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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

# GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 16691 Employer's ID Number 31-0501234

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

Country of Domicile United States of America

Incorporated/Organized 03/07/1872 Commenced Business 03/07/1872

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

Main Administrative Office 301 E. Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-369-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 301 E. Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-369-5000 (Area Code) (Telephone Number)

Internet Website Address www.greatamericaninsurancegroup.com

Statutory Statement Contact Judith Elaine Gill (Name), 513-369-5000 (Area Code) (Telephone Number)

statutoryfilings@gaig.com (E-mail Address), 513-369-5830 (FAX Number)

## OFFICERS

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

## OTHER

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

## DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

| David Lawrence Thompson, Jr. | Matthew David Felvus | Judith Elaine Gill |
|---|---|---|
| President & Chief Operating Officer | Secretary | Vice President & Controller |

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

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

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

# SUMMARY INVESTMENT SCHEDULE

| | Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | 5 | 6 |
| | | Amount | Percentage of Column 1 Line 13 | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage of Column 5 Line 13 |
| 1. | Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| | 1.01 U.S. governments | 55,443,227 | 0.523 | 55,443,227 | 0 | 55,443,227 | 0.524 |
| | 1.02 All other governments | 228,348,768 | 2.153 | 228,348,768 | 0 | 228,348,768 | 2.158 |
| | 1.03 U.S. states, territories and possessions, etc. guaranteed | 13,139,954 | 0.124 | 13,139,954 | 0 | 13,139,954 | 0.124 |
| | 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 169,717 | 0.002 | 169,717 | 0 | 169,717 | 0.002 |
| | 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 487,927,623 | 4.602 | 487,927,623 | 0 | 487,927,623 | 4.612 |
| | 1.06 Industrial and miscellaneous | 4,873,593,332 | 45.961 | 4,873,593,332 | 0 | 4,873,593,332 | 46.067 |
| | 1.07 Hybrid securities | 9,717,099 | 0.092 | 9,717,099 | 0 | 9,717,099 | 0.092 |
| | 1.08 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.09 SVO identified funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.10 Unaffiliated bank loans | 155,486,522 | 1.466 | 155,486,522 | 0 | 155,486,522 | 1.470 |
| | 1.11 Unaffiliated certificates of deposit | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.12 Total long-term bonds | 5,823,826,242 | 54.923 | 5,823,826,242 | 0 | 5,823,826,242 | 55.049 |
| 2. | Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| | 2.01 Industrial and miscellaneous (Unaffiliated) | 293,299,888 | 2.766 | 293,299,888 | 0 | 293,299,888 | 2.772 |
| | 2.02 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 2.03 Total preferred stocks | 293,299,888 | 2.766 | 293,299,888 | 0 | 293,299,888 | 2.772 |
| 3. | Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| | 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | 220,014,543 | 2.075 | 220,014,543 | 0 | 220,014,543 | 2.080 |
| | 3.02 Industrial and miscellaneous Other (Unaffiliated) | 59,703,865 | 0.563 | 59,703,865 | 0 | 59,703,865 | 0.564 |
| | 3.03 Parent, subsidiaries and affiliates Publicly traded | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 3.04 Parent, subsidiaries and affiliates Other | 676,173,550 | 6.377 | 661,451,665 | 0 | 661,451,665 | 6.252 |
| | 3.05 Mutual funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 3.06 Unit investment trusts | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 3.07 Closed-end funds | 2,871,447 | 0.027 | 2,871,447 | 0 | 2,871,447 | 0.027 |
| | 3.08 Exchange traded funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 3.09 Total common stocks | 958,763,406 | 9.042 | 944,041,520 | 0 | 944,041,520 | 8.923 |
| 4. | Mortgage loans (Schedule B): | | | | | | |
| | 4.01 Farm mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.02 Residential mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.03 Commercial mortgages | 609,364,712 | 5.747 | 609,364,712 | 0 | 609,364,712 | 5.760 |
| | 4.04 Mezzanine real estate loans | 100,863,592 | 0.951 | 100,863,592 | 0 | 100,863,592 | 0.953 |
| | 4.05 Total valuation allowance | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 4.06 Total mortgage loans | 710,228,304 | 6.698 | 710,228,304 | 0 | 710,228,304 | 6.713 |
| 5. | Real estate (Schedule A): | | | | | | |
| | 5.01 Properties occupied by company | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 5.02 Properties held for production of income | 2,008,971 | 0.019 | 2,008,971 | 0 | 2,008,971 | 0.019 |
| | 5.03 Properties held for sale | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 5.04 Total real estate | 2,008,971 | 0.019 | 2,008,971 | 0 | 2,008,971 | 0.019 |
| 6. | Cash, cash equivalents and short-term investments: | | | | | | |
| | 6.01 Cash (Schedule E, Part 1) | 114,076,585 | 1.076 | 114,076,585 | 0 | 114,076,585 | 1.078 |
| | 6.02 Cash equivalents (Schedule E, Part 2) | 351,519,902 | 3.315 | 351,519,902 | 0 | 351,519,902 | 3.323 |
| | 6.03 Short-term investments (Schedule DA) | 3,246,980 | 0.031 | 3,246,980 | 0 | 3,246,980 | 0.031 |
| | 6.04 Total cash, cash equivalents and short-term investments | 468,843,467 | 4.422 | 468,843,467 | 0 | 468,843,467 | 4.432 |
| 7. | Contract loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 8. | Derivatives (Schedule DB) | 1,227,741 | 0.012 | 1,227,741 | 0 | 1,227,741 | 0.012 |
| 9. | Other invested assets (Schedule BA) | 2,344,986,304 | 22.115 | 2,335,440,732 | 0 | 2,335,440,732 | 22.075 |
| 10. | Receivables for securities | 474,176 | 0.004 | 474,176 | 0 | 474,176 | 0.004 |
| 11. | Securities Lending (Schedule DL, Part 1) | 0 | 0.000 | 0 | XXX | XXX | XXX |
| 12. | Other invested assets (Page 2, Line 11) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 13. | Total invested assets | 10,603,658,499 | 100.000 | 10,579,391,042 | 0 | 10,579,391,042 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 2,157,159 |
| 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) | 50,396 | 50,396 |
| 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 | 198,584 | |
| | 8.2 Totals, Part 3, Column 9 | 0 | 198,584 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | 2,008,971 |
| 10. | Deduct total nonadmitted amounts | | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 2,008,971 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 747,159,419 |
| 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) | 831,002 | 831,002 |
| 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 | | 37,762,117 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 0 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| | 9.1 Totals, Part 1, Column 13 | 0 | |
| | 9.2 Totals, Part 3, Column 13 | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | 0 | |
| | 10.2 Totals, Part 3, Column 10 | 0 | 0 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 710,228,304 |
| 12. | Total valuation allowance | | 0 |
| 13. | Subtotal (Line 11 plus 12) | | 710,228,304 |
| 14. | Deduct total nonadmitted amounts | | 0 |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 710,228,304 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 2,074,884,683 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 114,756,965 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 225,316,578 | 340,073,542 |
| 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 | | 1,727 |
| 5. | Unrealized valuation increase/(decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 44,898,674 | |
| | 5.2 Totals, Part 3, Column 9 | (9,066,540) | 35,832,134 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 16,494,436 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 108,697,921 |
| 8. | Deduct amortization of premium and depreciation | | 2,772,695 |
| 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 | 10,787,370 | |
| | 10.2 Totals, Part 3, Column 11 | 42,233 | 10,829,603 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 2,344,986,304 |
| 12. | Deduct total nonadmitted amounts | | 9,545,571 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 2,335,440,732 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 6,777,246,625 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 1,193,467,127 |
| 3. | Accrual of discount | | 23,165,591 |
| 4. | Unrealized valuation increase/(decrease): | | |
| | 4.1. Part 1, Column 12 | (1,682,200) | |
| | 4.2. Part 2, Section 1, Column 15 | 3,031,777 | |
| | 4.3. Part 2, Section 2, Column 13 | 44,321,246 | |
| | 4.4. Part 4, Column 11 | (40,562,603) | 5,108,220 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 44,232,454 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 935,522,237 |
| 7. | Deduct amortization of premium | | 4,159,279 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | 6,120,212 | |
| | 8.2. Part 2, Section 1, Column 19 | 0 | |
| | 8.3. Part 2, Section 2, Column 16 | 0 | |
| | 8.4. Part 4, Column 15 | (268,849) | 5,851,362 |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 6,258,323 | |
| | 9.2. Part 2, Section 1, Column 17 | 2,122,763 | |
| | 9.3. Part 2, Section 2, Column 14 | 17,695,473 | |
| | 9.4. Part 4, Column 13 | 7,423,767 | 33,500,326 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 7,075,889,537 |
| 12. | Deduct total nonadmitted amounts | | 14,721,886 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 7,061,167,651 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | 1. | United States | 55,443,227 | 54,101,022 | 55,308,567 | 46,103,695 |
| Governments | 2. | Canada | 193,273,135 | 188,240,748 | 202,073,938 | 191,870,165 |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 35,075,633 | 34,366,068 | 34,394,794 | 35,539,383 |
| | 4. | Totals | 283,791,995 | 276,707,838 | 291,777,299 | 273,513,243 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 13,139,954 | 13,172,238 | 14,955,536 | 13,140,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 169,717 | 165,670 | 174,326 | 165,000 |
