | 73,183    | 70,987      | 0                                         | 0                                          | 84                                        | 0                                                         | 84                                   | 0                                          | 71,437                                          | 0                                        | 1,097                            | 1,097                         | 1,372                                                | 02/28/2030                       |
| 90347B-AJ-7          | Axalta Coating Systems US Holdings INC   | C       | 02/27/2023    | Various                      | XXX                       | 142,533       | 142,000   | 140,580     | 140,580                                   | 0                                          | 35                                        | 0                                                         | 35                                   | 0                                          | 140,615                                         | 0                                        | 1,918                            | 1,918                         | 1,291                                                | 12/31/2029                       |
| 90932R-AJ-3          | United Airlines, Inc.                    |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 256,662       | 256,662   | 254,943     | 249,602                                   | 2,755                                      | 161                                       | 0                                                         | 2,916                                | 0                                          | 256,654                                         | 0                                        | 8                                | 8                             | 16,244                                               | 04/14/2028                       |
| 91678H-AF-9          | Upstream Newco, Inc.                     |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 13,586        | 13,586    | 12,729      | 6,965                                     | 976                                        | 49                                        | 0                                                         | 1,025                                | 0                                          | 13,575                                          | 0                                        | 11                               | 11                            | 533                                                  | 11/20/2026                       |
| 91823J-AC-6          | Illuminate Merger Sub Corp.              |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 8,052         | 8,052     | 7,875       | 4,410                                     | 434                                        | 9                                         | 0                                                         | 444                                  | 0                                          | 8,044                                           | 0                                        | 8                                | 8                             | 322                                                  | 06/30/2028                       |
| 92639M-AB-3          | Victorias Secret & Co                    |         | 12/29/2023    | Various                      | XXX                       | 56,761        | 57,281    | 56,686      | 53,465                                    | 1,213                                      | 10                                        | 0                                                         | 1,223                                | 0                                          | 56,858                                          | 0                                        | (96)                             | (96)                          | 241                                                  | 06/30/2028                       |
| 92643P-AB-0          | Victory Buyer, LLC                       |         | 05/24/2023    | RBC CAPITAL MARKETS          | XXX                       | 37,250        | 42,678    | 42,464      | 35,636                                    | 6,860                                      | 13                                        | 0                                                         | 6,873                                | 0                                          | 42,509                                          | 0                                        | (5,259)                          | (5,259)                       | 1,605                                                | 11/30/2028                       |
| 92940K-AK-1          | WP CityMD Bidco LLC                      |         | 01/03/2023    | Direct                       | XXX                       | 235,432       | 235,432   | 231,382     | 231,430                                   | 180                                        | 3,822                                     | 0                                                         | 4,002                                | 0                                          | 235,432                                         | 0                                        | 0                                | 0                             | 200                                                  | 12/23/2028                       |
| 92943H-AB-5          | W.R. Grace & Co.                         |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 7,774         | 7,774     | 7,665       | 4,627                                     | 60                                         | 8                                         | 0                                                         | 68                                   | 0                                          | 7,771                                           | 0                                        | 4                                | 4                             | 340                                                  | 08/11/2028                       |
| 938SPR-II-2          | Avaya Inc.                               |         | 02/16/2023    | Various                      | XXX                       | 99,915        | 387,959   | 129,272     | 129,272                                   | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 129,272                                         | 0                                        | (29,357)                         | (29,357)                      | 3,029                                                | 12/15/2027                       |
| 94847D-AH-4          | The Knot Worldwide Inc.                  |         | 12/29/2023    | Direct                       | XXX                       | 2,630         | 2,630     | 2,617       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 2,618                                           | 0                                        | 12                               | 12                            | 39                                                   | 01/31/2028                       |
| 96289E-AG-4          | Wheel Pros, LLC                          |         | 06/05/2023    | BARCLAY INVESTMENTS, INC.    | XXX                       | 409,617       | 641,613   | 618,930     | 430,606                                   | 190,530                                    | 1,726                                     | 0                                                         | 192,256                              | 0                                          | 622,861                                         | 0                                        | (213,244)                        | (213,244)                     | 37,394                                               | 04/24/2028                       |
| 97360B-AB-1          | Windsor Holdings III LLC                 |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 950           | 950       | 931         | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 932                                             | 0                                        | 18                               | 18                            | 33                                                   | 06/21/2030                       |
| 97654Q-AJ-6          | WireCo WorldGroup Inc.                   |         | 11/20/2023    | Direct                       | XXX                       | 65,817        | 65,817    | 65,024      | 24,366                                    | 508                                        | 58                                        | 0                                                         | 567                                  | 0                                          | 65,817                                          | 0                                        | 0                                | 0                             | 2,766                                                | 11/30/2028                       |
| 98309G-AD-8          | Travel + Leisure Co.                     |         | 09/29/2023    | Direct                       | XXX                       | 825           | 825       | 804         | 823                                       | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 825                                             | 0                                        | 0                                | 0                             | 33                                                   | 12/14/2029                       |
| 98422B-AB-5          | Xperi Holding Corporation                |         | 01/12/2023    | BANK OF AMERICA              | XXX                       | 156,970       | 161,824   | 161,015     | 155,756                                   | 5,436                                      | 8                                         | 0                                                         | 5,445                                | 0                                          | 161,201                                         | 0                                        | (4,231)                          | (4,231)                       | 883                                                  | 06/08/2028                       |
| 98919X-AB-7          | Zayo Group, LLC                          |         | 11/17/2023    | Various                      | XXX                       | 128,369       | 149,765   | 128,423     | 0                                         | 0                                          | 4,104                                     | 0                                                         | 4,104                                | 0                                          | 132,527                                         | 0                                        | (4,158)                          | (4,158)                       | 8,834                                                | 02/19/2027                       |
| 99AAE8-84-1          | Motion Finco, LLC                        | C       | 12/29/2023    | Redemption @ 100.00          | XXX                       | 5,814         | 5,814     | 5,572       | 2,076                                     | 0                                          | 19                                        | 0                                                         | 19                                   | 0                                          | 5,808                                           | 0                                        | 6                                | 6                             | 102                                                  | 11/12/2026                       |
| 99AAE8-85-8          | Motion Finco, LLC                        | C       | 12/29/2023    | Redemption @ 100.00          | XXX                       | 44,909        | 44,909    | 43,401      | 16,036                                    | 4                                          | 144                                       | 0                                                         | 148                                  | 0                                          | 44,862                                          | 0                                        | 47                               | 47                            | 786                                                  | 11/12/2026                       |
| C0102M-AP-0          | Air Canada                               |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 4,189         | 4,189     | 4,160       | 2,498                                     | 13                                         | 3                                         | 0                                                         | 17                                   | 0                                          | 4,180                                           | 0                                        | 8                                | 8                             | 169                                                  | 07/28/2028                       |
| C6901L-AJ-6          | 1011778 B.C. Unlimited Liability Company |         | 09/20/2023    | J.P. MORGAN SECURITIES INC.  | XXX                       | 218,000       | 218,000   | 216,910     | 0                                         | 0                                          | 3                                         | 0                                                         | 3                                    | 0                                          | 216,913                                         | 0                                        | 1,087                            | 1,087                         | 92                                                   | 09/30/2030                       |
| C9413P-BD-4          | Bausch Health Companies Inc.             |         | 12/29/2023    | Various                      | XXX                       | 208,947       | 251,047   | 189,666     | 176,304                                   | 0                                          | 856                                       | 0                                                         | 856                                  | 0                                          | 200,766                                         | 0                                        | 8,181                            | 8,181                         | 9,568                                                | 01/27/2027                       |
| F6456U-AB-9          | Banijay Group SAS                        | C       | 12/29/2023    | Various                      | XXX                       | 61,204        | 61,054    | 60,824      | 0                                         | 0                                          | 9                                         | 0                                                         | 9                                    | 0                                          | 60,835                                          | 0                                        | 369                              | 369                           | 1,224                                                | 03/01/2028                       |
| F6628D-AN-4          | Numericable U.S. LLC                     | C       | 10/16/2023    | Direct                       | XXX                       | 2,255         | 2,255     | 2,244       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 2,255                                           | 0                                        | 0                                | 0                             | 157                                                  | 08/15/2028                       |
| G0472C-AB-1          | Apex Group Treasury LLC                  | C       | 12/29/2023    | Various                      | XXX                       | 78,771        | 80,721    | 80,477      | 75,583                                    | 3,817                                      | 26                                        | 0                                                         | 3,843                                | 0                                          | 80,586                                          | 0                                        | (1,815)                          | (1,815)                       | 4,869                                                | 07/23/2028                       |
| G0472C-AH-8          | Apex Group Treasury LLC                  |         | 03/20/2023    | DIRECT                       | XXX                       | 0             | 0         | 0           | 0                                         | 0                                          | 125                                       | 0                                                         | 125                                  | 0                                          | 125                                             | 0                                        | (125)                            | (125)                         | 1,745                                                | 07/27/2028                       |
| G4770M-AJ-3          | INEOS US Petrochem LLC                   |         | 12/29/2023    | Redemption @ 100.00          | XXX                       | 640           | 640       | 634         | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 637                                             | 0                                        | 3                                | 3                             | 38                                                   | 03/01/2030                       |
| G6368C-AE-9          | LifeMiles Ltd.                           | C       | 12/29/2023    | DIRECT                       | XXX                       | 117,890       | 117,890   | 114,850     | 44,063                                    | 2,688                                      | 405                                       | 0                                                         | 3,093                                | 0                                          | 117,890                                         | 0                                        | 0                                | 0                             | 5,211                                                | 08/14/2026                       |
| L0323L-AJ-9          | Archroma Finance S.a.r.l.                | C       | 12/11/2023    | CITIBANK                     | XXX                       | 161,819       | 169,363   | 160,899     | 0                                         | 0                                          | 1,033                                     | 0                                                         | 1,033                                | 0                                          | 161,986                                         | 0                                        | (167)                            | (167)                         | 1,767                                                | 06/30/2027                       |
| L0527C-AB-0          | Birkenstock GmbH & Co. KG                | C       | 12/29/2023    | Various                      | XXX                       | 626,168       | 626,532   | 617,143     | 281,905                                   | 3,496                                      | 550                                       | 0                                                         | 4,045                                | 0                                          | 620,342                                         | 0                                        | 5,826                            | 5,826                         | 15,995                                               | 04/27/2028                       |
| L2210T-AH-8          | Curium BidCo S.a.r.l.                    | C       | 12/29/2023    | Redemption @ 100.00          | XXX                       | 2,140         | 2,140     | 2,119       | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 2,130                                           | 0                                        | 10                               | 10                            | 41                                                   | 07/31/2029                       |
| L6124K-AC-4          | Luxembourg Investment Company 428 S.a r. |         | 06/01/2023    | DIRECT                       | XXX                       | 0             | 0         | 0           | (4)                                       | 0                                          | 4                                         | 0                                                         | 4                                    | 0                                          | 0                                               | 0                                        | 0                                | 0                             | 0                                                    | 01/03/2029                       |
| L8030P-AK-4          | MORGAN STANLEY AND CO INC                | C       | 02/03/2023    | INC                          | XXX                       | 86,193        | 85,978    | 85,763      | 85,376                                    | 468                                        | 7                                         | 0                                                         | 475                                  | 0                                          | 85,851                                          | 0                                        | 342                              | 342                           | 817                                                  | 04/25/2025                       |