| 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 | 487,927,623 | 473,083,602 | 490,898,737 | 493,144,098 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) | 8. | United States | 4,188,835,496 | 4,034,909,465 | 4,188,627,184 | 4,319,720,266 |
| | 9. | Canada | 21,399,397 | 21,755,624 | 21,277,560 | 21,500,000 |
| | 10. | Other Countries | 828,562,061 | 822,976,512 | 824,321,289 | 843,840,578 |
| | 11. | Totals | 5,038,796,953 | 4,879,641,600 | 5,034,226,033 | 5,185,060,844 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | 0 | 0 | 0 | 0 |
| | 13. | Total Bonds | 5,823,826,242 | 5,642,770,948 | 5,832,031,931 | 5,965,023,185 |
| PREFERRED STOCKS | 14. | United States | 285,665,021 | 285,665,021 | 256,516,033 | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | 2,715,000 | 2,715,000 | 3,003,500 | |
| | 16. | Other Countries | 4,919,867 | 4,919,867 | 5,694,167 | |
| | 17. | Totals | 293,299,888 | 293,299,888 | 265,213,700 | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | 0 | 0 | 0 | |
| | 19. | Total Preferred Stocks | 293,299,888 | 293,299,888 | 265,213,700 | |
| COMMON STOCKS | 20. | United States | 262,851,061 | 262,851,061 | 175,247,059 | |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds | 21. | Canada | 0 | 0 | 0 | |
| | 22. | Other Countries | 19,738,794 | 19,738,794 | 11,561,810 | |
| | 23. | Totals | 282,589,856 | 282,589,856 | 186,808,869 | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | 676,173,550 | 676,173,550 | 651,318,608 | |
| | 25. | Total Common Stocks | 958,763,406 | 958,763,406 | 838,127,477 | |
| | 26. | Total Stocks | 1,252,063,294 | 1,252,063,294 | 1,103,341,178 | |
| | 27. | Total Bonds and Stocks | 7,075,889,537 | 6,894,834,243 | 6,935,373,109 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 14,180,048 | 34,179,720 | 1,918,659 | 3,439,152 | 2,201,465 | XXX | 55,919,043 | 1.0 | 42,868,576 | 0.8 | 55,919,043 | 0 |
| 1.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.7 Totals | 14,180,048 | 34,179,720 | 1,918,659 | 3,439,152 | 2,201,465 | XXX | 55,919,043 | 1.0 | 42,868,576 | 0.8 | 55,919,043 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 157,053,936 | 83,603,099 | 0 | 0 | 0 | XXX | 240,657,035 | 4.1 | 238,560,659 | 4.3 | 47,383,900 | 193,273,135 |
| 2.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.7 Totals | 157,053,936 | 83,603,099 | 0 | 0 | 0 | XXX | 240,657,035 | 4.1 | 238,560,659 | 4.3 | 47,383,900 | 193,273,135 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 11,650,000 | 0 | 1,489,954 | 0 | 0 | XXX | 13,139,954 | 0.2 | 13,872,363 | 0.3 | 13,139,954 | 0 |
| 3.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.7 Totals | 11,650,000 | 0 | 1,489,954 | 0 | 0 | XXX | 13,139,954 | 0.2 | 13,872,363 | 0.3 | 13,139,954 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 0 | 0 | 0 | 0 | 169,717 | XXX | 169,717 | 0.0 | 1,765,168 | 0.0 | 169,717 | 0 |
| 4.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.7 Totals | 0 | 0 | 0 | 0 | 169,717 | XXX | 169,717 | 0.0 | 1,765,168 | 0.0 | 169,717 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 64,753,746 | 72,161,645 | 101,618,561 | 126,529,775 | 115,080,462 | XXX | 480,144,189 | 8.2 | 561,537,979 | 10.2 | 480,144,189 | 0 |
| 5.2 NAIC 2 | 0 | 0 | 7,783,434 | 0 | 0 | XXX | 7,783,434 | 0.1 | 7,756,774 | 0.1 | 7,783,434 | 0 |
| 5.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.7 Totals | 64,753,746 | 72,161,645 | 109,401,994 | 126,529,775 | 115,080,462 | XXX | 487,927,623 | 8.4 | 569,294,752 | 10.4 | 487,927,623 | 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 460,056,507 | 2,086,492,800 | 612,438,305 | 279,248,831 | 85,352,579 | XXX | 3,523,589,022 | 60.3 | 3,305,374,824 | 60.2 | 336,136,143 | 3,187,452,879 |
| 6.2 NAIC 2 | 81,845,455 | 828,263,247 | 255,073,988 | 29,879,742 | 1,803,742 | XXX | 1,196,866,174 | 20.5 | 1,011,445,164 | 18.4 | 587,571,776 | 609,294,398 |
| 6.3 NAIC 3 | 10,247,368 | 64,820,707 | 10,509,776 | 0 | 0 | XXX | 85,577,851 | 1.5 | 111,845,664 | 2.0 | 40,689,176 | 44,888,675 |
| 6.4 NAIC 4 | 1,315,248 | 5,668,505 | 2,208,557 | 518,925 | 0 | XXX | 9,711,235 | 0.2 | 6,098,961 | 0.1 | 455,867 | 9,255,368 |
| 6.5 NAIC 5 | 25,723,344 | 26,957,330 | 258,631 | 1,211,820 | 3,807,354 | XXX | 57,958,479 | 1.0 | 15,499,576 | 0.3 | 124,124 | 57,834,356 |
| 6.6 NAIC 6 | 433,109 | 1,196,591 | 712,363 | 286,128 | 0 | XXX | 2,628,191 | 0.0 | 350,338 | 0.0 | 2,574,470 | 53,721 |
| 6.7 Totals | 579,621,031 | 3,013,399,180 | 881,201,620 | 311,145,446 | 90,963,674 | XXX | 4,876,330,952 | 83.5 | 4,450,614,527 | 81.0 | 967,551,556 | 3,908,779,396 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.2 NAIC 2 | 0 | 0 | 0 | 0 | 9,717,099 | XXX | 9,717,099 | 0.2 | 9,706,119 | 0.2 | 9,717,099 | 0 |
| 7.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.7 Totals | 0 | 0 | 0 | 0 | 9,717,099 | XXX | 9,717,099 | 0.2 | 9,706,119 | 0.2 | 9,717,099 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | 0 | 2,401,236 | 0 | 0 | 0 | XXX | 2,401,236 | 0.0 | 5,644,118 | 0.1 | 0 | 2,401,236 |
| 10.2 NAIC 2 | 315,415 | 32,886,237 | 0 | 0 | 0 | XXX | 33,201,652 | 0.6 | 31,297,981 | 0.6 | 0 | 33,201,652 |
| 10.3 NAIC 3 | 1,724,887 | 76,227,476 | 7,396,324 | 0 | 0 | XXX | 85,348,687 | 1.5 | 99,154,031 | 1.8 | 7,396,324 | 77,952,363 |
| 10.4 NAIC 4 | 1,031,344 | 21,856,955 | 0 | 0 | 0 | XXX | 22,888,299 | 0.4 | 19,568,478 | 0.4 | 359,304 | 22,528,995 |
| 10.5 NAIC 5 | 2,739,850 | 8,940,339 | 0 | 0 | 0 | XXX | 11,680,190 | 0.2 | 9,192,869 | 0.2 | 183,482 | 11,496,708 |
| 10.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.7 Totals | 5,811,497 | 142,312,244 | 7,396,324 | 0 | 0 | XXX | 155,520,065 | 2.7 | 164,857,476 | 3.0 | 7,939,110 | 147,580,955 |
| 11. Unaffiliated Certificates of Deposit | | | | | | | | | | | | |
| 11.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | (d) 707,694,237 | 2,278,838,501 | 717,465,479 | 409,217,758 | 202,804,222 | 0 | 4,316,020,197 | 73.9 | XXX | XXX | 932,892,946 | 3,383,127,251 |
| 12.2 NAIC 2 | (d) 82,160,870 | 861,149,484 | 262,857,422 | 29,879,742 | 11,520,841 | 0 | 1,247,568,359 | 21.4 | XXX | XXX | 605,072,309 | 642,496,050 |
| 12.3 NAIC 3 | (d) 11,972,255 | 141,048,183 | 17,906,100 | 0 | 0 | 0 | 170,926,538 | 2.9 | XXX | XXX | 48,085,501 | 122,841,038 |
| 12.4 NAIC 4 | (d) 2,346,592 | 27,525,459 | 2,208,557 | 518,925 | 0 | 0 | 32,599,534 | 0.6 | XXX | XXX | 815,171 | 31,784,363 |
| 12.5 NAIC 5 | (d) 28,463,194 | 35,897,669 | 258,631 | 1,211,820 | 3,807,354 | 0 | (c) 69,638,669 | 1.2 | XXX | XXX | 307,606 | 69,331,063 |
| 12.6 NAIC 6 | (d) 433,109 | 1,196,591 | 712,363 | 286,128 | 0 | 0 | (c) 2,628,191 | 0.0 | XXX | XXX | 2,574,470 | 53,721 |
| 12.7 Totals | 833,070,259 | 3,345,655,888 | 1,001,408,552 | 441,114,373 | 218,132,417 | 0 | (b) 5,839,381,489 | 100.0 | XXX | XXX | 1,589,748,003 | 4,249,633,486 |
| 12.8 Line 12.7 as a % of Col. 7 | 14.3 | 57.3 | 17.1 | 7.6 | 3.7 | 0.0 | 100.0 | XXX | XXX | XXX | 27.2 | 72.8 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.1 NAIC 1 | 456,298,033 | 2,400,397,994 | 641,500,801 | 422,671,461 | 248,755,398 | 0 | XXX | XXX | 4,169,623,686 | 75.9 | 1,058,846,824 | 3,110,776,862 |
| 13.2 NAIC 2 | 49,146,661 | 658,056,924 | 286,346,419 | 48,389,286 | 18,266,748 | 0 | XXX | XXX | 1,060,206,038 | 19.3 | 539,631,646 | 520,574,392 |
| 13.3 NAIC 3 | 6,533,088 | 161,448,089 | 42,252,725 | 765,793 | 0 | 0 | XXX | XXX | 210,999,695 | 3.8 | 99,962,529 | 111,037,166 |
| 13.4 NAIC 4 | 1,949,883 | 17,503,933 | 4,524,509 | 0 | 1,689,114 | 0 | XXX | XXX | 25,667,439 | 0.5 | 11,944,902 | 13,722,537 |
| 13.5 NAIC 5 | 3,068,907 | 19,498,959 | 438,450 | 1,451,590 | 234,538 | 0 | XXX | XXX | (c) 24,692,445 | 0.4 | 4,910,523 | 19,781,922 |
| 13.6 NAIC 6 | 227,965 | 68,093 | 54,129 | 150 | 0 | 0 | XXX | XXX | (c) 350,338 | 0.0 | 350,338 | 0 |
| 13.7 Totals | 517,224,536 | 3,256,973,992 | 975,117,034 | 473,278,280 | 268,945,799 | 0 | XXX | XXX | (b) 5,491,539,641 | 100.0 | 1,715,646,762 | 3,775,892,879 |
| 13.8 Line 13.7 as a % of Col. 9 | 9.4 | 59.3 | 17.8 | 8.6 | 4.9 | 0.0 | XXX | XXX | 100.0 | XXX | 31.2 | 68.8 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 119,099,105 | 266,332,577 | 278,584,275 | 147,555,220 | 121,321,769 | 0 | 932,892,946 | 16.0 | 1,058,846,824 | 19.3 | 932,892,946 | XXX |
| 14.2 NAIC 2 | 33,663,925 | 351,350,905 | 201,300,559 | 9,039,314 | 9,717,607 | 0 | 605,072,309 | 10.4 | 539,631,646 | 9.8 | 605,072,309 | XXX |
| 14.3 NAIC 3 | 1,291,054 | 39,398,122 | 7,396,324 | 0 | 0 | 0 | 48,085,501 | 0.8 | 99,962,529 | 1.8 | 48,085,501 | XXX |
| 14.4 NAIC 4 | 200,785 | 548,038 | 65,105 | 1,244 | 0 | 0 | 815,171 | 0.0 | 11,944,902 | 0.2 | 815,171 | XXX |
| 14.5 NAIC 5 | 98,404 | 192,359 | 10,895 | 5,947 | 0 | 0 | 307,606 | 0.0 | 4,910,523 | 0.1 | 307,606 | XXX |
| 14.6 NAIC 6 | 433,109 | 1,187,220 | 668,014 | 286,128 | 0 | 0 | 2,574,470 | 0.0 | 350,338 | 0.0 | 2,574,470 | XXX |
| 14.7 Totals | 154,786,382 | 659,009,221 | 488,025,171 | 156,887,853 | 131,039,375 | 0 | 1,589,748,003 | 27.2 | 1,715,646,762 | 31.2 | 1,589,748,003 | XXX |
| 14.8 Line 14.7 as a % of Col. 7 | 9.7 | 41.5 | 30.7 | 9.9 | 8.2 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 2.7 | 11.3 | 8.4 | 2.7 | 2.2 | 0.0 | 27.2 | XXX | XXX | XXX | 27.2 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.1 NAIC 1 | 588,595,132 | 2,012,505,924 | 438,881,204 | 261,662,538 | 81,482,453 | 0 | 3,383,127,251 | 57.9 | 3,110,776,862 | 56.6 | XXX | 3,383,127,251 |
| 15.2 NAIC 2 | 48,496,946 | 509,798,579 | 61,556,863 | 20,840,428 | 1,803,235 | 0 | 642,496,050 | 11.0 | 520,574,392 | 9.5 | XXX | 642,496,050 |
| 15.3 NAIC 3 | 10,681,201 | 101,650,061 | 10,509,776 | 0 | 0 | 0 | 122,841,038 | 2.1 | 111,037,166 | 2.0 | XXX | 122,841,038 |
| 15.4 NAIC 4 | 2,145,808 | 26,977,422 | 2,143,452 | 517,681 | 0 | 0 | 31,784,363 | 0.5 | 13,722,537 | 0.2 | XXX | 31,784,363 |
| 15.5 NAIC 5 | 28,364,790 | 35,705,310 | 247,736 | 1,205,873 | 3,807,354 | 0 | 69,331,063 | 1.2 | 19,781,922 | 0.4 | XXX | 69,331,063 |
| 15.6 NAIC 6 | 0 | 9,372 | 44,349 | 0 | 0 | 0 | 53,721 | 0.0 | 0 | 0.0 | XXX | 53,721 |
| 15.7 Totals | 678,283,877 | 2,686,646,667 | 513,383,381 | 284,226,520 | 87,093,042 | 0 | 4,249,633,486 | 72.8 | 3,775,892,879 | 68.8 | XXX | 4,249,633,486 |
| 15.8 Line 15.7 as a % of Col. 7 | 16.0 | 63.2 | 12.1 | 6.7 | 2.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 11.6 | 46.0 | 8.8 | 4.9 | 1.5 | 0.0 | 72.8 | XXX | XXX | XXX | XXX | 72.8 |

(a) Includes $ 3,652,544,086 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 50,359,045 current year of bonds with Z designations and $ 67,981,230 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 $ 40,831,130 current year, $ 14,696,539 prior year of bonds with 5GI designations and $ 0 current year, $ 203,000 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 $ 12,784,084 ; NAIC 2 $ 0 ; NAIC 3 $ 2,604 ; NAIC 4 $ 21,273 ; NAIC 5 $ 2,747,286 ; 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 13,785,207 | 32,610,135 | 0 | 0 | 0 | XXX | 46,395,342 | 0.8 | 30,463,900 | 0.6 | 46,395,342 | 0 |
| 1.02 Residential Mortgage-Backed Securities | 394,841 | 1,569,585 | 1,918,659 | 3,439,152 | 2,201,465 | XXX | 9,523,702 | 0.2 | 12,404,676 | 0.2 | 9,523,702 | 0 |
| 1.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.05 Totals | 14,180,048 | 34,179,720 | 1,918,659 | 3,439,152 | 2,201,465 | XXX | 55,919,043 | 1.0 | 42,868,576 | 0.8 | 55,919,043 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 157,053,936 | 83,603,099 | 0 | 0 | 0 | XXX | 240,657,035 | 4.1 | 238,560,659 | 4.3 | 47,383,900 | 193,273,135 |
| 2.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.05 Totals | 157,053,936 | 83,603,099 | 0 | 0 | 0 | XXX | 240,657,035 | 4.1 | 238,560,659 | 4.3 | 47,383,900 | 193,273,135 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 11,650,000 | 0 | 1,489,954 | 0 | 0 | XXX | 13,139,954 | 0.2 | 13,872,363 | 0.3 | 13,139,954 | 0 |
| 3.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.05 Totals | 11,650,000 | 0 | 1,489,954 | 0 | 0 | XXX | 13,139,954 | 0.2 | 13,872,363 | 0.3 | 13,139,954 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 0 | 0 | 0 | 0 | 169,717 | XXX | 169,717 | 0.0 | 1,765,168 | 0.0 | 169,717 | 0 |
| 4.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.05 Totals | 0 | 0 | 0 | 0 | 169,717 | XXX | 169,717 | 0.0 | 1,765,168 | 0.0 | 169,717 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 7,272,706 | 30,007,711 | 20,001,728 | 21,487,130 | 14,055,981 | XXX | 92,825,257 | 1.6 | 92,417,010 | 1.7 | 92,825,257 | 0 |
| 5.02 Residential Mortgage-Backed Securities | 486,306 | 1,694,587 | 1,662,822 | 2,166,463 | 771,364 | XXX | 6,781,542 | 0.1 | 7,369,658 | 0.1 | 6,781,542 | 0 |
| 5.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.04 Other Loan-Backed and Structured Securities | 56,994,734 | 40,459,346 | 87,737,445 | 102,876,182 | 100,253,116 | XXX | 388,320,824 | 6.7 | 469,508,085 | 8.5 | 388,320,824 | 0 |
| 5.05 Totals | 64,753,746 | 72,161,645 | 109,401,994 | 126,529,775 | 115,080,462 | XXX | 487,927,623 | 8.4 | 569,294,752 | 10.4 | 487,927,623 | 0 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 123,489,688 | 1,006,315,725 | 518,283,198 | 99,264,182 | 3,693,248 | XXX | 1,751,046,041 | 30.0 | 1,465,968,359 | 26.7 | 909,335,871 | 841,710,170 |
| 6.02 Residential Mortgage-Backed Securities | 119,700,512 | 331,978,164 | 202,408,212 | 178,899,330 | 74,823,911 | XXX | 907,810,130 | 15.5 | 841,223,021 | 15.3 | 43,333,234 | 864,476,896 |
| 6.03 Commercial Mortgage-Backed Securities | 20,099,923 | 26,264,130 | 0 | 0 | 0 | XXX | 46,364,052 | 0.8 | 59,155,050 | 1.1 | 5,009,349 | 41,354,704 |
| 6.04 Other Loan-Backed and Structured Securities | 316,330,909 | 1,648,841,161 | 160,510,211 | 32,981,933 | 12,446,515 | XXX | 2,171,110,729 | 37.2 | 2,084,268,098 | 38.0 | 9,873,103 | 2,161,237,627 |
| 6.05 Totals | 579,621,031 | 3,013,399,180 | 881,201,620 | 311,145,446 | 90,963,674 | XXX | 4,876,330,952 | 83.5 | 4,450,614,527 | 81.0 | 967,551,556 | 3,908,779,396 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | 0 | 0 | 0 | 0 | 9,717,099 | XXX | 9,717,099 | 0.2 | 9,706,119 | 0.2 | 9,717,099 | 0 |
| 7.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.05 Totals | 0 | 0 | 0 | 0 | 9,717,099 | XXX | 9,717,099 | 0.2 | 9,706,119 | 0.2 | 9,717,099 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.05 Affiliated Bank Loans - Issued | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.06 Affiliated Bank Loans - Acquired | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.02 Unaffiliated Bank Loans - Acquired | 5,811,497 | 142,312,244 | 7,396,324 | 0 | 0 | XXX | 155,520,065 | 2.7 | 164,857,476 | 3.0 | 7,939,110 | 147,580,955 |
| 10.03 Totals | 5,811,497 | 142,312,244 | 7,396,324 | 0 | 0 | XXX | 155,520,065 | 2.7 | 164,857,476 | 3.0 | 7,939,110 | 147,580,955 |
| 11. Unaffiliated Certificates of Deposit | | | | | | | | | | | | |
| 11.01 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 313,251,537 | 1,152,536,670 | 539,774,880 | 120,751,313 | 27,636,046 | XXX | 2,153,950,445 | 36.9 | XXX | XXX | 1,118,967,141 | 1,034,983,305 |
| 12.02 Residential Mortgage-Backed Securities | 120,581,659 | 335,242,337 | 205,989,692 | 184,504,945 | 77,796,740 | XXX | 924,115,373 | 15.8 | XXX | XXX | 59,638,477 | 864,476,896 |
| 12.03 Commercial Mortgage-Backed Securities | 20,099,923 | 26,264,130 | 0 | 0 | 0 | XXX | 46,364,052 | 0.8 | XXX | XXX | 5,009,349 | 41,354,704 |
| 12.04 Other Loan-Backed and Structured Securities | 373,325,643 | 1,689,300,508 | 248,247,655 | 135,858,116 | 112,699,632 | XXX | 2,559,431,553 | 43.8 | XXX | XXX | 398,193,927 | 2,161,237,627 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.07 Unaffiliated Bank Loans | 5,811,497 | 142,312,244 | 7,396,324 | 0 | 0 | XXX | 155,520,065 | 2.7 | XXX | XXX | 7,939,110 | 147,580,955 |
| 12.08 Unaffiliated Certificates of Deposit | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.09 Totals | 833,070,259 | 3,345,655,888 | 1,001,408,552 | 441,114,373 | 218,132,417 | 0 | 5,839,381,489 | 100.0 | XXX | XXX | 1,589,748,003 | 4,249,633,486 |
| 12.10 Line 12.09 as a % of Col. 7 | 14.3 | 57.3 | 17.1 | 7.6 | 3.7 | 0.0 | 100.0 | XXX | XXX | XXX | 27.2 | 72.8 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 151,558,221 | 1,074,632,359 | 460,840,840 | 133,170,587 | 32,551,571 | XXX | XXX | XXX | 1,852,753,578 | 33.7 | 972,651,264 | 880,102,313 |
| 13.02 Residential Mortgage-Backed Securities | 103,341,647 | 395,047,035 | 153,480,705 | 133,985,076 | 75,142,892 | XXX | XXX | XXX | 860,997,354 | 15.7 | 135,589,846 | 725,407,508 |
| 13.03 Commercial Mortgage-Backed Securities | 20,675,111 | 36,192,206 | 615,533 | 1,231,067 | 441,132 | XXX | XXX | XXX | 59,155,050 | 1.1 | 5,025,477 | 54,129,573 |
| 13.04 Other Loan-Backed and Structured Securities | 236,864,742 | 1,621,486,770 | 331,412,030 | 204,891,551 | 159,121,090 | XXX | XXX | XXX | 2,553,776,182 | 46.5 | 524,398,232 | 2,029,377,951 |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 13.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 13.07 Unaffiliated Bank Loans | 4,784,814 | 129,615,621 | 28,767,927 | 0 | 1,689,114 | XXX | XXX | XXX | 164,857,476 | 3.0 | 77,981,943 | 86,875,533 |
| 13.08 Unaffiliated Certificates of Deposit | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 13.09 Totals | 517,224,536 | 3,256,973,992 | 975,117,034 | 473,278,280 | 268,945,799 | 0 | XXX | XXX | 5,491,539,641 | 100.0 | 1,715,646,762 | 3,775,892,879 |
| 13.10 Line 13.09 as a % of Col. 9 | 9.4 | 59.3 | 17.8 | 8.6 | 4.9 | 0.0 | XXX | XXX | 100.0 | XXX | 31.2 | 68.8 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 87,027,334 | 581,653,993 | 381,246,055 | 45,096,960 | 23,942,798 | XXX | 1,118,967,140 | 19.2 | 972,651,264 | 17.7 | 1,118,967,140 | XXX |
| 14.02 Residential Mortgage-Backed Securities | 9,794,682 | 23,072,451 | 11,405,281 | 8,522,601 | 6,843,461 | XXX | 59,638,477 | 1.0 | 135,589,846 | 2.5 | 59,638,477 | XXX |
| 14.03 Commercial Mortgage-Backed Securities | 0 | 5,009,349 | 0 | 0 | 0 | XXX | 5,009,349 | 0.1 | 5,025,477 | 0.1 | 5,009,349 | XXX |
| 14.04 Other Loan-Backed and Structured Securities | 57,964,365 | 48,730,643 | 87,977,511 | 103,268,291 | 100,253,116 | XXX | 398,193,926 | 6.8 | 524,398,232 | 9.5 | 398,193,926 | XXX |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.07 Unaffiliated Bank Loans | 0 | 542,786 | 7,396,324 | 0 | 0 | XXX | 7,939,110 | 0.1 | 77,981,943 | 1.4 | 7,939,110 | XXX |
| 14.08 Unaffiliated Certificates of Deposit | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.09 Totals | 154,786,382 | 659,009,221 | 488,025,171 | 156,887,853 | 131,039,375 | 0 | 1,589,748,003 | 27.2 | 1,715,646,762 | 31.2 | 1,589,748,003 | XXX |
| 14.10 Line 14.09 as a % of Col. 7 | 9.7 | 41.5 | 30.7 | 9.9 | 8.2 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 2.7 | 11.3 | 8.4 | 2.7 | 2.2 | 0.0 | 27.2 | XXX | XXX | XXX | 27.2 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.01 Issuer Obligations | 226,224,202 | 570,882,677 | 158,528,825 | 75,654,352 | 3,693,248 | XXX | 1,034,983,305 | 17.7 | 880,102,313 | 16.0 | XXX | 1,034,983,305 |
| 15.02 Residential Mortgage-Backed Securities | 110,786,977 | 312,169,885 | 194,584,411 | 175,982,343 | 70,953,279 | XXX | 864,476,896 | 14.8 | 725,407,508 | 13.2 | XXX | 864,476,896 |
| 15.03 Commercial Mortgage-Backed Securities | 20,099,923 | 21,254,781 | 0 | 0 | 0 | XXX | 41,354,704 | 0.7 | 54,129,573 | 1.0 | XXX | 41,354,704 |
| 15.04 Other Loan-Backed and Structured Securities | 315,361,278 | 1,640,569,865 | 160,270,144 | 32,589,825 | 12,446,515 | XXX | 2,161,237,627 | 37.0 | 2,029,377,951 | 37.0 | XXX | 2,161,237,627 |
| 15.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 15.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 15.07 Unaffiliated Bank Loans | 5,811,497 | 141,769,458 | 0 | 0 | 0 | XXX | 147,580,955 | 2.5 | 86,875,533 | 1.6 | XXX | 147,580,955 |
| 15.08 Unaffiliated Certificates of Deposit | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 15.09 Totals | 678,283,877 | 2,686,646,667 | 513,383,381 | 284,226,520 | 87,093,042 | 0 | 4,249,633,486 | 72.8 | 3,775,892,879 | 68.8 | XXX | 4,249,633,486 |
| 15.10 Line 15.09 as a % of Col. 7 | 16.0 | 63.2 | 12.1 | 6.7 | 2.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 11.6 | 46.0 | 8.8 | 4.9 | 1.5 | 0.0 | 72.8 | XXX | XXX | XXX | XXX | 72.8 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 2,561,000 | 2,561,000 | 0 | 0 | 0 |
| 2. Cost of short-term investments acquired | 3,537,674 | 3,537,674 | 0 | 0 | 0 |
| 3. Accrual of discount | 40,410 | 40,410 | 0 | 0 | 0 |
| 4. Unrealized valuation increase/(decrease) | (1,093) | (1,093) | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals | 31,135 | 31,135 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 2,653,515 | 2,653,515 | 0 | 0 | 0 |
| 7. Deduct amortization of premium | 0 | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | (143,873) | (143,873) | 0 | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 124,759 | 124,759 | 0 | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 3,246,980 | 3,246,980 | 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) | 3,246,980 | 3,246,980 | 0 | 0 | 0 |