SCHEDULE D - PART 4

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

| 1                                                                                              | 2                                      | 3       | 4             | 5                              | 6                         | 7             | 8           | 9           | 10                                        | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                              | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|------------------------------------------------------------------------------------------------|----------------------------------------|---------|---------------|--------------------------------|---------------------------|---------------|-------------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                                                                                |                                        |         |               |                                |                           |               |             |             |                                           | 11                                         | 12                                        | 13                                                        | 14                                   | 15                                         |                                                 |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification                                                                           | Description                            | Foreign | Disposal Date | Name of Purchaser              | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| L9635L-AB-0                                                                                    | Venga Finance Sarl                     | C       | 12/29/2023    | Redemption @ 100.00            | XXX                       | 5,379         | 5,379       | 5,179       | 2,929                                     | 186                                        | 14                                        | 0                                                         | 200                                  | 0                                          | 5,338                                           | 0                                        | 40                               | 40                            | 263                                                  | 06/28/2029                       |
| LX1963-69-8                                                                                    | Second Lien Term Loan : Cloudera, Inc. |         | 10/03/2023    | J.P. MORGAN SECURITIES INC.    | XXX                       | 203,980       | 217,000     | 199,640     | 0                                         | 0                                          | 379                                       | 0                                                         | 379                                  | 0                                          | 200,019                                         | 0                                        | 3,961                            | 3,961                         | 4,835                                                | 08/10/2029                       |
| N2820E-AD-0                                                                                    | EG America LLC                         | C       | 08/02/2023    | DIRECT                         | XXX                       | 75,669        | 77,081      | 75,573      | 1,259                                     | 85                                         | 57                                        | 0                                                         | 141                                  | 0                                          | 75,669                                          | 0                                        | 0                                | 0                             | 363                                                  | 03/11/2026                       |
| N2820E-AF-5                                                                                    | EG Group Limited                       |         | 12/29/2023    | DIRECT                         | XXX                       | 1,776         | 1,776       | 1,741       | 0                                         | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,776                                           | 0                                        | 0                                | 0                             | 0                                                    | 02/07/2028                       |
| N2820E-AJ-7                                                                                    | EG Group Limited                       | C       | 11/10/2023    | DIRECT                         | XXX                       | 400,289       | 400,289     | 397,639     | 398,852                                   | 25,261                                     | 1,764                                     | 0                                                         | 27,025                               | 0                                          | 400,289                                         | 0                                        | 0                                | 0                             | 28,884                                               | 03/31/2026                       |
| N2820E-AL-2                                                                                    | EG Group Limited                       | C       | 09/29/2023    | DIRECT                         | XXX                       | 1,780         | 1,780       | 1,745       | 0                                         | 0                                          | 2                                         | 0                                                         | 2                                    | 0                                          | 1,780                                           | 0                                        | 0                                | 0                             | 43                                                   | 02/07/2028                       |
| N3066K-AM-7                                                                                    | Esdec Solar Group B.V.                 | C       | 10/06/2023    | J.P. MORGAN SECURITIES INC.    | XXX                       | 278,899       | 281,556     | 272,851     | 270,758                                   | 3,213                                      | 1,060                                     | 0                                                         | 4,273                                | 0                                          | 275,031                                         | 0                                        | 3,868                            | 3,868                         | 15,109                                               | 08/23/2028                       |
| N8003H-AC-1                                                                                    | Sigma Holdco BV Sigma                  |         |               |                                |                           |               |             |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| N8003H-AC-1                                                                                    | Holdco T/L B2 (Flo                     | C       | 06/01/2023    | Various                        | XXX                       | 428,791       | 443,536     | 415,815     | 0                                         | 0                                          | 3,049                                     | 0                                                         | 3,049                                | 0                                          | 418,864                                         | 0                                        | 9,927                            | 9,927                         | (3,589)                                              | 07/02/2025                       |
| N8137F-AB-6                                                                                    | Hunter Douglas Inc.                    | C       | 12/29/2023    | Redemption @ 100.00            | XXX                       | 14,355        | 14,355      | 13,678      | 7,615                                     | 843                                        | 33                                        | 0                                                         | 876                                  | 0                                          | 14,338                                          | 0                                        | 17                               | 17                            | 586                                                  | 02/09/2029                       |
| N8232N-AE-7                                                                                    | Nouryon Finance B.V.                   |         | 12/29/2023    | Redemption @ 100.00            | XXX                       | 949           | 949         | 939         | 0                                         | 0                                          | 1                                         | 0                                                         | 1                                    | 0                                          | 944                                             | 0                                        | 4                                | 4                             | 39                                                   | 04/03/2028                       |
| 1909999999 – Bonds: Unaffiliated Bank Loans                                                    |                                        |         |               |                                |                           | 39,229,835    | 42,112,397  | 39,412,264  | 25,909,226                                | 2,350,510                                  | 350,754                                   | 353,611                                                   | 2,347,653                            | 0                                          | 40,061,917                                      | 0                                        | (832,082)                        | (832,082)                     | 1,847,476                                            | XXX                              |
| 2509999997 – Subtotals - Bonds - Part 4                                                        |                                        |         |               |                                |                           | 96,220,804    | 99,368,492  | 94,958,706  | 79,122,877                                | 2,421,416                                  | 1,688,838                                 | 353,611                                                   | 3,756,643                            | 0                                          | 97,088,145                                      | 0                                        | (867,341)                        | (867,341)                     | 3,174,333                                            | XXX                              |
| 2509999998 – Summary Item from Part 5 for Bonds                                                |                                        |         |               |                                |                           | 20,655,109    | 21,590,224  | 20,045,496  | 0                                         | 0                                          | 291,766                                   | 0                                                         | 291,766                              | 0                                          | 20,337,262                                      | 0                                        | 317,847                          | 317,847                       | 608,806                                              | XXX                              |
| 2509999999 – Subtotals - Bonds                                                                 |                                        |         |               |                                |                           | 116,875,913   | 120,958,717 | 115,004,202 | 79,122,877                                | 2,421,416                                  | 1,980,604                                 | 353,611                                                   | 4,048,409                            | 0                                          | 117,425,407                                     | 0                                        | (549,494)                        | (549,494)                     | 3,783,139                                            | XXX                              |
| Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred              |                                        |         |               |                                |                           |               |             |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 59156R-87-6                                                                                    | METLIFE INC                            |         | 09/14/2023    | WELLS FARGO SECURITIES LLC     | 30,000.000                | 709,494       | 0           | 726,800     | 726,800                                   | 30,800                                     | 0                                         | 0                                                         | 30,800                               | 0                                          | 726,800                                         | 0                                        | (17,306)                         | (17,306)                      | 31,641                                               | XXX                              |
| 4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred |                                        |         |               |                                |                           | 709,494       | XXX         | 726,800     | 726,800                                   | 30,800                                     | 0                                         | 0                                                         | 30,800                               | 0                                          | 726,800                                         | 0                                        | (17,306)                         | (17,306)                      | 31,641                                               | XXX                              |
| 4509999997 – Subtotals - Preferred Stocks - Part 4                                             |                                        |         |               |                                |                           | 709,494       | XXX         | 726,800     | 726,800                                   | 30,800                                     | 0                                         | 0                                                         | 30,800                               | 0                                          | 726,800                                         | 0                                        | (17,306)                         | (17,306)                      | 31,641                                               | XXX                              |
| 4509999999 – Subtotals - Preferred Stocks                                                      |                                        |         |               |                                |                           | 709,494       | XXX         | 726,800     | 726,800                                   | 30,800                                     | 0                                         | 0                                                         | 30,800                               | 0                                          | 726,800                                         | 0                                        | (17,306)                         | (17,306)                      | 31,641                                               | XXX                              |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded                     |                                        |         |               |                                |                           |               |             |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 00287Y-10-9                                                                                    | ABBVIE ORD                             |         | 10/11/2023    | MORGAN STANLEY & CO. LLC       | 2,650.000                 | 396,916       | XXX         | 288,303     | 428,267                                   | (139,963)                                  | 0                                         | 0                                                         | (139,963)                            | 0                                          | 288,303                                         | 0                                        | 108,613                          | 108,613                       | 11,766                                               | XXX                              |
| 110122-10-8                                                                                    | BRISTOL MYERS SQUIBB ORD               |         | 11/15/2023    | PIPER SANDLER & CO.            | 4,300.000                 | 218,087       | XXX         | 269,546     | 309,385                                   | (39,839)                                   | 0                                         | 0                                                         | (39,839)                             | 0                                          | 269,546                                         | 0                                        | (51,458)                         | (51,458)                      | 9,804                                                | XXX                              |
| 11135F-10-1                                                                                    | BROADCOM ORD                           |         | 11/15/2023    | PIPER SANDLER & CO.            | 600.000                   | 547,424       | XXX         | 352,794     | 335,478                                   | 17,316                                     | 0                                         | 0                                                         | 17,316                               | 0                                          | 352,794                                         | 0                                        | 194,630                          | 194,630                       | 6,900                                                | XXX                              |
| 17275R-10-2                                                                                    | CISCO SYSTEMS ORD                      |         | 10/11/2023    | MORGAN STANLEY & CO. LLC       | 5,350.000                 | 287,199       | XXX         | 216,849     | 254,874                                   | (38,025)                                   | 0                                         | 0                                                         | (38,025)                             | 0                                          | 216,849                                         | 0                                        | 70,350                           | 70,350                        | 8,293                                                | XXX                              |
| 237194-10-5                                                                                    | DARDEN RESTAURANTS ORD                 |         | 06/23/2023    | PIPER SANDLER & CO.            | 6,800.000                 | 1,054,007     | XXX         | 875,037     | 940,644                                   | (65,607)                                   | 0                                         | 0                                                         | (65,607)                             | 0                                          | 875,037                                         | 0                                        | 178,970                          | 178,970                       | 11,495                                               | XXX                              |
| 291011-10-4                                                                                    | EMERSON ELECTRIC ORD                   |         | 01/10/2023    | PIPER SANDLER & CO.            | 11,850.000                | 1,155,260     | XXX         | 1,022,880   | 1,138,311                                 | (115,431)                                  | 0                                         | 0                                                         | (115,431)                            | 0                                          | 1,022,880                                       | 0                                        | 132,380                          | 132,380                       | 0                                                    | XXX                              |