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

# SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| | | | | |
|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 10, prior year) | | | (32,108,383) |
| 2. | Cost paid/(consideration received) on additions: | | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 0 | | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | 0 | | 0 |
| 3. | Unrealized valuation increase/(decrease): | | | |
| | 3.1 Section 1, Column 17 | 13,024,060 | | |
| | 3.2 Section 2, Column 19 | 0 | | 13,024,060 |
| 4. | SSAP No. 108 Adjustments | | | 0 |
| 5. | Total gain (loss) on termination recognized, Section 2, Column 22 | | | (2,813,564) |
| 6. | Considerations received/(paid) on terminations, Section 2, Column 15 | | | (2,813,564) |
| 7. | Amortization: | | | |
| | 7.1 Section 1, Column 19 | 0 | | |
| | 7.2 Section 2, Column 21 | 0 | | 0 |
| 8. | Adjustment to the book/adjusted carrying value of hedged item: | | | |
| | 8.1 Section 1, Column 20 | 0 | | |
| | 8.2 Section 2, Column 23 | 0 | | 0 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | | |
| | 9.1 Section 1, Column 18 | (87,667) | | |
| | 9.2 Section 2, Column 20 | 453,845 | | 366,179 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) | | | (18,718,144) |
| 11. | Deduct nonadmitted assets | | | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | | (18,718,144) |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

**N O N E**

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

**N O N E**

# SCHEDULE DB - VERIFICATION

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

| | | Book/Adjusted Carrying Value Check | |
|---|---|---|---|
| 1. | Part A, Section 1, Column 14 | (18,718,144) | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 0 | |
| 3. | Total (Line 1 plus Line 2) | | (18,718,144) |
| 4. | Part D, Section 1, Column 6 | 1,227,741 | |
| 5. | Part D, Section 1, Column 7 | (19,945,885) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | (18,718,144) | |
| 8. | Part B, Section 1, Column 13 | 0 | |
| 9. | Total (Line 7 plus Line 8) | | (18,718,144) |
| 10. | Part D, Section 1, Column 9 | 1,227,741 | |
| 11. | Part D, Section 1, Column 10 | (19,945,885) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | 0 |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 8,368,022 | |
| 14. | Part B, Section 1, Column 20 | 0 | |
| 15. | Part D, Section 1, Column 12 | 8,368,022 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 233,191,937 | 15,877,159 | 217,314,778 | 0 |
| 2. Cost of cash equivalents acquired | 2,892,004,232 | 91,416,903 | 2,800,587,329 | 0 |
| 3. Accrual of discount | 713,331 | 713,331 | 0 | 0 |
| 4. Unrealized valuation increase/(decrease) | 1,198 | 1,198 | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 2,774,118,522 | 95,428,050 | 2,678,690,472 | 0 |
| 7. Deduct amortization of premium | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | (272,274) | (272,274) | 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) | 351,519,902 | 12,308,267 | 339,211,635 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 351,519,902 | 12,308,267 | 339,211,635 | 0 |

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

# SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encum-brances | Book/Adjusted Carrying Value Less Encum-brances | Fair Value Less Encum-brances | Current Year's Depre-ciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encum-brances | Total Change in Book/ Adjusted Carrying Value (13-11-12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Gross Income Earned Less Interest Incurred on Encum-brances | Taxes, Repairs and Expenses Incurred |
| 0399999. Total Property occupied by the reporting entity | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Land and Improvements | | Warren County | OH | 12/22/1989 | 09/23/2019 | 24,000 | 0 | 24,000 | 290,000 | 0 | 0 | 0 | 0 | 0 | 0 | 40,160 |
| Building, Land, and Improvements | | Danbury | CT | 12/19/1995 | 06/23/2020 | 3,870,966 | 1,885,995 | 1,984,971 | 2,900,000 | 198,584 | 0 | 0 | (198,584) | 0 | 324,591 | 637,408 |
| 0499999. Properties held for the production of income | | | | | | 3,894,966 | 1,885,995 | 2,008,971 | 3,190,000 | 198,584 | 0 | 0 | (198,584) | 0 | 324,591 | 677,568 |
| | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | |
| 0699999 - Totals | | | | | | 3,894,966 | 1,885,995 | 2,008,971 | 3,190,000 | 198,584 | 0 | 0 | (198,584) | 0 | 324,591 | 677,568 |

# SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| Office Building, Land, and Improvements | Danbury | CT | 12/19/1995 | Danbury | 0 | 0 | 0 | 50,396 |
| 0199999. Acquired by Purchase | | | | | 0 | 0 | 0 | 50,396 |
| 0399999 - Totals | | | | | 0 | 0 | 0 | 50,396 |

# SCHEDULE A - PART 3

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

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

NONE

E03

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 04270ZZZ3 | | Scottsdale | AZ | | 01/28/2022 | 2.688 | 34,950,000 | 0 | 0 | 0 | 0 | 0 | 61,400,000 | 12/01/2021 |
| 05461ZZZ9 | | Stuart | FL | | 03/25/2022 | 2.944 | 37,350,000 | 0 | 0 | 0 | 0 | 0 | 56,149,727 | 08/01/2022 |
| 07557ZZZ0 | | Tampa | FL | | 12/07/2021 | 2.739 | 39,780,000 | 0 | 0 | 0 | 0 | 0 | 67,100,000 | 10/25/2021 |
| 10802ZZZ7 | | Greensboro | NC | | 05/08/2020 | 2.942 | 17,795,967 | 0 | 0 | 0 | 0 | 0 | 25,750,000 | 03/25/2020 |
| 165421ZZ4 | | Cape Cod | MA | | 05/06/2016 | 5.068 | 35,672,091 | 0 | 0 | 0 | 0 | 0 | 77,600,003 | 09/15/2021 |
| 20268ZZZ3 | | Orlando | FL | | 03/21/2022 | 3.349 | 58,500,000 | 0 | 0 | 0 | 0 | 0 | 93,400,000 | 12/03/2022 |
| 25487ZZZ7 | | Atlanta | GA | | 05/27/2021 | 2.684 | 54,020,000 | 0 | 0 | 0 | 0 | 0 | 77,400,000 | 11/01/2021 |
| 256112ZZ9 | | Cincinnati | OH | | 12/04/2018 | 5.479 | 18,461,468 | 0 | 0 | 0 | 0 | 0 | 25,185,000 | 01/09/2020 |
| 353555ZZ1 | | Franklin | TN | | 11/18/2018 | 5.270 | 26,593,388 | 0 | 0 | 0 | 0 | 0 | 43,000,000 | 08/29/2023 |
| 42299ZZZ0 | | Arlington | TX | | 08/12/2021 | 2.666 | 40,000,000 | 0 | 0 | 0 | 0 | 0 | 57,100,000 | 07/20/2021 |
| 47642ZZZ3 | | Columbus | OH | | 11/20/2020 | 3.195 | 15,300,000 | 0 | 0 | 0 | 0 | 0 | 20,679,000 | 10/26/2020 |
| 68253ZZZ9 | | Colorado Springs | CO | | 12/17/2019 | 3.944 | 5,537,711 | 0 | 0 | 0 | 0 | 0 | 10,100,000 | 06/30/2021 |
| 682544ZZ7 | | Cincinnati | OH | | 12/04/2018 | 5.479 | 18,461,468 | 0 | 0 | 0 | 0 | 0 | 21,100,000 | 01/10/2023 |
| 68426ZZZ1 | | Columbus | OH | | 07/29/2021 | 3.095 | 34,000,000 | 0 | 0 | 0 | 0 | 0 | 49,542,889 | 07/13/2021 |
| 70069ZZA4 | | Louisville | KY | | 04/29/2020 | 2.841 | 8,500,000 | 0 | 0 | 0 | 0 | 0 | 11,333,333 | 04/07/2020 |
| 70069ZZB2 | | Louisville | KY | | 04/29/2020 | 2.841 | 3,500,000 | 0 | 0 | 0 | 0 | 0 | 4,666,667 | 04/07/2020 |
| 7972417B5 | | Miramar Beach | FL | | 06/17/2019 | 5.974 | 7,000,458 | 0 | 0 | 0 | 0 | 0 | 14,400,000 | 03/01/2022 |
| 797241ZZ2 | | Miramar Beach | FL | | 11/01/2018 | 6.064 | 20,301,763 | 0 | 0 | 0 | 0 | 0 | 48,222,000 | 05/01/2022 |
| 86167ZZZ6 | | Denver | CO | | 05/05/2020 | 2.942 | 27,773,603 | 0 | 0 | 0 | 0 | 0 | 41,750,000 | 03/24/2020 |
| 86613ZZZ6 | | Lakeland | FL | | 08/18/2021 | 3.779 | 37,888,889 | 0 | 0 | 0 | 0 | 0 | 54,861,544 | 07/29/2022 |
| 880222ZZ0 | | Brooklyn | NY | | 11/09/2017 | 4.719 | 35,000,000 | 0 | 0 | 0 | 0 | 0 | 35,885,486 | 07/28/2022 |
| 91831ZZZ2 | | Colorado Springs | CO | | 08/19/2020 | 3.094 | 7,511,280 | 0 | 0 | 0 | 0 | 0 | 10,560,000 | 06/25/2020 |
| 95644ZZZ0 | | Denver | CO | | 12/05/2019 | 4.212 | 17,900,000 | 0 | 0 | 0 | 0 | 0 | 24,800,000 | 10/15/2019 |
| 983444ZZ6 | | Lehi | UT | | 02/24/2014 | 4.658 | 7,566,626 | 0 | 0 | 0 | 0 | 0 | 20,652,000 | 08/23/2019 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 609,364,712 | 0 | 0 | 0 | 0 | 0 | 952,637,649 | XXX |
| 209999ZA2 | | Charleston | SC | | 09/30/2019 | 3.618 | 19,618,319 | 0 | 0 | 0 | 0 | 0 | 30,182,030 | 12/31/2023 |
| 209999ZB0 | | Charleston | SC | | 11/15/2019 | 3.309 | 42,478,129 | 0 | 0 | 0 | 0 | 0 | 65,350,968 | 12/31/2023 |
| 209999ZC8 | | Charleston | SC | | 06/18/2020 | 3.308 | 9,799,142 | 0 | 0 | 0 | 0 | 0 | 15,075,603 | 12/31/2023 |
| 86612ZZZ7 | | New York | NY | | 04/20/2021 | 5.000 | 28,968,001 | 0 | 0 | 0 | 0 | 0 | 38,624,002 | 12/31/2023 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | | 100,863,592 | 0 | 0 | 0 | 0 | 0 | 149,232,603 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 710,228,304 | 0 | 0 | 0 | 0 | 0 | 1,101,870,252 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 3399999 - Totals | | | | | | | 710,228,304 | 0 | 0 | 0 | 0 | 0 | 1,101,870,252 | XXX |

General Interrogatory:

1. Mortgages in good standing $ ....0 unpaid taxes $ .... 2,164,942 interest due and unpaid.
2. Restructured mortgages $ ....0 unpaid taxes $ ....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ....0 unpaid taxes $ ....0 interest due and unpaid.
4. Mortgages in process of foreclosure $ ....0 unpaid taxes $ ....0 interest due and unpaid.

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 20268ZZZ3 | Orlando | FL | | 03/21/2022 | 3.346 | 0 | 369,901 | 93,400,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 0 | 369,901 | 93,400,000 |
| 86612ZZZ7 | New York | NY | | 04/20/2021 | 5.000 | 0 | 461,101 | 38,624,002 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | 0 | 461,101 | 38,624,002 |
| 0899999. Total Mortgages in good standing | | | | | | 0 | 831,002 | 132,024,002 |
| 1699999. Total - Restructured Mortgages | | | | | | 0 | 0 | 0 |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | 0 | 0 | 0 |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | 0 | 0 | 0 |
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| | | | | | | | | |
| 3399999 - Totals | | | | | | 0 | 831,002 | 132,024,002 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 1654217Z4 | Cape Cod | MA | | 05/06/2016 | | 765,174 | 0 | 0 | 0 | 0 | 0 | 0 | 765,174 | 765,174 | 0 | 0 | 0 |
| 209999ZA2 | Charleston | SC | | 09/30/2019 | | 381,681 | 0 | 0 | 0 | 0 | 0 | 0 | 381,681 | 381,681 | 0 | 0 | 0 |
| 209999ZB0 | Charleston | SC | | 11/15/2019 | | 1,936,284 | 0 | 0 | 0 | 0 | 0 | 0 | 1,936,284 | 1,936,284 | 0 | 0 | 0 |
| 209999ZC8 | Charleston | SC | | 06/18/2020 | | 190,840 | 0 | 0 | 0 | 0 | 0 | 0 | 190,840 | 190,840 | 0 | 0 | 0 |
| 256112ZZ9 | Cincinnati | OH | | 12/04/2018 | | 341,569 | 0 | 0 | 0 | 0 | 0 | 0 | 341,569 | 341,569 | 0 | 0 | 0 |
| 353555Z21 | Franklin | TN | | 11/18/2018 | | 406,132 | 0 | 0 | 0 | 0 | 0 | 0 | 406,132 | 406,132 | 0 | 0 | 0 |
| 682544ZZ7 | Cincinnati | OH | | 12/04/2018 | | 341,569 | 0 | 0 | 0 | 0 | 0 | 0 | 341,569 | 341,569 | 0 | 0 | 0 |
| 7972417B5 | Miramar Beach | FL | | 06/17/2019 | | 226,742 | 0 | 0 | 0 | 0 | 0 | 0 | 226,742 | 226,742 | 0 | 0 | 0 |
| 797241ZZ2 | Miramar Beach | FL | | 11/01/2018 | | 608,703 | 0 | 0 | 0 | 0 | 0 | 0 | 608,703 | 608,703 | 0 | 0 | 0 |
| 86613ZZZ6 | Lakeland | FL | | 08/18/2021 | | 1,333,333 | 0 | 0 | 0 | 0 | 0 | 0 | 1,333,333 | 1,333,333 | 0 | 0 | 0 |
| 983444ZZ6 | Lehi | UT | | 02/24/2014 | | 330,090 | 0 | 0 | 0 | 0 | 0 | 0 | 330,090 | 330,090 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 6,862,117 | 0 | 0 | 0 | 0 | 0 | 0 | 6,862,117 | 6,862,117 | 0 | 0 | 0 |
| 12991ZZZ4 | Austin | TX | | 01/27/2021 | 03/13/2023 | 30,900,000 | 0 | 0 | 0 | 0 | 0 | 0 | 30,900,000 | 30,900,000 | 0 | 0 | 0 |
| 0399999. Mortgages disposed | | | | | | 30,900,000 | 0 | 0 | 0 | 0 | 0 | 0 | 30,900,000 | 30,900,000 | 0 | 0 | 0 |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| 0599999 - Totals | | | | | | 37,762,117 | 0 | 0 | 0 | 0 | 0 | 0 | 37,762,117 | 37,762,117 | 0 | 0 | 0 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 . | Global Premier Finance Company LOC | | Cincinnati | OH | Global Premier Finance Company Board of | | 02/01/1999 | | 32,861,138 | 32,861,138 | 32,861,138 | 0 | 0 | 0 | 0 | 0 | 2,401,072 | 13,138,862 | 100.000 |
| 1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated | | | | | | | | | 32,861,138 | 32,861,138 | 32,861,138 | 0 | 0 | 0 | 0 | 0 | 2,401,072 | 13,138,862 | XXX |
| 000000-00-0 . | Caltius Partners III, L.P. | R | Los Angeles | CA | CP III, L.P. | | 06/25/2004 | 2 | 39,895 | 235,345 | 235,345 | 166,475 | 0 | 0 | 0 | 0 | 0 | 529,824 | 0.780 |
| 000000-00-0 . | ALITUS T-T, LP | R | St. Louis | MO | Alitus T-T GP, LLC | | 05/25/2021 | 2 | 2 | 0 | 0 | (2) | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 . | Andalusian Credit Company, LLC | R | Short Hills | NJ | ACC, LLC | | 11/14/2023 | 2 | 149,663 | 149,663 | 149,663 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4.350 |
| 000000-00-0 . | Andalusian Credit Partners, LLC | R | Wilmington | DE | ACPC, LLC | | 06/07/2023 | 2 | 33,750 | 33,750 | 33,750 | 0 | 0 | 0 | 0 | 0 | 0 | 14,816,588 | 0.040 |
| 000000-00-0 . | ExlWorks Capital Fund I, LP | R | Chicago | IL | ExlWorks Capital Fund I GP, L.P | | 04/17/2017 | 2 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 . | ExlWorks Capital Fund II Parallel Vehicle, LP | R | Chicago | IL | ExlWorks Capital Fund I GP, LP | | 06/22/2017 | 2 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 . | Great American Capital Partners Fund II, LP . | R | Los Angeles | CA | Great American Capital Partners, LLC | | 01/12/2018 | 2 | 375,862 | 442,041 | 442,041 | 16,970 | 0 | 0 | 0 | 0 | 80,622 | 0 | 0.576 |
| 000000-00-0 . | Gryphon Mezzanine Partners, LP | R | San Francisco | CA | Gryphon Mezzanine Partners, GP, L.P | | 11/30/2017 | 2 | 1,387,067 | 1,429,911 | 1,429,911 | 29,914 | 0 | 0 | 0 | 0 | 195,697 | 135,313 | 2.502 |
| 000000-00-0 . | Gryphon Mezzanine Partners II Feeder Fund, LP | R | San Francisco | CA | Gryphon Mezzanine Partners II, L.P | | 12/20/2019 | 2 | 640,695 | 878,335 | 878,335 | (243,876) | 0 | 0 | 0 | 0 | 18,837 | 0 | 18.447 |
| 000000-00-0 . | Gryphon Junior Capital Partners III Feeder Fund, LP | R | San Francisco | CA | Gryphon Junior Capital GP III, L.P. | | 12/13/2023 | 2 | 578,548 | 1,541,485 | 1,541,485 | 962,937 | 0 | 0 | 0 | 0 | 0 | 0 | 31.441 |
| 000000-00-0 . | Ivy Hill Revolver Funding LP | R | New York | NY | Ivy Hill Revolver Management GP, LLC | | 05/19/2020 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,801 | 0 | 0.000 |
| 000000-00-0 . | Monarch Capital Partners III LP | R | New York | NY | Monarch Alternative Capital GP III, LLC | | 01/12/2015 | 2 | 885,152 | 1,703,303 | 1,703,303 | (193,101) | 0 | 0 | 0 | 0 | 68,174 | 631,917 | 0.938 |
| 000000-00-0 . | Monarch Capital Partners IV, LP | R | New York | NY | Monarch Alternative Capital GP IV, LLC | | 10/30/2017 | 2 | 1,385,327 | 3,181,510 | 3,181,510 | 28,215 | 0 | 0 | 0 | 0 | 0 | 977,983 | 1.216 |
| 000000-00-0 . | Nassau Private Credit Onshore Fund, LP | R | Darien | CT | Nassau Private Credit GP LLC | | 03/08/2022 | 2 | 4,272,016 | 5,406,975 | 5,406,975 | 520,802 | 0 | 0 | 0 | 0 | 0 | 6,157,441 | 14.933 |
| 000000-00-0 . | NB Direct Access Insurance SPV, LLC | R | New York | NY | NB Direct Access Associates LP | | 08/21/2020 | 2 | 1,188,311 | 1,836,466 | 1,836,466 | 440,589 | 0 | 0 | 0 | 0 | 8,645 | 311,689 | 1.500 |
| 000000-00-0 . | NB Private Equity Credit Opportunities Fund LP | R | New York | NY | NB Private Equity Credit Opportunities Associates, L.P. | | 06/07/2017 | 2 | 1,766,190 | 1,983,840 | 1,983,840 | 39,652 | 0 | 0 | 0 | 0 | 78,281 | 595,216 | 0.330 |
| 000000-00-0 . | NB Credit Opportunities Fund II LP | R | New York | NY | NB Private Equity Credit Opportunities Associates, L.P. | | 10/14/2021 | 2 | 9,347,361 | 10,419,745 | 10,419,745 | 181,797 | 0 | 0 | 0 | 0 | 407,388 | 4,652,639 | 0.550 |
| 000000-00-0 . | Northcreek Mezzanine Fund II, LP | R | Cincinnati | OH | NMF GP II, LLC | | 01/31/2014 | 2 | 1,161,936 | 1,888,693 | 1,888,693 | 209,187 | 0 | 0 | 0 | 0 | 309,065 | 522,123 | 4.516 |
| 000000-00-0 . | Northcreek Mezzanine Fund III, L.P. | R | Cincinnati | OH | NMF GP III, LLC | | 09/10/2019 | 2 | 2,525,277 | 3,802,499 | 3,802,499 | 617,963 | 0 | 0 | 0 | 0 | 126,607 | 140,589 | 4.316 |
| 000000-00-0 . | PineBridge Private Credit Feeder, LP | R | New York | NY | PineBridge Private Credit General Partners, LP | | 11/28/2018 | 2 | 1,220,306 | 2,322,466 | 2,322,466 | 521,702 | 0 | 0 | 0 | 0 | 0 | 421,314 | 3.475 |
| 000000-00-0 . | Platinum Credit Opportunities Fund-O, LP | R | Beverly Hills | CA | Platinum Credit Opportunities Partners, L.P., | | 09/22/2023 | 2 | 3,219,836 | 3,237,545 | 3,237,545 | 17,709 | 0 | 0 | 0 | 0 | (63,644) | 6,780,164 | 2.000 |
| 000000-00-0 . | SAAS Capital Fund III | R | Cincinnati | OH | SC GP III, LLC | | 08/09/2018 | 2 | 361,708 | 314,921 | 314,921 | (102,663) | 0 | 0 | 0 | 0 | 149,843 | 450,000 | 7.452 |
| 000000-00-0 . | SAAS Capital Fund III (B) LP | R | Cincinnati | OH | SC GP III, LLC | | 08/26/2020 | 2 | 2,673,852 | 3,180,006 | 3,180,006 | (58,262) | 0 | 0 | 0 | 0 | 404,110 | 0 | 10.025 |