| 29364G-10-3                                                                                    | ENTERGY ORD                            |         | 02/13/2023    | SANFORD C. BERNSTEIN & CO. LLC | 6,750.000                 | 713,407       | XXX         | 718,307     | 759,375                                   | (41,068)                                   | 0                                         | 0                                                         | (41,068)                             | 0                                          | 718,307                                         | 0                                        | (4,900)                          | (4,900)                       | 7,223                                                | XXX                              |
| 46625H-10-0                                                                                    | JPMORGAN CHASE ORD                     |         | 10/11/2023    | MORGAN STANLEY & CO. LLC       | 3,750.000                 | 550,075       | XXX         | 438,615     | 502,875                                   | (64,260)                                   | 0                                         | 0                                                         | (64,260)                             | 0                                          | 438,615                                         | 0                                        | 111,461                          | 111,461                       | 15,188                                               | XXX                              |
| 532457-10-8                                                                                    | ELI LILLY ORD                          |         | 08/16/2023    | PIPER SANDLER & CO.            | 950.000                   | 520,739       | XXX         | 250,906     | 347,548                                   | (96,642)                                   | 0                                         | 0                                                         | (96,642)                             | 0                                          | 250,906                                         | 0                                        | 269,833                          | 269,833                       | 3,221                                                | XXX                              |
| 539830-10-9                                                                                    | LOCKHEED MARTIN ORD                    |         | 02/13/2023    | SANFORD C. BERNSTEIN & CO. LLC | 700.000                   | 336,873       | XXX         | 256,007     | 340,543                                   | (84,537)                                   | 0                                         | 0                                                         | (84,537)                             | 0                                          | 256,007                                         | 0                                        | 80,866                           | 80,866                        | 0                                                    | XXX                              |
| 580135-10-1                                                                                    | MCDONALD'S ORD                         |         | 06/23/2023    | PIPER SANDLER & CO.            | 1,500.000                 | 412,343       | XXX         | 335,740     | 395,295                                   | (59,555)                                   | 0                                         | 0                                                         | (59,555)                             | 0                                          | 335,740                                         | 0                                        | 76,603                           | 76,603                        | 3,268                                                | XXX                              |
| 58933Y-10-5                                                                                    | MERCK & CO ORD                         |         | 03/15/2023    | PIPER SANDLER & CO.            | 2,450.000                 | 262,364       | XXX         | 189,150     | 271,828                                   | (82,678)                                   | 0                                         | 0                                                         | (82,678)                             | 0                                          | 189,150                                         | 0                                        | 73,215                           | 73,215                        | 3,577                                                | XXX                              |
| 594918-10-4                                                                                    | MICROSOFT ORD                          |         | 06/23/2023    | PIPER SANDLER & CO.            | 1,400.000                 | 472,468       | XXX         | 303,507     | 335,748                                   | (32,241)                                   | 0                                         | 0                                                         | (32,241)                             | 0                                          | 303,507                                         | 0                                        | 168,961                          | 168,961                       | 1,904                                                | XXX                              |
| 60871R-20-9                                                                                    | MOLSON COORS BEVERAGE                  |         |               |                                |                           |               |             |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 60871R-20-9                                                                                    | COMPA CL B ORD                         |         | 10/11/2023    | MORGAN STANLEY & CO. LLC       | 5,750.000                 | 346,967       | XXX         | 262,241     | 296,240                                   | (33,999)                                   | 0                                         | 0                                                         | (33,999)                             | 0                                          | 262,241                                         | 0                                        | 84,726                           | 84,726                        | 7,073                                                | XXX                              |
| 83088M-10-2                                                                                    | SKYWORKS SOLUTIONS ORD                 |         | 03/27/2023    | MORGAN STANLEY & CO. LLC       | 4,250.000                 | 483,793       | XXX         | 421,281     | 387,303                                   | 33,978                                     | 0                                         | 0                                                         | 33,978                               | 0                                          | 421,281                                         | 0                                        | 62,512                           | 62,512                        | 2,635                                                | XXX                              |
| 842587-10-7                                                                                    | SANFORD C. BERNSTEIN & CO. LLC         |         |               |                                |                           |               |             |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 842587-10-7                                                                                    | SOUTHERN ORD                           |         | 02/13/2023    | SANFORD C. BERNSTEIN & CO. LLC | 10,950.000                | 734,218       | XXX         | 707,395     | 781,940                                   | (74,544)                                   | 0                                         | 0                                                         | (74,544)                             | 0                                          | 707,395                                         | 0                                        | 26,823                           | 26,823                        | 0                                                    | XXX                              |
| 874039-10-0                                                                                    | TAIWAN SEMICONDUCTOR                   |         |               |                                |                           |               |             |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 874039-10-0                                                                                    | MNFTG ADR 5 ORD                        | C       | 11/15/2023    | PIPER SANDLER & CO.            | 9,200.000                 | 921,598       | XXX         | 777,004     | 685,308                                   | 91,696                                     | 0                                         | 0                                                         | 91,696                               | 0                                          | 777,004                                         | 0                                        | 144,593                          | 144,593                       | 11,575                                               | XXX                              |
| 88579Y-10-1                                                                                    | 3M ORD                                 |         | 03/27/2023    | MORGAN STANLEY & CO. LLC       | 2,600.000                 | 263,786       | XXX         | 438,786     | 311,792                                   | 126,994                                    | 0                                         | 0                                                         | 126,994                              | 0                                          | 438,786                                         | 0                                        | (175,000)                        | (175,000)                     | 3,900                                                | XXX                              |
| 931142-10-3                                                                                    | WALMART ORD                            |         | 06/23/2023    | PIPER SANDLER & CO.            | 3,600.000                 | 527,678       | XXX         | 514,105     | 510,444                                   | 3,661                                      | 0                                         | 0                                                         | 3,661                                | 0                                          | 514,105                                         | 0                                        | 13,573                           | 13,573                        | 4,068                                                | XXX                              |
| G7997R-10-3                                                                                    | SEAGATE TECHNOLOGY                     |         |               |                                |                           |               |             |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| G7997R-10-3                                                                                    | HOLDINGS ORD                           | C       | 03/27/2023    | MORGAN STANLEY & CO. LLC       | 8,000.000                 | 496,137       | XXX         | 536,425     | 420,880                                   | 115,545                                    | 0                                         | 0                                                         | 115,545                              | 0                                          | 536,425                                         | 0                                        | (40,288)                         | (40,288)                      | 11,144                                               | XXX                              |
| 5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded        |                                        |         |               |                                |                           | 10,701,339    | XXX         | 9,174,877   | 9,754,076                                 | (579,199)                                  | 0                                         | 0                                                         | (579,199)                            | 0                                          | 9,174,877                                       | 0                                        | 1,526,461                        | 1,526,461                     | 123,032                                              | XXX                              |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other                               |                                        |         |               |                                |                           |               |             |             |                                           |                                            |                                           |                                                           |                                      |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |
| 31337#-10-5                                                                                    | FEDERAL HOME LOAN BANK OF CINCINNATI   |         | 03/06/2023    | DIRECT                         | 12,140.000                | 1,214,000     | XXX         | 1,214,000   | 1,214,000                                 | 0                                          | 0                                         | 0                                                         | 0                                    | 0                                          | 1,214,000                                       | 0                                        | 0                                | 0                             | 0                                                    | 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<br>Identification                                                             | Description | Foreign | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other ..... |             |         |                  |                   |                                 | 1,214,000     | XXX       | 1,214,000   | 1,214,000                                             | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 1,214,000                                                   | 0                                                 | 0                                      | 0                                   | 0                                                                   | XXX                                       |
| 5989999997 – Subtotals - Common Stocks - Part 4 .....                               |             |         |                  |                   |                                 | 11,915,339    | XXX       | 10,388,877  | 10,968,076                                            | (579,199)                                           | 0                                               | 0                                                                      | (579,199)                                  | 0                                                   | 10,388,877                                                  | 0                                                 | 1,526,461                              | 1,526,461                           | 123,032                                                             | XXX                                       |
| 5989999999 – Subtotals - Common Stocks .....                                        |             |         |                  |                   |                                 | 11,915,339    | XXX       | 10,388,877  | 10,968,076                                            | (579,199)                                           | 0                                               | 0                                                                      | (579,199)                                  | 0                                                   | 10,388,877                                                  | 0                                                 | 1,526,461                              | 1,526,461                           | 123,032                                                             | XXX                                       |
| 5999999999 – Subtotals - Preferred and Common Stocks .....                          |             |         |                  |                   |                                 | 12,624,833    | XXX       | 11,115,677  | 11,694,876                                            | (548,399)                                           | 0                                               | 0                                                                      | (548,399)                                  | 0                                                   | 11,115,677                                                  | 0                                                 | 1,509,155                              | 1,509,155                           | 154,673                                                             | XXX                                       |
| 6009999999 – Totals .....                                                           |             |         |                  |                   |                                 | 129,500,746   | XXX       | 126,119,879 | 90,817,753                                            | 1,873,017                                           | 1,980,604                                       | 353,611                                                                | 3,500,010                                  | 0                                                   | 128,541,084                                                 | 0                                                 | 959,661                                | 959,661                             | 3,937,812                                                           | 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<br>Identification                                         | Description                                 | Foreign | Date<br>Acquired | Name of Vendor                               | Disposal<br>Date | Name of Purchaser               | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest and<br>Dividends |
| Bonds: Industrial and Miscellaneous (Unaffiliated)              |                                             |         |                  |                                              |                  |                                 |                                                        |             |               |                                                        |                                                     |                                                 |                                                                        |                                            |                                                     |                                                   |                                        |                                     |                                                      |                                                  |
| 73939V-AA-2                                                     | ARTERA SERVICES LLC                         |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON   | 09/27/2023       | BANK OF AMERICA                 | 782,000                                                | 684,250     | 729,215       | 693,637                                                | 0                                                   | 9,387                                           | 0                                                                      | 9,387                                      | 0                                                   | 0                                                 | 35,578                                 | 35,578                              | 32,121                                               | 13,147                                           |
| 1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated) |                                             |         |                  |                                              |                  |                                 | 782,000                                                | 684,250     | 729,215       | 693,637                                                | 0                                                   | 9,387                                           | 0                                                                      | 9,387                                      | 0                                                   | 0                                                 | 35,578                                 | 35,578                              | 32,121                                               | 13,147                                           |
| Bonds: Unaffiliated Bank Loans                                  |                                             |         |                  |                                              |                  |                                 |                                                        |             |               |                                                        |                                                     |                                                 |                                                                        |                                            |                                                     |                                                   |                                        |                                     |                                                      |                                                  |
| 000000-00-0                                                     | Webhelp                                     | C       | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON   | 09/25/2023       | Direct                          | 152,288                                                | 151,689     | 152,288       | 152,288                                                | 0                                                   | 598                                             | 0                                                                      | 598                                        | 0                                                   | 0                                                 | 0                                      | 0                                   | 4,361                                                | 0                                                |
| 000000-00-0                                                     | Spirit Aerosystems, Inc.                    |         | 01/01/2023       | MORGAN STANLEY<br>AND CO INC                 | 01/25/2023       | MORGAN STANLEY<br>AND CO INC    | 38,903                                                 | 37,735      | 38,222        | 37,747                                                 | 0                                                   | 11                                              | 0                                                                      | 11                                         | 0                                                   | 0                                                 | 475                                    | 475                                 | (64)                                                 | 0                                                |
| 000000-00-0                                                     | Ineos US Finance LLC                        |         | 02/01/2023       | U.S. Bank                                    | 03/22/2023       | BARCLAY<br>INVESTMENTS,<br>INC. | 84,000                                                 | 83,160      | 83,475        | 83,171                                                 | 0                                                   | 11                                              | 0                                                                      | 11                                         | 0                                                   | 0                                                 | 304                                    | 304                                 | 337                                                  | 0                                                |
| 000000-00-0                                                     | National Intergovernmental<br>Purchasing Al |         | 07/19/2023       | BARCLAY<br>INVESTMENTS,<br>INC.              | 08/10/2023       | BARCLAY<br>INVESTMENTS,<br>INC. | 23,653                                                 | 23,416      | 23,535        | 23,416                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | 118                                    | 118                                 | 118                                                  | 0                                                |
| 000000-00-0                                                     | National Intergovernmental<br>Purchasing Al |         | 07/19/2023       | BARCLAY<br>INVESTMENTS,<br>INC.              | 08/22/2023       | BARCLAY<br>INVESTMENTS,<br>INC. | 251,790                                                | 249,272     | 250,531       | 249,283                                                | 0                                                   | 12                                              | 0                                                                      | 12                                         | 0                                                   | 0                                                 | 1,247                                  | 1,247                               | 334                                                  | 0                                                |
| 00769E-AZ-3                                                     | Advantage Sales & Marketing<br>Inc.         |         | 08/04/2023       | BANK OF AMERICA                              | 09/26/2023       | BANK OF AMERICA                 | 1,858,229                                              | 1,732,736   | 1,835,329     | 1,739,763                                              | 0                                                   | 7,028                                           | 0                                                                      | 7,028                                      | 0                                                   | 0                                                 | 95,565                                 | 95,565                              | 15,832                                               | 0                                                |
| 00775K-AG-3                                                     | Osaic Holdings, Inc.                        |         | 08/08/2023       | UBS WARBURG LLC                              | 08/14/2023       | UBS WARBURG LLC                 | 199,000                                                | 197,010     | 197,756       | 197,024                                                | 0                                                   | 14                                              | 0                                                                      | 14                                         | 0                                                   | 0                                                 | 732                                    | 732                                 | 388                                                  | 0                                                |
| 01957T-AU-1                                                     | Allied Universal Holdco LLC                 |         | 08/09/2023       | Various                                      | 09/19/2023       | Various                         | 166,212                                                | 161,117     | 164,322       | 161,275                                                | 0                                                   | 158                                             | 0                                                                      | 158                                        | 0                                                   | 0                                                 | 3,046                                  | 3,046                               | 2,518                                                | 0                                                |
| 03167D-AH-7                                                     | Amneal Pharmaceuticals LLC                  |         | 06/12/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON   | 11/14/2023       | J.P. MORGAN<br>SECURITIES INC.  | 1,179,657                                              | 1,052,112   | 1,138,457     | 1,064,802                                              | 0                                                   | 12,690                                          | 0                                                                      | 12,690                                     | 0                                                   | 0                                                 | 73,654                                 | 73,654                              | 26,847                                               | 0                                                |
| 03880Y-AD-6                                                     | ARC FALCON I INC.                           |         | 03/13/2023       | Direct                                       | 03/17/2023       | Direct                          | 18,360                                                 | 18,360      | 18,268        | 18,360                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | (92)                                   | (92)                                | 130                                                  | 0                                                |
| 05549D-AJ-7                                                     | Aveanna Healthcare LLC                      |         | 04/13/2023       | J.P. MORGAN<br>SECURITIES INC.               | 05/09/2023       | U.S. Bank                       | 1,413                                                  | 1,413       | 1,254         | 1,413                                                  | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | (159)                                  | (159)                               | (319)                                                | 0                                                |
| 05988H-AE-7                                                     | Boxer Parent Company, Inc.                  |         | 05/19/2023       | Nomura Corporate<br>Funding Americas,<br>LLC | 12/29/2023       | Direct                          | 102,000                                                | 100,215     | 100,225       | 100,653                                                | 0                                                   | 438                                             | 0                                                                      | 438                                        | 0                                                   | 0                                                 | (427)                                  | (427)                               | 6,355                                                | 0                                                |
| 07368R-AF-8                                                     | Beacon Roofing Supply Inc                   |         | 06/28/2023       | UBS WARBURG LLC                              | 07/03/2023       | CITIBANK                        | 79,796                                                 | 79,397      | 79,597        | 79,398                                                 | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 0                                                 | 199                                    | 199                                 | 290                                                  | 0                                                |
| 08078U-AH-6                                                     | Belron Finance US LLC                       |         | 04/06/2023       | BANK OF AMERICA                              | 04/25/2023       | Various                         | 72,000                                                 | 71,640      | 71,923        | 71,641                                                 | 0                                                   | 1                                               | 0                                                                      | 1                                          | 0                                                   | 0                                                 | 281                                    | 281                                 | 141                                                  | 0                                                |
| 10620U-AF-9                                                     | Brazos Delaware II, LLC                     |         | 02/01/2023       | BARCLAY<br>INVESTMENTS,<br>INC.              | 02/02/2023       | INC.                            | 78,000                                                 | 77,220      | 77,805        | 77,227                                                 | 0                                                   | 7                                               | 0                                                                      | 7                                          | 0                                                   | 0                                                 | 578                                    | 578                                 | 210                                                  | 0                                                |
| 20716L-AG-1                                                     | Confluent Health LLC                        |         | 03/28/2023       | Direct                                       | 03/31/2023       | Direct                          | 11,433                                                 | 11,433      | 11,433        | 11,433                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | 0                                      | 0                                   | 153                                                  | 0                                                |
| 24982L-AB-1                                                     | Dermatology Intermediate<br>Holdings III, I |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON   | 08/23/2023       | UBS WARBURG LLC                 | 162,748                                                | 160,103     | 161,327       | 160,198                                                | 0                                                   | 95                                              | 0                                                                      | 95                                         | 0                                                   | 0                                                 | 1,130                                  | 1,130                               | 3,789                                                | 0                                                |
| 24982L-AD-7                                                     | Dermatology Intermediate<br>Holdings III, I |         | 08/03/2023       | Direct                                       | 08/23/2023       | Direct                          | 32,218                                                 | 31,723      | 31,937        | 31,740                                                 | 0                                                   | 18                                              | 0                                                                      | 18                                         | 0                                                   | 0                                                 | 197                                    | 197                                 | 351                                                  | 0                                                |
| 28542C-AC-3                                                     | Electron Bidco Inc.                         |         | 05/30/2023       | BANK OF AMERICA                              | 12/07/2023       | BANK OF AMERICA                 | 213,000                                                | 208,740     | 213,265       | 209,140                                                | 0                                                   | 400                                             | 0                                                                      | 400                                        | 0                                                   | 0                                                 | 4,125                                  | 4,125                               | 8,944                                                | 0                                                |
| 31774B-AF-1                                                     | Fortress Investment Group                   |         | 07/31/2023       | DEUTSCHE BANK                                | 08/29/2023       | DEUTSCHE BANK                   | 168,000                                                | 167,160     | 167,580       | 167,162                                                | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 0                                                 | 418                                    | 418                                 | 113                                                  | 0                                                |
| 33718F-AF-7                                                     | First Student Bidco Inc                     |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON   | 11/09/2023       | Direct                          | 29,438                                                 | 28,454      | 29,438        | 29,438                                                 | 0                                                   | 984                                             | 0                                                                      | 984                                        | 0                                                   | 0                                                 | 0                                      | 0                                   | 1,283                                                | 0                                                |
| 35039K-AB-2                                                     | Foundation Building<br>Materials Holding Co |         | 05/09/2023       | JEFFERIES                                    | 09/26/2023       | WACHOVIA<br>CAPITAL MARKETS     | 109,000                                                | 105,185     | 108,322       | 105,526                                                | 0                                                   | 341                                             | 0                                                                      | 341                                        | 0                                                   | 0                                                 | 2,796                                  | 2,796                               | 1,591                                                | 0                                                |
| 37147Q-AC-2                                                     | Generation Bridge II, LLC                   |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON   | 08/22/2023       | Direct                          | 457,664                                                | 456,291     | 457,664       | 457,664                                                | 0                                                   | 1,373                                           | 0                                                                      | 1,373                                      | 0                                                   | 0                                                 | 0                                      | 0                                   | 9,045                                                | 0                                                |
| 37147Q-AD-0                                                     | Generation Bridge II, LLC                   |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON   | 08/22/2023       | Direct                          | 39,086                                                 | 38,968      | 39,086        | 39,086                                                 | 0                                                   | 117                                             | 0                                                                      | 117                                        | 0                                                   | 0                                                 | 0                                      | 0                                   | 772                                                  | 0                                                |