| 000000-00-0 . | Sagard Credit Partners, LP | R | Toronto | CAN | Sagard Credit Partners (Cayman) GP, Inc | | 10/09/2018 | 2 | 1,448,617 | 1,931,692 | 1,931,692 | (9,307) | 0 | 0 | 0 | 0 | 220,942 | 3,783,916 | 1.195 |
| 000000-00-0 . | Star Mountain Strategic Credit Income Fund IV, LP | R | New York | NY | Star Mountain Strategic Credit Income Fund IV GP, LLC | | 06/15/2023 | 2 | 9,766,624 | 10,958,152 | 10,958,152 | 1,191,528 | 0 | 0 | 0 | 0 | (461,926) | 720,000 | 1.846 |
| 000000-00-0 . | Stonehenge REV VI, LLC | R | Columbus | OH | Stonehenge Capital, LLC | | 08/18/2022 | 2 | 905,688 | 905,688 | 905,688 | 50,000 | (39,316) | 0 | 0 | 0 | 0 | 0 | 9.091 |
| 000000-00-0 . | TTGA SBIC Pioneer Feeder Fund, LP | R | New York | NY | TTGA C-I MMF GP LLC | | 05/25/2021 | 2 | 1,457,287 | 1,712,538 | 1,712,538 | 524,622 | 0 | 0 | 0 | 0 | 187,500 | 417,712 | 50.000 |
| 000000-00-0 . | Yukon Capital Partners II, LP | R | Minneapolis | MN | Yukon Partners II, LLC | | 07/17/2014 | 2 | 1,592,796 | 1,286,297 | 1,286,297 | (81,378) | 0 | 0 | 0 | 0 | 1,846 | 286,983 | 1.051 |
| 000000-00-0 . | Yukon Capital Partners III, LP | R | Minneapolis | MN | Yukon Partners III, LLC | | 07/18/2017 | 2 | 1,001,555 | 1,271,216 | 1,271,216 | 307,637 | 0 | 0 | 0 | 0 | 48,717 | 365,010 | 0.473 |
| 000000-00-0 . | Yukon Capital Partners IV, LP | R | Minneapolis | MN | Yukon Partners IV, LLC | | 12/21/2021 | 2 | 6,032,930 | 7,572,533 | 7,572,533 | 439,563 | 0 | 0 | 0 | 0 | 0 | 1,344,496 | 1.600 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | | 55,418,254 | 69,626,618 | 69,626,618 | 5,578,673 | (39,316) | 0 | 0 | 0 | 1,820,504 | 44,040,916 | XXX |
| 000000-00-0 . | A&M Capital Europe, SCSp | R | London | GBR | A&M Capital Europe-GP, L.P | | 06/30/2019 | 3 | 7,235,587 | 8,501,679 | 8,501,679 | 1,620,057 | 0 | 0 | 0 | 0 | 0 | 2,764,413 | 1.360 |
| 000000-00-0 . | A&M Capital Opportunities Fund, LP | R | Greenwich | CT | A&M Capital Opportunities-GP, L.P | | 10/21/2016 | 3 | 2,072,860 | 1,706,454 | 1,706,454 | (499,708) | 0 | 0 | 0 | 0 | 0 | 444,665 | 0.624 |
| 000000-00-0 . | A&M Capital Partners II, LP | R | Greenwich | CT | A&M Capital-GP II, LP | | 05/25/2018 | 3 | 3,174,482 | 5,174,657 | 5,174,657 | 1,337,067 | 0 | 0 | 0 | 0 | 0 | 1,204,907 | 0.401 |
| 000000-00-0 . | A&M Capital Partners III, LP | R | Greenwich | CT | A&M Capital-GP III, LP | | 12/16/2022 | 3 | 2,459,433 | 3,100,608 | 3,100,608 | 602,848 | 0 | 0 | 0 | 0 | (65,799) | 7,506,090 | 0.430 |
| 000000-00-0 . | A&M Capital Partners, LP | R | Greenwich | CT | A&M Capital-GP, L.P | | 12/06/2013 | 3 | 1,175,671 | 1,498,750 | 1,498,750 | (172,946) | 0 | 0 | 0 | 0 | 385,661 | 2,011,811 | 0.870 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 . | A&M Capital Strategic Investments, LP | R | Greenwich | CT | A&M Capital Strategic Investments, -GP LP | | 03/01/2022 | 3 | 3,993,223 | 4,378,968 | 4,378,968 | 238,516 | 0 | 0 | 0 | 0 | 38,353 | 4,006,777 | 2.910 |
| 000000-00-0 . | AMCP III Mechanical Syndication Partners, LP | R | Greenwich | CT | AMCP III Mechanical Syndication Partners GP, LP | | 07/21/2023 | 3 | 3,832,779 | 3,832,779 | 3,832,779 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.900 |
| 000000-00-0 . | AMCSI BREATHE CO-INVEST, LP | R | Greenwich | CT | AMCSI Breathe Co-Invest GP, LP | | 04/28/2023 | 3 | 5,615,357 | 6,177,146 | 6,177,146 | 561,789 | 0 | 0 | 0 | 0 | 0 | 384,643 | 26.030 |
| 000000-00-0 . | AMCSI Crash Co-Invest, LP | R | Greenwich | CT | AMCSI Crash Co-Invest GP, LP | | 08/23/2022 | 3 | 3,112,222 | 5,114,451 | 5,114,451 | 2,003,607 | 0 | 0 | 0 | 0 | 0 | 637,778 | 5.455 |
| 000000-00-0 . | AMCSI Pritchard-Co Invest, LP | R | Greenwich | CT | AMCSI Pritchard-Co Invest GP, LP | | 10/06/2021 | 3 | 5,366,942 | 7,082,085 | 7,082,085 | 313,126 | 0 | 0 | 0 | 0 | 0 | 133,058 | 88.496 |
| 000000-00-0 . | ALLOS III-Q, LP | R | Cincinnati | OH | ALLOS Ventures III LLC | | 12/19/2018 | 1 | 3,523,506 | 4,269,532 | 4,269,532 | (442,118) | 0 | 0 | 0 | 0 | 0 | 120,000 | 8.518 |
| 000000-00-0 . | Allos IV-Q, LP | R | Cincinnati | OH | ALLOS Venture Management Company, LTD | | 02/17/2022 | 1 | 1,600,000 | 1,433,789 | 1,433,789 | (96,506) | 0 | 0 | 0 | 0 | 0 | 2,400,000 | 10.518 |
| 000000-00-0 . | ArcLight Energy Partners Fund VI, LP | R | Boston | MA | ArcLight PEF GP VI, LLC | | 08/04/2015 | 1 | 1,836,431 | 2,039,925 | 2,039,925 | (188,985) | 0 | 0 | 0 | 0 | 0 | 840,572 | 0.107 |
| 000000-00-0 . | Arrivo BioVentures, LLC | R | Morrisville | NC | Arrivo BioVentures, LLC | | 11/17/2023 | 1 | 2,000,022 | 2,000,022 | 2,000,022 | 0 | 0 | 0 | 0 | 0 | 0 | 2,000,022 | 3.920 |
| 000000-00-0 . | B. Riley Private Shares 2023-2 QP, LLC | R | Memphis | TN | B. RILEY PRIVATE SHARES MANAGEMENT 2022-1, LLC | | 08/21/2023 | 3 | 20,583,450 | 20,583,450 | 20,583,450 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9.330 |
| 000000-00-0 . | BGP Bravo Aggregator III, LLC | R | New York | NY | Bridge Growth Partners GP L.P. | | 04/09/2021 | 3 | 3,000,000 | 4,710,406 | 4,710,406 | (943,990) | 0 | 0 | 0 | 0 | 0 | 0 | 16.043 |
| 000000-00-0 . | BGP Bravo Aggregator VI, LLC | R | New York | NY | Bridge Growth Partners Holdings II (GP), Ltd | | 05/25/2023 | 3 | 5,000,000 | 7,236,226 | 7,236,226 | 2,236,226 | 0 | 0 | 0 | 0 | 0 | 0 | 50.000 |
| 000000-00-0 . | BharCap Acquisition II, LP | R | Wilmington | DE | BharCap Acquisition UGP II, LLC | | 09/08/2023 | 3 | 7,000,000 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,000,000 | 7.800 |
| 000000-00-0 . | Blackstone Diversified Alternatives Issuer, LLC | R | Columbia | MD | Blackstone Diversified Alternatives Issu | | 05/21/2019 | 1 | 1,962,196 | 3,961,347 | 3,961,347 | 167,653 | 0 | 0 | 0 | 0 | 0 | 0 | 0.803 |
| 000000-00-0 . | Blackstone Tactical Opportunities III, LP | R | New York | NY | Blackstone Tactical Opportunities Associ | | 02/08/2019 | 1 | 4,397,460 | 6,707,693 | 6,707,693 | 119,609 | 0 | 0 | 0 | 0 | 131,792 | 3,030,199 | 0.178 |
| 000000-00-0 . | Bridge Growth Partners II, LP | R | New York | NY | Bridge Growth Partners GP L.P. | | 04/29/2021 | 3 | 15,614,364 | 19,638,430 | 19,638,430 | 1,718,870 | 0 | 0 | 0 | 0 | 1,657,360 | 2,892,568 | 13.080 |
| 000000-00-0 . | Bridge Growth Partners, LP | R | New York | NY | Bridge Growth Partners GP L.P. | | 07/15/2014 | 3 | 4,086,447 | 7,122,286 | 7,122,286 | (609,441) | 0 | 0 | 0 | 0 | 1,300,742 | 72,015 | 1.645 |
| 000000-00-0 . | Bridge Growth Partners-Accedian Holdings II, LLC | R | New York | NY | Bridge Growth Partners GP L.P. | | 03/08/2019 | 3 | 1 | 1,677,967 | 1,677,967 | (431,328) | 0 | 0 | 0 | 0 | 0 | 0 | 7.203 |
| 000000-00-0 . | Bridge Growth Partners-Accedian Holdings III, LLC | R | New York | NY | Bridge Growth Partners Holdings II (GP), Ltd | | 06/15/2023 | 3 | 1 | 0 | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 . | Bridge Growth Partners-Accedian Holdings, LLC | R | New York | NY | Bridge Growth Partners GP L.P. | | 05/19/2017 | 3 | 1 | 787,400 | 787,400 | (2,385,774) | 0 | 0 | 0 | 0 | 0 | 0 | 2.857 |
| 000000-00-0 . | Bridge Growth Partners-Aggregator, LLC | R | New York | NY | Bridge Growth Partners GP L.P. | | 09/29/2017 | 3 | 4,500,000 | 9,053,834 | 9,053,834 | (54,604) | 0 | 0 | 0 | 0 | 0 | 0 | 2.498 |
| 000000-00-0 . | CCA Life Settlements Fund II, LP | R | Dublin | IRL | CCA Life Settlements Fund II ICAV | | 12/16/2019 | 1 | 3,042,211 | 4,401,879 | 4,401,879 | 62,226 | 0 | 0 | 0 | 0 | 0 | 1,957,789 | 15.580 |
| 000000-00-0 . | Channel 51, LLC | R | Washington | DC | Channel 51, LLC | | 04/29/2016 | 1 | 1,323,609 | 1,343,782 | 1,343,782 | 6,664 | 0 | 0 | 0 | 0 | 0 | 160,418 | 0.155 |
| 000000-00-0 . | Cincinnati Cornerstone Investors BIIV I, LLC | R | Cincinnati | OH | CincyTech, LLC | | 06/28/2019 | 1 | 1 | 1 | 1 | (46,745) | 0 | 0 | 0 | 0 | 0 | 0 | 21.552 |
| 000000-00-0 . | Cincinnati Cornerstone Investors EI III, LLC | R | Cincinnati | OH | CincyTech, LLC | | 09/13/2016 | 1 | 4,504,448 | 8,173,883 | 8,173,883 | (151,805) | 0 | 0 | 0 | 0 | 0 | 0 | 6.660 |