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<br>Identification | Description                                                    | Foreign | Date<br>Acquired | Name of Vendor                             | Disposal<br>Date | Name of Purchaser                 | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest and<br>Dividends |
| 37610G-AE-8             | Recorded Books Inc.                                            |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 12/15/2023       | Direct                            | 1,167,000                                              | 1,162,869   | 1,167,000     | 1,167,000                                              | 0                                                   | 4,131                                           | 0                                                                      | 4,131                                      | 0                                                   | 0                                                 | 0                                      | 0                                   | 41,989                                               | 0                                                |
| 42236W-AU-1             | Heartland Dental, LLC                                          |         | 05/05/2023       | KKR Corporate<br>Lending LLC               | 06/01/2023       | Adjustment                        | 57,558                                                 | 55,256      | 54,960        | 55,290                                                 | 0                                                   | 34                                              | 0                                                                      | 34                                         | 0                                                   | 0                                                 | (330)                                  | (330)                               | 46,526                                               | 0                                                |
| 42236W-AV-9             | Heartland Dental, LLC                                          |         | 05/16/2023       |                                            | 08/10/2023       | Various                           | 292,372                                                | 290,581     | 284,773       | 290,668                                                | 0                                                   | 87                                              | 0                                                                      | 87                                         | 0                                                   | 0                                                 | (5,895)                                | (5,895)                             | 3,679                                                | 0                                                |
| 42703U-AH-8             | Hercules Achievement, Inc.                                     |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 09/01/2023       | Various                           | 65,734                                                 | 63,022      | 64,129        | 63,215                                                 | 0                                                   | 193                                             | 0                                                                      | 193                                        | 0                                                   | 0                                                 | 914                                    | 914                                 | 1,449                                                | 0                                                |
| 46049B-AD-3             | Elevate Textiles 2nd Lien<br>(International                    |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 06/23/2023       | RESTRUCTURE                       | 456,100                                                | 22,235      | 0             | 22,235                                                 | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | (22,235)                               | (22,235)                            | 0                                                    | 0                                                |
| 46589U-AE-5             | Zest Acquisition Corp.                                         |         | 02/14/2023       | U.S. Bank                                  | 09/29/2023       | Various                           | 267,498                                                | 254,123     | 259,200       | 255,009                                                | 0                                                   | 886                                             | 0                                                                      | 886                                        | 0                                                   | 0                                                 | 4,192                                  | 4,192                               | 7,929                                                | 0                                                |
| 50011J-AB-6             | Kodiak Building Partners Inc.                                  |         | 04/17/2023       | RBC CAPITAL<br>MARKETS                     | 04/24/2023       | RBC CAPITAL<br>MARKETS            | 79,935                                                 | 76,350      | 77,442        | 76,467                                                 | 0                                                   | 118                                             | 0                                                                      | 118                                        | 0                                                   | 0                                                 | 975                                    | 975                                 | 1,618                                                | 0                                                |
| 50179J-AB-4             | LBM Borrower, LLC                                              |         | 02/01/2023       | J.P. MORGAN<br>SECURITIES INC.             | 04/19/2023       | CITIBANK                          | 30,346                                                 | 28,601      | 28,385        | 28,689                                                 | 0                                                   | 88                                              | 0                                                                      | 88                                         | 0                                                   | 0                                                 | (303)                                  | (303)                               | 720                                                  | 0                                                |
| 50221B-AC-7             | LSF11 Trinity Bidco Inc.                                       |         | 04/28/2023       | J.P. MORGAN<br>SECURITIES INC.             | 07/20/2023       | J.P. MORGAN<br>SECURITIES INC.    | 86,000                                                 | 84,710      | 85,498        | 84,726                                                 | 0                                                   | 16                                              | 0                                                                      | 16                                         | 0                                                   | 0                                                 | 772                                    | 772                                 | 594                                                  | 0                                                |
| 56388V-AD-7             | Mannington Mills, Inc.                                         |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 10/05/2023       | RBC CAPITAL<br>MARKETS            | 504,725                                                | 443,148     | 447,022       | 449,572                                                | 0                                                   | 6,424                                           | 0                                                                      | 6,424                                      | 0                                                   | 0                                                 | (2,550)                                | (2,550)                             | 18,187                                               | 0                                                |
| 57165K-AB-2             | RED PLANET BORROWER, LLC                                       |         | 09/08/2023       | MORGAN STANLEY<br>AND CO INC               | 11/21/2023       | Various<br>Redemption @<br>100.00 | 277,135                                                | 242,578     | 266,090       | 245,224                                                | 0                                                   | 2,645                                           | 0                                                                      | 2,645                                      | 0                                                   | 0                                                 | 20,866                                 | 20,866                              | 7,182                                                | 0                                                |
| 57810J-AG-3             | Amynta Agency Borrower, Inc.                                   |         | 12/20/2023       | Various                                    | 12/29/2023       |                                   | 1,924,939                                              | 1,868,021   | 1,896,278     | 1,873,342                                              | 0                                                   | 5,321                                           | 0                                                                      | 5,321                                      | 0                                                   | 0                                                 | 22,936                                 | 22,936                              | 89,658                                               | 0                                                |
| 59835X-AC-8             | Midwest Physician<br>Administrative Service                    |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 09/18/2023       | Various                           | 1,001,179                                              | 933,677     | 919,721       | 937,809                                                | 0                                                   | 4,132                                           | 0                                                                      | 4,132                                      | 0                                                   | 0                                                 | (18,088)                               | (18,088)                            | 34,247                                               | 0                                                |
| 64911C-AB-3             | VAC T/L (Vacuumschmelze)<br>Northriver Midstream<br>Finance LP |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 10/05/2023       | Direct                            | 1,407,235                                              | 1,238,367   | 1,407,235     | 1,407,235                                              | 0                                                   | 168,868                                         | 0                                                                      | 168,868                                    | 0                                                   | 0                                                 | 0                                      | 0                                   | 50,714                                               | 0                                                |
| 66679P-AB-1             |                                                                |         | 08/10/2023       | BMO CAPITAL<br>MARKETS                     | 08/15/2023       | BMO CAPITAL<br>MARKETS            | 408,000                                                | 403,920     | 406,674       | 403,922                                                | 0                                                   | 2                                               | 0                                                                      | 2                                          | 0                                                   | 0                                                 | 2,753                                  | 2,753                               | (337)                                                | 0                                                |
| 66988Q-AB-5             | Novae LLC                                                      |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 09/07/2023       | JEFFERIES                         | 955,114                                                | 835,725     | 889,498       | 840,715                                                | 0                                                   | 4,989                                           | 0                                                                      | 4,989                                      | 0                                                   | 0                                                 | 48,784                                 | 48,784                              | 14,121                                               | 0                                                |
| 67U54B-AC-0             | Oak Parent T/L (Augusta<br>Sportswear)                         |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 11/02/2023       | ANTARES CAPITAL<br>HOLDINGS       | 206,249                                                | 195,833     | 205,733       | 197,990                                                | 0                                                   | 2,157                                           | 0                                                                      | 2,157                                      | 0                                                   | 0                                                 | 7,743                                  | 7,743                               | 8,303                                                | 0                                                |
| 71911K-AC-8             | Parexel International<br>Corporation                           |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 09/21/2023       | BMO CAPITAL<br>MARKETS            | 49,574                                                 | 48,847      | 49,512        | 48,889                                                 | 0                                                   | 42                                              | 0                                                                      | 42                                         | 0                                                   | 0                                                 | 623                                    | 623                                 | 1,429                                                | 0                                                |
| 72811H-AG-5             | Recess Holdings, Inc.                                          |         | 08/17/2023       | GOLDMAN SACHS<br>AND CO                    | 08/18/2023       | GOLDMAN SACHS<br>AND CO           | 294,619                                                | 291,673     | 293,146       | 291,687                                                | 0                                                   | 14                                              | 0                                                                      | 14                                         | 0                                                   | 0                                                 | 1,459                                  | 1,459                               | 461                                                  | 0                                                |
| 73108R-AB-4             | Polaris Newco, LLC                                             |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 08/22/2023       | GOLDMAN SACHS<br>AND CO           | 552,734                                                | 501,357     | 526,616       | 504,743                                                | 0                                                   | 3,386                                           | 0                                                                      | 3,386                                      | 0                                                   | 0                                                 | 21,873                                 | 21,873                              | 17,248                                               | 0                                                |
| 74006L-AS-1             | Pre-Paid Legal Services, Inc.                                  |         | 06/22/2023       | INTER-COMPANY<br>TRANSFER -<br>COMMUTAITON | 12/06/2023       | Various                           | 475,210                                                | 465,559     | 471,730       | 466,454                                                | 0                                                   | 895                                             | 0                                                                      | 895                                        | 0                                                   | 0                                                 | 5,275                                  | 5,275                               | 20,756                                               | 0                                                |
| 74339V-AB-4             | Cloudera, Inc.                                                 |         | 01/18/2023       | J.P. MORGAN<br>SECURITIES INC.             | 07/18/2023       | J.P. MORGAN<br>SECURITIES INC.    | 84,786                                                 | 81,532      | 82,885        | 81,789                                                 | 0                                                   | 257                                             | 0                                                                      | 257                                        | 0                                                   | 0                                                 | 1,097                                  | 1,097                               | 3,201                                                | 0                                                |
| 74834Y-AN-2             | Quest Software US Holdings<br>Inc                              |         | 03/13/2023       | MORGAN STANLEY<br>AND CO INC               | 09/26/2023       | J.P. MORGAN<br>SECURITIES INC.    | 25,000                                                 | 20,750      | 20,958        | 21,252                                                 | 0                                                   | 502                                             | 0                                                                      | 502                                        | 0                                                   | 0                                                 | (295)                                  | (295)                               | 1,538                                                | 0                                                |
| 74934K-AC-5             | Rough Country, LLC                                             |         | 05/17/2023       | GOLUB CAPITAL                              | 07/27/2023       | GOLUB CAPITAL                     | 22,524                                                 | 21,172      | 21,876        | 21,221                                                 | 0                                                   | 49                                              | 0                                                                      | 49                                         | 0                                                   | 0                                                 | 655                                    | 655                                 | 88                                                   | 0                                                |