| 000000-00-0 . | Cincinnati Cornerstone Investors EI IV, LLC | R | Cincinnati | OH | CincyTech, LLC | | 09/28/2018 | 1 | 2,440,813 | 4,185,205 | 4,185,205 | (81,383) | 0 | 0 | 0 | 0 | 0 | 0 | 12.149 |
| 000000-00-0 . | Cincinnati Cornerstone Investors INV, LLC | R | Cincinnati | OH | CincyTech, LLC | | 12/15/2022 | 1 | 1,281,105 | 1,281,105 | 1,281,105 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12.149 |
| 000000-00-0 . | Cincy Tech Fund V, LLC | R | Cincinnati | OH | CincyTech, LLC | | 11/20/2019 | 1 | 2,690,547 | 2,761,568 | 2,761,568 | (330,275) | 0 | 0 | 0 | 0 | 0 | 0 | 15.359 |
| 000000-00-0 . | Cincy Tech Fund VI, LLC | R | Cincinnati | OH | CincyTech, LLC | | 06/30/2022 | 1 | 5,000,000 | 4,833,930 | 4,833,930 | (166,070) | 0 | 0 | 0 | 0 | 0 | 0 | 55.529 |
| 000000-00-0 . | Cincytech Fund IV, LLC | R | Cincinnati | OH | CincyTech, LLC | | 03/18/2016 | 1 | 3,067,893 | 5,211,457 | 5,211,457 | (305,635) | 0 | 0 | 0 | 0 | 0 | 0 | 7.960 |
| 000000-00-0 . | Cintrifuse Syndicate Fund I, LLC | R | Cincinnati | OH | Cintrifuse Fund Management, LLC | | 04/29/2013 | 1 | 499,561 | 833,343 | 833,343 | (108,104) | 0 | 0 | 0 | 0 | 0 | 102,494 | 1.007 |
| 000000-00-0 . | Cintrifuse Syndicate Fund II, LLC | R | Cincinnati | OH | Cintrifuse Fund Management II, LLC | | 09/18/2017 | 1 | 2,058,541 | 2,631,587 | 2,631,587 | (518,426) | 0 | 0 | 0 | 0 | 0 | 299,318 | 4.406 |
| 000000-00-0 . | Corsair Amore Investors, LP | R | New York | NY | Corsair VI Management, LLC | | 08/08/2022 | 3 | 4,107,550 | 3,805,430 | 3,805,430 | (203,930) | 0 | 0 | 0 | 0 | 0 | 0 | 5.034 |
| 000000-00-0 . | Corsair Assist Investors, LP | R | New York | NY | Corsair Assist Management, LP | | 05/25/2018 | 3 | 7,304,964 | 5,213,841 | 5,213,841 | (1,089,887) | 0 | 0 | 0 | 0 | 0 | 0 | 9.072 |
| 000000-00-0 . | Corsair Atlas Investors, LP | R | New York | NY | Corsair Atlas Management, LP | | 03/14/2022 | 3 | 4,086,007 | 4,359,154 | 4,359,154 | 4,470 | 0 | 0 | 0 | 0 | 0 | 0 | 14.652 |
| 000000-00-0 . | Corsair Blade Investors, LP | R | New York | NY | Corsair Blade Management, LP | | 12/16/2019 | 3 | 3,709,585 | 10,478,529 | 10,478,529 | 428,499 | 0 | 0 | 0 | 0 | 2,176,732 | 0 | 15.576 |
| 000000-00-0 . | Corsair Boomer Investors, LP | R | New York | NY | Corsair Boomer Management, LP | | 06/25/2018 | 3 | 7,496,680 | 7,970,173 | 7,970,173 | (2,196,306) | 0 | 0 | 0 | 0 | 0 | 0 | 6.747 |
| 000000-00-0 . | Corsair Indigo Investors, LP | R | New York | NY | Corsair Indigo Management, LP | | 12/07/2020 | 3 | 4,057,018 | 6,723,290 | 6,723,290 | (754,177) | 0 | 0 | 0 | 0 | 0 | 610,790 | 1.400 |
| 000000-00-0 . | Corsair V Financial Services Capital Partners LP | R | New York | NY | Corsair V Management, LP | | 06/25/2018 | 3 | 9,176,400 | 11,315,969 | 11,315,969 | (1,069,171) | 0 | 0 | 0 | 0 | 1,625,183 | 2,121,201 | 1.019 |
| 000000-00-0 . | Corsair VI FS Capital Partners, LP | R | New York | NY | Corsair VI Management, LLC | | 10/25/2022 | 3 | 7,544,638 | 6,182,831 | 6,182,831 | (987,182) | 0 | 0 | 0 | 0 | 160,748 | 4,455,362 | 0.100 |
| 000000-00-0 . | Cowboy Parent, LLC | R | Wilmington | DE | Snow Phipps III, LP | | 10/29/2018 | 3 | 4,824,897 | 9,277,761 | 9,277,761 | 1,936,324 | 0 | 0 | 0 | 0 | 0 | 0 | 2.799 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 . | Cross Creek Capital III, LP | R | Salt Lake City | UT | Cross Creek Capital III GP, LP | | 03/09/2021 | 1 | 887,500 | 845,629 | 845,629 | 5,835 | 0 | 0 | 0 | 0 | 0 | 1,612,500 | 1.696 |
| 000000-00-0 . | DataLink Holdings, LLC | R | Tampa | FL | Private Equity Solutions Fund I, LP (DWS | | 11/23/2020 | 3 | 1,799,748 | 2,714,560 | 2,714,560 | (137) | 0 | 0 | 0 | 0 | 0 | 700,252 | 0.650 |
| 000000-00-0 . | DESRI VI, LLC | R | New York | NY | D.E. Shaw Renewable Investments, LLC | | 12/17/2014 | 1 | 3,815,048 | 4,547,751 | 4,547,751 | (1,125,764) | 0 | 0 | 0 | 0 | 17,545 | 0 | 9.131 |
| 000000-00-0 . | Energy Impact Fund II LP | R | New York | NY | Energy Impact Fund II GP LLC | | 03/20/2020 | 1 | 7,444,835 | 9,047,708 | 9,047,708 | 1,029,878 | 0 | 0 | 0 | 0 | 0 | 2,555,165 | 0.800 |
| 000000-00-0 . | Energy Impact Fund LP | R | New York | NY | Energy Impact Partners, LLC | | 05/19/2017 | 1 | 2,496,674 | 4,765,663 | 4,765,663 | (17,789) | 0 | 0 | 0 | 0 | 70,069 | 542,906 | 0.498 |
| 000000-00-0 . | Financial Edge Fund, LP Fund, L.P. | R | Dover | DE | PL Capital, LLC, | | 11/29/2007 | 1 | 3,876,300 | 6,406,095 | 6,406,095 | (1,690,210) | 0 | 0 | 0 | 0 | 0 | 0 | 5.149 |
| 000000-00-0 . | Foresite Capital Fund IV, LP | R | San Francisco | CA | Foresite Capital Management IV, | | 04/16/2018 | 3 | 3,743,413 | 7,703,069 | 7,703,069 | (1,184,366) | 0 | 0 | 0 | 0 | 0 | 150,000 | 0.635 |
| 000000-00-0 . | Foresite Capital Fund V, LP | R | San Francisco | CA | Foresite Capital Management V, LLC | | 06/08/2020 | 3 | 3,724,463 | 4,269,352 | 4,269,352 | (77,096) | 0 | 0 | 0 | 0 | 0 | 140,000 | 1.220 |
| 000000-00-0 . | Foresite Capital Fund VI, LP | R | San Francisco | CA | Foresite Capital Management VI, | | 09/02/2022 | 3 | 1,285,233 | 1,222,128 | 1,222,128 | (20,467) | 0 | 0 | 0 | 0 | (83) | 3,714,767 | 0.400 |
| 000000-00-0 . | Foresite Capital Opportunity Fund V, LP | R | San Francisco | CA | Foresite Capital Opportunity Management | | 06/29/2020 | 3 | 843,782 | 993,891 | 993,891 | (16,786) | 0 | 0 | 0 | 0 | 0 | 130,000 | 1.220 |
| 000000-00-0 . | Fort Washington Private Equity Investors X, LP | R | Cincinnati | OH | FWPEI X GP, LLC | | 09/13/2021 | 3 | 2,862,500 | 4,229,344 | 4,229,344 | 274,344 | 0 | 0 | 0 | 0 | 0 | 2,137,500 | 1.200 |
| 000000-00-0 . | Fort Washington Private Equity Investors XI, LP | R | Cincinnati | OH | FWPEI XI GP, LLC | | 06/14/2023 | 3 | 1,100,000 | 1,043,460 | 1,043,460 | (56,540) | 0 | 0 | 0 | 0 | 0 | 3,900,000 | 1.670 |
| 000000-00-0 . | Gallant Capital Partners I, L.P | R | Los Angeles | CA | Gallant Capital Partners GP I, L.P. | | 05/29/2020 | 3 | 4,726,773 | 6,929,411 | 6,929,411 | 861,081 | 0 | 0 | 0 | 0 | 238,082 | 876,442 | 1.193 |
| 000000-00-0 . | Goldner Hawn Fund VII L.P | R | Minneapolis | MN | Goldner Hawn GP, LLC | | 04/29/2019 | 3 | 3,857,001 | 4,985,310 | 4,985,310 | 769,650 | 0 | 0 | 0 | 0 | 54,133 | 1,142,999 | 1.494 |
| 000000-00-0 . | Goldner Hawn Fund VIII, LP | R | Minneapolis | MN | Goldner Hawn GP VIII, L.P. | | 07/17/2023 | 3 | 461,027 | 452,037 | 452,037 | (8,990) | 0 | 0 | 0 | 0 | 0 | 4,538,973 | 1.420 |
| 000000-00-0 . | GreyLion Capital II LP | R | New York | NY | GreyLion Capital II GP LLP | | 02/28/2018 | 3 | 2,519,917 | 3,439,766 | 3,439,766 | 377,686 | 0 | 0 | 0 | 0 | 42,572 | 468,376 | 0.467 |
| 000000-00-0 . | GreyLion Capital III LP | R | New York | NY | GreyLion Capital III GP LLP | | 12/14/2021 | 3 | 3,338,799 | 4,415,228 | 4,415,228 | 841,256 | 0 | 0 | 0 | 0 | (88,591) | 4,125,910 | 0.700 |
| 000000-00-0 . | GreyLion Capital LP | R | New York | NY | GreyLion Capital GP LLP | | 08/20/2014 | 3 | 3,194,204 | 4,535,376 | 4,535,376 | (375,904) | 0 | 0 | 0 | 0 | 93,897 | 759,292 | 0.993 |
| 000000-00-0 . | Gryphon Partners IV, L.P. | R | San Francisco | CA | Gryphon GenPar IV, L.P. | | 12/06/2016 | 3 | 949,667 | 1,454,448 | 1,454,448 | (577,392) | 0 | 0 | 0 | 0 | 933,378 | 218,986 | 0.201 |
| 000000-00-0 . | Gryphon Partners V, L.P. | R | San Francisco | CA | Gryphon GenPar V, L.P. | | 08/29/2018 | 3 | 2,662,355 | 3,945,005 | 3,945,005 | 152,224 | 0 | 0 | 0 | 0 | 26,497 | 421,724 | 0.223 |
| 000000-00-0 . | Gryphon Partners VI, LP | R | San Francisco | CA | Gryphon GenPar VI, L.P. | | 09/27/2021 | 3 | 4,054,211 | 4,589,367 | 4,589,367 | 321,864 | 0 | 0 | 0 | 0 | 0 | 1,004,320 | 0.600 |
| 000000-00-0 . | Guidepost Growth Equity III-A, LP | R | Boston | MA | Guidepost Growth Management III, LP | | 10/08/2021 | 3 | 4,275,000 | 5,006,880 | 5,006,880 | 476,348 | 0 | 0 | 0 | 0 | 0 | 725,000 | 1.100 |
| 000000-00-0 . | L-A Saturn Acquisition, LP | R | Philadelphia | PA | L-A Group Saturn LLC | | 01/16/2015 | 1 | 1 | 0 | 0 | (19,192,591) | 0 | 0 | 0 | 0 | 20,783,273 | 0 | 2.355 |