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<br>Identification                     | Description                          | Foreign | Date<br>Acquired | Name of Vendor                         | Disposal<br>Date | Name of Purchaser           | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest and<br>Dividends |
| 75972J-AE-4                                 | Renaissance Holding Corp             |         | 09/15/2023       | BARCLAY INVESTMENTS, INC.              | 11/02/2023       | Direct                      | 2,356,356                                              | 2,314,625   | 2,356,356     | 2,356,356                                              | 0                                                   | 41,731                                          | 0                                                                      | 41,731                                     | 0                                                   | 0                                                 | 0                                      | 0                                   | 59,133                                               | 0                                                |
| 77313D-AN-1                                 | Rocket Software, Inc.                |         | 01/12/2023       | Various                                | 10/05/2023       | Direct                      | 96,000                                                 | 94,204      | 94,218        | 94,597                                                 | 0                                                   | 393                                             | 0                                                                      | 393                                        | 0                                                   | 0                                                 | (379)                                  | (379)                               | 5,790                                                | 0                                                |
| 80875C-AB-3                                 | Scientific Games Holdings LP         |         | 11/08/2023       | CITIBANK                               | 12/07/2023       | CITIBANK                    | 171,000                                                | 170,573     | 170,786       | 170,573                                                | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | 214                                    | 214                                 | 812                                                  | 0                                                |
| 83417U-AK-2                                 | SolarWinds Holdings, Inc.            |         | 04/19/2023       | MORGAN STANLEY AND CO INC              | 10/04/2023       | J.P. MORGAN SECURITIES INC. | 22,000                                                 | 21,973      | 22,027        | 21,976                                                 | 0                                                   | 3                                               | 0                                                                      | 3                                          | 0                                                   | 0                                                 | 51                                     | 51                                  | 914                                                  | 0                                                |
| 89364M-BZ-6                                 | Transdigm, Inc.                      |         | 05/16/2023       | GOLDMAN SACHS AND CO                   | 11/15/2023       | Various                     | 387,000                                                | 385,549     | 387,327       | 385,628                                                | 0                                                   | 79                                              | 0                                                                      | 79                                         | 0                                                   | 0                                                 | 1,700                                  | 1,700                               | 8,909                                                | 0                                                |
| 90010L-AC-6                                 | ThoughtWorks, Inc.                   |         | 08/14/2023       | Various                                | 11/03/2023       | UBS WARBURG LLC             | 500,986                                                | 492,075     | 500,360       | 492,256                                                | 0                                                   | 181                                             | 0                                                                      | 181                                        | 0                                                   | 0                                                 | 8,104                                  | 8,104                               | 5,369                                                | 0                                                |
| 90385K-AL-5                                 | UKG Inc.                             |         | 05/25/2023       | Nomura Corporate Funding Americas, LLC | 11/20/2023       | Redemption @ 100.00         | 71,000                                                 | 69,225      | 71,177        | 69,506                                                 | 0                                                   | 281                                             | 0                                                                      | 281                                        | 0                                                   | 0                                                 | 1,671                                  | 1,671                               | 3,294                                                | 0                                                |
| 91834W-AC-4                                 | VS Buyer, LLC                        |         | 05/19/2023       | J.P. MORGAN SECURITIES INC.            | 12/04/2023       | J.P. MORGAN SECURITIES INC. | 29,000                                                 | 27,840      | 28,964        | 28,004                                                 | 0                                                   | 164                                             | 0                                                                      | 164                                        | 0                                                   | 0                                                 | 960                                    | 960                                 | 1,311                                                | 0                                                |
| 98919X-AB-7                                 | Zayo Group, LLC                      |         | 02/01/2023       | CREDIT SUISSE FIRST BOSTON GERMANY     | 11/09/2023       | Various                     | 217,235                                                | 183,292     | 184,826       | 189,330                                                | 0                                                   | 6,038                                           | 0                                                                      | 6,038                                      | 0                                                   | 0                                                 | (4,504)                                | (4,504)                             | 12,082                                               | 0                                                |
| C6907U-AB-7                                 | Ontario Gaming GTA LP                |         | 07/21/2023       | U.S. Bank                              | 07/25/2023       | BARCLAY INVESTMENTS, INC.   | 197,000                                                | 195,030     | 196,754       | 195,039                                                | 0                                                   | 9                                               | 0                                                                      | 9                                          | 0                                                   | 0                                                 | 1,714                                  | 1,714                               | 286                                                  | 0                                                |
| G0472C-AG-0                                 | Apex Group Treasury LLC              |         | 06/01/2023       | BANK OF AMERICA                        | 06/01/2023       | Adjustment                  | (43,000)                                               | (40,420)    | (41,065)      | (40,420)                                               | 0                                                   | 0                                               | 0                                                                      | 0                                          | 0                                                   | 0                                                 | (645)                                  | (645)                               | 0                                                    | 0                                                |
| L0323L-AJ-9                                 | Archroma Finance S.a.r.l.            | C       | 03/10/2023       | HSBC                                   | 09/25/2023       | CITIBANK                    | 37,805                                                 | 35,820      | 36,484        | 35,945                                                 | 0                                                   | 125                                             | 0                                                                      | 125                                        | 0                                                   | 0                                                 | 539                                    | 539                                 | 3,110                                                | 0                                                |
| L9000B-AE-3                                 | Software Luxembourg Acquisition SARL | C       | 06/01/2023       | Adjustment                             | 06/01/2023       | Redemption @ 100.00         | 0                                                      | (1,941)     | 0             | (5)                                                    | 0                                                   | 1,936                                           | 0                                                                      | 1,936                                      | 0                                                   | 0                                                 | 5                                      | 5                                   | 0                                                    | 0                                                |
| N2820E-AJ-7                                 | EG Group Limited                     | C       | 08/02/2023       | BARCLAY INVESTMENTS, INC.              | 11/10/2023       | Direct                      | 74,415                                                 | 73,003      | 74,415        | 74,415                                                 | 0                                                   | 1,412                                           | 0                                                                      | 1,412                                      | 0                                                   | 0                                                 | 0                                      | 0                                   | 2,205                                                | 0                                                |
| N3066K-AM-7                                 | Esdec Solar Group B.V.               | C       | 06/12/2023       | INTER-COMPANY TRANSFER - COMMUTAION    | 10/25/2023       | J.P. MORGAN SECURITIES INC. | 367,241                                                | 361,732     | 359,130       | 362,156                                                | 0                                                   | 424                                             | 0                                                                      | 424                                        | 0                                                   | 0                                                 | (3,026)                                | (3,026)                             | 16,515                                               | 0                                                |
| N8233B-AC-6                                 | Stars Group Holdings B.V.            | C       | 05/10/2023       | DEUTSCHE BANK                          | 11/30/2023       | Redemption @ 100.00         | 104,734                                                | 104,210     | 104,734       | 104,277                                                | 0                                                   | 67                                              | 0                                                                      | 67                                         | 0                                                   | 0                                                 | 457                                    | 457                                 | 2,136                                                | 0                                                |
| 1909999999 – Bonds: Unaffiliated Bank Loans |                                      |         |                  |                                        |                  |                             | 20,808,224                                             | 19,361,246  | 19,925,894    | 19,643,625                                             | 0                                                   | 282,379                                         | 0                                                                      | 282,379                                    | 0                                                   | 0                                                 | 282,269                                | 282,269                             | 576,685                                              | 0                                                |
| 2509999998 – Subtotals - Bonds              |                                      |         |                  |                                        |                  |                             | 21,590,224                                             | 20,045,496  | 20,655,109    | 20,337,262                                             | 0                                                   | 291,766                                         | 0                                                                      | 291,766                                    | 0                                                   | 0                                                 | 317,847                                | 317,847                             | 608,806                                              | 13,147                                           |
| 6009999999 – Totals                         |                                      |         |                  |                                        |                  |                             |                                                        | 20,045,496  | 20,655,109    | 20,337,262                                             | 0                                                   | 291,766                                         | 0                                                                      | 291,766                                    | 0                                                   | 0                                                 | 317,847                                | 317,847                             | 608,806                                              | 13,147                                           |

SCHEDULE D - PART 6 - SECTION 1

| 1                                                         | 2                                                                | 3       | 4                 | 5          | 6                     | 7                            | 8                                                                 | 9                  | Stock of Such Company Owned by Insurer on Statement Date |                  |
|-----------------------------------------------------------|------------------------------------------------------------------|---------|-------------------|------------|-----------------------|------------------------------|-------------------------------------------------------------------|--------------------|----------------------------------------------------------|------------------|
| 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 | 10                                                       | 11               |
|                                                           |                                                                  |         |                   |            |                       |                              |                                                                   |                    | Number of Shares                                         | % of Outstanding |
|                                                           |                                                                  |         |                   |            |                       |                              |                                                                   |                    |                                                          |                  |
| Common Stocks, U.S. Property & Casualty Insurer           |                                                                  |         |                   |            |                       |                              |                                                                   |                    |                                                          |                  |
| 47036*-10-9                                               | James River Casualty Company                                     |         | 13685             | 20-3946040 | 8bi                   | 40,203,433                   | 0                                                                 | 0                  | 10,000.000                                               | 100.000          |
| 1199999 – Common Stocks, U.S. Property & Casualty Insurer |                                                                  |         |                   |            |                       | 40,203,433                   | 0                                                                 | 0                  | XXX                                                      | XXX              |
| 1899999 – Subtotals – Common Stocks                       |                                                                  |         |                   |            |                       | 40,203,433                   | 0                                                                 | 0                  | XXX                                                      | XXX              |
| 1999999 – Totals – Preferred and Common Stocks            |                                                                  |         |                   |            |                       | 40,203,433                   | 0                                                                 | 0                  | XXX                                                      | XXX              |

SCHEDULE D - PART 6 - SECTION 2

| 1                                              | 2                          | 3                                                                     | 4                                                                        | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date |                  |
|------------------------------------------------|----------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------|
|                                                |                            |                                                                       |                                                                          | 5                                                                         | 6                |
| CUSIP Identification                           | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1 | Number of Shares                                                          | % of Outstanding |
| 0399999 – Totals – Preferred and Common Stocks |                            |                                                                       | 0                                                                        | XXX                                                                       | XXX              |

NONE

SCHEDULE DA - PART 1

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

| 1                                                                                     | Codes   |         | 4                  | 5                              | 6                  | 7                                    | Change In Book / Adjusted Carrying Value            |                                                 |                                                                        |                                                     | 12                     | 13                     | Interest                                                                            |                                     |                   |                      |                 |                                   | 20                              |
|---------------------------------------------------------------------------------------|---------|---------|--------------------|--------------------------------|--------------------|--------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|------------------------|------------------------|-------------------------------------------------------------------------------------|-------------------------------------|-------------------|----------------------|-----------------|-----------------------------------|---------------------------------|
|                                                                                       | 2       | 3       |                    |                                |                    |                                      | 8                                                   | 9                                               | 10                                                                     | 11                                                  |                        |                        | 14                                                                                  | 15                                  | 16                | 17                   | 18              | 19                                |                                 |
| Description                                                                           | Code    | Foreign | Date Acquired      | Name of Vendor                 | Maturity Date      | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value              | Actual Cost            | Amount Due<br>and Accrued<br>Dec 31 of<br>Current Year<br>on Bond Not<br>in Default | Non-<br>Admitted Due<br>and Accrued | Rate of           | Effective<br>Rate of | When Paid       | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| Bonds: U.S. Governments, Issuer Obligations                                           |         |         |                    |                                |                    |                                      |                                                     |                                                 |                                                                        |                                                     |                        |                        |                                                                                     |                                     |                   |                      |                 |                                   |                                 |
| UNITED STATES TREASURY .....                                                          | % ..... | .....   | ..06/22/2023 ..... | BARCLAYS CAPITAL INC. ....     | ..05/15/2024 ..... | ..... 2,453,802 .....                | ..... 0 .....                                       | ..... 64,349 .....                              | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 2,500,000 .....  | ..... 2,389,453 .....  | ..... 807 .....                                                                     | ..... 0 .....                       | ..... 0.250 ..... | ..... 5.366 .....    | MN .....        | ..... 3,125 .....                 | ..... 0 .....                   |
| UNITED STATES TREASURY .....                                                          | % ..... | .....   | ..09/28/2023 ..... | BMO CAPITAL MARKET .....       | ..01/16/2024 ..... | ..... 30,432,334 .....               | ..... 0 .....                                       | ..... 428,548 .....                             | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 30,500,000 ..... | ..... 30,003,786 ..... | ..... 0 .....                                                                       | ..... 0 .....                       | ..... 0 .....     | ..... 5.503 .....    | N/A .....       | ..... 0 .....                     | ..... 0 .....                   |
| UNITED STATES TREASURY .....                                                          | % ..... | .....   | ..12/27/2023 ..... | MORGAN STANLEY & CO. LLC ..... | ..04/04/2024 ..... | ..... 15,881,293 .....               | ..... 0 .....                                       | ..... 11,633 .....                              | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 16,100,000 ..... | ..... 15,869,659 ..... | ..... 0 .....                                                                       | ..... 0 .....                       | ..... 0 .....     | ..... 5.366 .....    | N/A .....       | ..... 0 .....                     | ..... 0 .....                   |
| 0019999999 – Bonds: U.S. Governments, Issuer Obligations .....                        | .....   | .....   | .....              | .....                          | .....              | ..... 48,767,429 .....               | ..... 0 .....                                       | ..... 504,531 .....                             | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 49,100,000 ..... | ..... 48,262,899 ..... | ..... 807 .....                                                                     | ..... 0 .....                       | ..... XXX .....   | ..... XXX .....      | ..... XXX ..... | ..... 3,125 .....                 | ..... 0 .....                   |
| 0109999999 – Bonds: Subtotals – U.S. Governments .....                                | .....   | .....   | .....              | .....                          | .....              | ..... 48,767,429 .....               | ..... 0 .....                                       | ..... 504,531 .....                             | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 49,100,000 ..... | ..... 48,262,899 ..... | ..... 807 .....                                                                     | ..... 0 .....                       | ..... XXX .....   | ..... XXX .....      | ..... XXX ..... | ..... 3,125 .....                 | ..... 0 .....                   |
| Bonds: Unaffiliated Bank Loans, Unaffiliated Bank Loans – Acquired                    |         |         |                    |                                |                    |                                      |                                                     |                                                 |                                                                        |                                                     |                        |                        |                                                                                     |                                     |                   |                      |                 |                                   |                                 |
| Heubach Holdings USA LLC .....                                                        | .....   | C ..... | ..12/22/2023 ..... | JEFFRIES LLC .....             | ..04/30/2024 ..... | ..... 163,873 .....                  | ..... (9,740) .....                                 | ..... 1,959 .....                               | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 206,211 .....    | ..... 171,654 .....    | ..... 698 .....                                                                     | ..... 0 .....                       | ..... 0.156 ..... | ..... 56.049 .....   | N/A .....       | ..... 0 .....                     | ..... 0 .....                   |
| 1829999999 – Bonds: Unaffiliated Bank Loans, Unaffiliated Bank Loans – Acquired ..... | .....   | .....   | .....              | .....                          | .....              | ..... 163,873 .....                  | ..... (9,740) .....                                 | ..... 1,959 .....                               | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 206,211 .....    | ..... 171,654 .....    | ..... 698 .....                                                                     | ..... 0 .....                       | ..... XXX .....   | ..... XXX .....      | ..... XXX ..... | ..... 0 .....                     | ..... 0 .....                   |
| 1909999999 – Bonds: Subtotals – Unaffiliated Bank Loans .....                         | .....   | .....   | .....              | .....                          | .....              | ..... 163,873 .....                  | ..... (9,740) .....                                 | ..... 1,959 .....                               | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 206,211 .....    | ..... 171,654 .....    | ..... 698 .....                                                                     | ..... 0 .....                       | ..... XXX .....   | ..... XXX .....      | ..... XXX ..... | ..... 0 .....                     | ..... 0 .....                   |
| 2419999999 – Total Bonds, Subtotals – Issuer Obligations .....                        | .....   | .....   | .....              | .....                          | .....              | ..... 48,767,429 .....               | ..... 0 .....                                       | ..... 504,531 .....                             | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 49,100,000 ..... | ..... 48,262,899 ..... | ..... 807 .....                                                                     | ..... 0 .....                       | ..... XXX .....   | ..... XXX .....      | ..... XXX ..... | ..... 3,125 .....                 | ..... 0 .....                   |
| 2479999999 – Total Bonds, Subtotals – Unaffiliated Bank Loans .....                   | .....   | .....   | .....              | .....                          | .....              | ..... 163,873 .....                  | ..... (9,740) .....                                 | ..... 1,959 .....                               | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 206,211 .....    | ..... 171,654 .....    | ..... 698 .....                                                                     | ..... 0 .....                       | ..... XXX .....   | ..... XXX .....      | ..... XXX ..... | ..... 0 .....                     | ..... 0 .....                   |
| 2509999999 – Total Bonds, Subtotals – Bonds .....                                     | .....   | .....   | .....              | .....                          | .....              | ..... 48,931,302 .....               | ..... (9,740) .....                                 | ..... 506,490 .....                             | ..... 0 .....                                                          | ..... 0 .....                                       | ..... 49,306,211 ..... | ..... 48,434,553 ..... | ..... 1,505 .....                                                                   | ..... 0 .....                       | ..... XXX .....   | ..... XXX .....      | ..... XXX ..... | ..... 3,125 .....                 | ..... 0 .....                   |
| 7709999999 – Total Short-Term Investments .....                                       | .....   | .....   | .....              | .....                          | .....              | ..... 48,931,302 .....               | ..... (9,740) .....                                 | ..... 506,490 .....                             | ..... 0 .....                                                          | ..... 0 .....                                       | ..... XXX .....        | ..... 48,434,553 ..... | ..... 1,505 .....                                                                   | ..... 0 .....                       | ..... XXX .....   | ..... XXX .....      | ..... XXX ..... | ..... 3,125 .....                 | ..... 0 .....                   |

|    |             |                                                                     |              |    |           |    |     |    |     |    |     |    |     |    |     |  |
|----|-------------|---------------------------------------------------------------------|--------------|----|-----------|----|-----|----|-----|----|-----|----|-----|----|-----|--|
| 1. | Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |              |    |           |    |     |    |     |    |     |    |     |    |     |  |
|    | 1A          | 1A                                                                  | \$48,767,429 | 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 | \$163,873 | 5C | \$0 |    |     |    |     |    |     |    |     |  |
|    | 1F          | 6                                                                   | \$0          |    |           |    |     |    |     |    |     |    |     |    |     |  |

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

**NONE**

(E-26) Schedule DL - Part 2 - General Interrogatories

**NONE**

SCHEDULE E - PART 1 - CASH

| 1                                                                                                                                        | 2    | 3                | 4                                       | 5                                                      | 6           | 7   |
|------------------------------------------------------------------------------------------------------------------------------------------|------|------------------|-----------------------------------------|--------------------------------------------------------|-------------|-----|
| Depository                                                                                                                               | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance     | *   |
| Open Depositories                                                                                                                        |      |                  |                                         |                                                        |             |     |
| ASSOCIATED BANK – GREEN BAY, WI.....                                                                                                     |      | 0                | 60,277                                  | 0                                                      | 8,060,142   | XXX |
| BMO HARRIS – CHICAGO, IL.....                                                                                                            |      | 0                | 326,301                                 | 0                                                      | 10,326,300  | XXX |
| FHLB – CINCINNATI, OH.....                                                                                                               |      | 0                | 0                                       | 0                                                      | 1,769,759   | XXX |
| FIRST NATIONAL BANK – HERMITAGE, PA.....                                                                                                 |      | 0                | 85,934                                  | 0                                                      | 10,085,934  | XXX |
| KEY BANK – CLEVELAND, OH.....                                                                                                            |      | 0                | 0                                       | 0                                                      | 103,092,519 | XXX |
| US BANK – MILWAUKEE, WI.....                                                                                                             | SD   | 0                | 0                                       | 0                                                      | 3,992,900   | XXX |
| US BANK – BOSTON, MA.....                                                                                                                |      | 0                | 0                                       | 0                                                      | 3,533,472   | XXX |
| 0199998 – Deposits in 0 depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories..... |      |                  | 0                                       | 0                                                      | 0           | XXX |
| 0199999 – Totals – Open Depositories.....                                                                                                |      |                  | 472,512                                 | 0                                                      | 140,861,026 | XXX |
| 0399999 – Total Cash on Deposit.....                                                                                                     |      |                  | 472,512                                 | 0                                                      | 140,861,026 | XXX |
| 0599999 – Total Cash.....                                                                                                                |      |                  | 472,512                                 | 0                                                      | 140,861,026 | XXX |

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

|                  |            |               |            |                   |             |                   |             |
|------------------|------------|---------------|------------|-------------------|-------------|-------------------|-------------|
| 1. January.....  | 44,818,602 | 4. April..... | 69,696,510 | 7. July.....      | 157,733,886 | 10. October.....  | 144,141,719 |
| 2. February..... | 73,430,069 | 5. May.....   | 64,252,749 | 8. August.....    | 132,235,011 | 11. November..... | 109,272,939 |
| 3. March.....    | 75,187,162 | 6. June.....  | 89,343,498 | 9. September..... | 91,301,900  | 12. December..... | 140,861,026 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1                                                                          | 2                                  | 3         | 4                | 5                | 6             | 7                              | 8                                  | 9                           |
|----------------------------------------------------------------------------|------------------------------------|-----------|------------------|------------------|---------------|--------------------------------|------------------------------------|-----------------------------|
| CUSIP Identification                                                       | Description                        | Code      | Date Acquired    | Rate of Interest | Maturity Date | Book / Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| Exempt Money Market Mutual Funds – as Identified by SVO                    |                                    |           |                  |                  |               |                                |                                    |                             |
| 60934N-50-0 .....                                                          | FEDERATED HRMS TRS INST .....      | % .....   | 12/29/2023 ..... | 5.210 .....      | XXX .....     | 1,265,607 .....                | 0 .....                            | 11,081 .....                |
| 94975H-31-2 .....                                                          | ALLSPRING:TRS+ MM S .....          | % .....   | 12/29/2023 ..... | 4.940 .....      | XXX .....     | 12,961,864 .....               | 54,656 .....                       | 0 .....                     |
| 8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO ..... |                                    |           |                  |                  |               | 14,227,471 .....               | 54,656 .....                       | 11,081 .....                |
| All Other Money Market Mutual Funds                                        |                                    |           |                  |                  |               |                                |                                    |                             |
| 09248U-70-0 .....                                                          | BLACKROCK INSTL FED FUND #81 ..... | % .....   | 12/01/2023 ..... | 5.160 .....      | XXX .....     | 72,449,198 .....               | 0 .....                            | 4,735,957 .....             |
| 26188J-20-6 .....                                                          | DREYFUS CASH MGT INST .....        | %SD ..... | 08/31/2022 ..... | 5.320 .....      | XXX .....     | 700,700 .....                  | 0 .....                            | 33,634 .....                |
| 8309999999 – All Other Money Market Mutual Funds .....                     |                                    |           |                  |                  |               | 73,149,898 .....               | 0 .....                            | 4,769,591 .....             |
| 8609999999 – Total Cash Equivalents .....                                  |                                    |           |                  |                  |               | 87,377,369 .....               | 54,656 .....                       | 4,780,672 .....             |

|    |             |                                                                     |        |        |        |        |        |        |
|----|-------------|---------------------------------------------------------------------|--------|--------|--------|--------|--------|--------|
| 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  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 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  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 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  | ST              | COLLATERAL SECURITIES FOR THE MA DOI | 700,700                                       | 700,700    | 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  | ST              | COLLATERAL SECURITIES FOR THE NY DOI | 2,792,900                                     | 2,792,900  | 0                            | 0          |
| 34.                  | North Carolina                                                | NC  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 35.                  | North Dakota                                                  | ND  |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 36.                  | Ohio                                                          | OH  | O               | COLLATERAL SECURITIES FOR THE OH DOI | 2,573,084                                     | 2,480,469  | 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.                  | US 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.                  | Totals                                                        | XXX |                 | XXX                                  | 6,066,684                                     | 5,974,069  | 0                            | 0          |
| Details of Write-Ins |                                                               |     |                 |                                      |                                               |            |                              |            |
| 5801.                |                                                               |     |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 5802.                |                                                               |     |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 5803.                |                                                               |     |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 5898.                | Summary of remaining write-ins for Line 58 from overflow page |     |                 |                                      | 0                                             | 0          | 0                            | 0          |
| 5899.                | Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)    |     |                 |                                      | 0                                             | 0          | 0                            | 0          |