| 000000-00-0 . | Lamark Aggregator, LP | R | Boca Raton | FL | TruArc Fund IV GP, LLC | | 11/22/2021 | 3 | 3,105,226 | 5,795,247 | 5,795,247 | 2,633,321 | 0 | 0 | 0 | 0 | (106) | 0 | 2.000 |
| 000000-00-0 . | Liberty 77 Capital, LP | R | Washington | DC | Liberty 77 Capital GenPar L.P. | | 03/25/2022 | 3 | 8,954,649 | 6,565,549 | 6,565,549 | (1,445,903) | 0 | 0 | 0 | 0 | 1,109 | 13,045,351 | 0.400 |
| 000000-00-0 . | LLR Equity Partners IV, LP | R | Philadelphia | PA | LLR Capital IV, L.P. | | 03/14/2014 | 3 | 1 | 1,400,077 | 1,400,077 | 231,164 | 0 | 0 | 0 | 0 | 49,903 | 240,000 | 0.253 |
| 000000-00-0 . | LLR Equity Partners V, LP | R | Philadelphia | PA | LLR Capital V, L.P. | | 03/31/2017 | 3 | 2,479,339 | 4,348,617 | 4,348,617 | 274,952 | 0 | 0 | 0 | 0 | 198,792 | 516,994 | 0.213 |
| 000000-00-0 . | LLR Equity Partners VI, LP | R | Philadelphia | PA | LLR Capital VI, L.P. | | 05/13/2021 | 3 | 1,950,000 | 2,043,795 | 2,043,795 | 115,575 | 0 | 0 | 0 | 0 | 0 | 550,000 | 1.400 |
| 000000-00-0 . | ManchesterStory Discovery Fund II, LP | R | Des Moines | IA | ManchesterStory GP2, LLC | | 12/17/2021 | 1 | 915,481 | 824,574 | 824,574 | (14,451) | 0 | 0 | 0 | 0 | 0 | 2,084,519 | 2.000 |
| 000000-00-0 . | ManchesterStory Venture Fund, L.P. | R | Des Moines | IA | ManchesterStory GP1, LLC | | 03/23/2017 | 1 | 693,568 | 1,627,309 | 1,627,309 | (197,919) | 0 | 0 | 0 | 0 | 0 | 306,432 | 1.086 |
| 000000-00-0 . | MCOF GP, LLC | R | New York | NY | Medley GP Holdings LLC | | 07/15/2016 | 1 | 1 | 1 | 1 | 599 | 0 | 599 | 0 | 0 | 0 | 0 | 0.001 |
| 000000-00-0 . | MCOF Management, LLC | R | New York | NY | MCOF GP, LLC | | 07/15/2016 | 1 | 1 | 1 | 1 | 299 | 0 | 299 | 0 | 0 | 0 | 0 | 0.001 |
| 000000-00-0 . | MDI Aggregator, LP | R | Tempe | AZ | Truarc Fund IV GP, LLC | | 09/01/2022 | 1 | 4,814,783 | 5,661,703 | 5,661,703 | 847,883 | 0 | 0 | 0 | 0 | 0 | 0 | 2.600 |
| 000000-00-0 . | Medley Aspect Management, LLC | R | New York | NY | MCOF GP, LLC | | 07/15/2016 | 3 | 1 | 1 | 1 | 299 | 0 | 299 | 0 | 0 | 0 | 0 | 0.001 |
| 000000-00-0 . | Medley Real D (Annuity) LLC | R | New York | NY | Medley Capital, LLC | | 03/21/2016 | 3 | 1 | 1 | 1 | 17,099 | 0 | 17,099 | 0 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 . | Mercato Partners Traverse IV GP, LP | R | Santa Clara | CA | Mercato Partners Traverse IV GP, LLC | | 12/23/2022 | 3 | 1,900,000 | 2,523,200 | 2,523,200 | 623,200 | 0 | 0 | 0 | 0 | 3,234 | 3,100,000 | 1.250 |
| 000000-00-0 . | Merit Capital Fund VII, LP | R | Chicago | IL | TRAVERSE IV GP, LLC | | 09/01/2022 | 3 | 4,503,182 | 4,370,338 | 4,370,338 | 85,483 | 0 | 0 | 0 | 0 | 0 | 5,496,818 | 1.800 |
| 000000-00-0 . | Narya Capital Fund I, L.P. | R | Cincinnati | OH | Narya Capital Fund I, L.P. | | 03/20/2020 | 1 | 1,942,394 | 2,321,507 | 2,321,507 | (707,492) | 0 | 0 | 0 | 0 | 0 | 557,606 | 1.997 |
| 000000-00-0 . | Narya Capital Fund II, LP | R | Cincinnati | OH | Narya Capital GP II, LLC | | 03/31/2023 | 1 | 197,652 | 181,444 | 181,444 | (16,208) | 0 | 52,650 | 0 | 0 | 0 | 2,749,698 | 2.400 |
| 000000-00-0 . | NB Dyal IV US Investors, LP | R | New York | NY | NB Dyal Associates IV, LP | | 06/11/2018 | 3 | 954,716 | 2,592,876 | 2,592,876 | 199,970 | 0 | 0 | 0 | 0 | 173,899 | 2,041,798 | 0.116 |
| 000000-00-0 . | NB Dyal V US Investors, LP | R | New York | NY | NB Dyal Associates V, LP | | 12/10/2020 | 3 | 1,506,433 | 1,902,173 | 1,902,173 | 26,783 | 0 | 0 | 0 | 0 | 28,625 | 5,993,567 | 1.240 |
| 000000-00-0 . | NB Secondary Opportunities Fund III L.P. | R | New York | NY | NB Secondary Opportunities Associates II | | 05/23/2013 | 3 | 1,501,941 | 1,604,947 | 1,604,947 | 302,086 | 0 | 0 | 0 | 0 | 0 | 1,439,306 | 0.311 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 . | NB Secondary Opportunities Fund IV LP | R | New York | NY | NB Secondary Opportunities Associates IV | | 04/19/2017 | 3 | 1,431,908 | 3,480,524 | 3,480,524 | 160,076 | 0 | 0 | 0 | 0 | 0 | 1,291,366 | 0.204 |
| 000000-00-0 . | NB Secondary Opportunities Fund V, LP | R | New York | NY | NB Secondary Opportunities Associates V GP LLC | | 03/21/2022 | 3 | 1,548,774 | 2,041,129 | 2,041,129 | 329,140 | 0 | 0 | 0 | 0 | 0 | 3,451,226 | 2.000 |
| 000000-00-0 . | NB Strategic Capital LP | R | New York | NY | NB Strategic Capital Associates LP | | 03/05/2020 | 3 | 4,178,562 | 9,808,339 | 9,808,339 | 872,650 | 0 | 0 | 0 | 0 | 0 | 3,378,599 | 1.000 |
| 000000-00-0 . | NB Strategic Co-Investment Partners II LP | R | New York | NY | NB Strategic Co-Investment Associates II | | 10/01/2012 | 3 | 668,843 | 580,448 | 580,448 | 10,458 | 0 | 0 | 0 | 0 | 0 | 184,882 | 0.358 |
| 000000-00-0 . | NB Strategic Co-Investment Partners III LP | R | New York | NY | NB Strategic Co-Investment Associates III | | 01/28/2016 | 3 | 2,918,201 | 5,720,052 | 5,720,052 | 349,026 | 0 | 0 | 0 | 0 | 168,822 | 366,022 | 0.425 |
| 000000-00-0 . | NB Strategic Co-Investment Partners IV L.P. | R | New York | NY | NB Alternatives Advisors, LLC | | 01/29/2020 | 3 | 6,092,600 | 7,868,546 | 7,868,546 | 594,642 | 0 | 0 | 0 | 0 | 0 | 1,039,314 | 0.400 |
| 000000-00-0 . | NewSpring Bespoke Holdings, LLC | R | New York | NY | NewSpring Bespoke Holdings, LLC | | 10/06/2021 | 3 | 3,999,874 | 4,997,898 | 4,997,898 | (854) | 0 | 0 | 0 | 0 | 0 | 0 | 15.384 |
| 000000-00-0 . | NewSpring Deposco Investor, LLC | R | Radnor | PA | NSG V Management Company, LLC | | 11/15/2023 | 3 | 3,999,999 | 3,999,999 | 3,999,999 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13.000 |
| 000000-00-0 . | NewSpring Growth Capital V, LP | R | Radnor | PA | NSG V GP, LLC | | 06/29/2021 | 3 | 5,583,043 | 7,242,324 | 7,242,324 | 400,280 | 0 | 0 | 0 | 0 | 0 | 1,330,000 | 2.800 |
| 000000-00-0 . | NewSpring Health Capital IV, LP | R | Riverside | CT | NSH IV GP, LLC | | 12/16/2022 | 3 | 1,550,000 | 1,307,735 | 1,307,735 | (242,265) | 0 | 0 | 0 | 0 | 34,945 | 3,450,000 | 2.500 |
| 000000-00-0 . | Nutraceutical Investco, LP | R | Riverside | CT | M&S GP LLC | | 10/18/2019 | 3 | 1,661,121 | 1,661,121 | 1,661,121 | 79,579 | 0 | 1,131,706 | 0 | 0 | 0 | 0 | 2.291 |
| 000000-00-0 . | Paladin Cyber Co-Invest Fund, LLC | R | Washington | DC | Paladin Capital Cyber Group, LLC | | 09/23/2022 | 3 | 3,048,875 | 3,014,234 | 3,014,234 | (32,159) | 0 | 0 | 0 | 0 | 0 | 0 | 6.226 |
| 000000-00-0 . | Paladin Cyber Fund II LP | R | Washington | DC | Paladin Cyber Fund II LP | | 10/06/2021 | 3 | 2,927,478 | 3,189,780 | 3,189,780 | 293,617 | 0 | 0 | 0 | 0 | (18,994) | 2,072,522 | 1.000 |
| 000000-00-0 . | Patriot Financial Partners II, LP | R | Philadelphia | PA | Patriot Financial Partners GP II, L.P. | | 04/30/2014 | 3 | 1 | 1,166,036 | 1,166,036 | (350,598) | 0 | 0 | 0 | 0 | 148,678 | 155,173 | 1.262 |
| 000000-00-0 . | Patriot Financial Partners III, L.P. | R | Philadelphia | PA | Patriot Financial Partners GP III, L.P. | | 07/21/2017 | 3 | 4,875,000 | 6,199,077 | 6,199,077 | 330,419 | 0 | 0 | 0 | 0 | 0 | 125,000 | 1.292 |
| 000000-00-0 . | Patriot Financial Partners IV, LP | R | Philadelphia | PA | Patriot Financial Partners GP IV, L.P. | | 05/26/2022 | 3 | 3,375,000 | 3,529,913 | 3,529,913 | 321,513 | 0 | 0 | 0 | 0 | 0 | 1,625,000 | 1.670 |
| 000000-00-0 . | PCP Dental II, LP | R | Montreal | CAN | PCP Dental GP Inc | | 06/29/2021 | 3 | 3,781,118 | 4,365,509 | 4,365,509 | (340,379) | 0 | 0 | 0 | 0 | 0 | 218,882 | 9.950 |
| 000000-00-0 . | PCP Dental III, LP | R | Montreal | CAN | PCP Dental GP Inc. | | 11/30/2023 | 3 | 513,876 | 513,876 | 513,876 | 0 | 0 | 0 | 0 | 0 | 0 | 1,386,124 | 10.250 |
| 000000-00-0 . | PCP MSP II, LP | R | Toronto | CAN | PCP MSP GP INC | | 09/28/2023 | 3 | 1,368,948 | 1,481,476 | 1,481,476 | 112,528 | 0 | 0 | 0 | 0 | (32,209) | 2,631,052 | 1.140 |
| 000000-00-0 . | Private Equity Solutions SCSp | R | Munsbach | LUX | DWS Investment S.A. | | 12/16/2019 | 3 | 5,450,431 | 8,008,320 | 8,008,320 | 801,988 | 0 | 0 | 0 | 0 | 0 | 1,919,873 | 1.430 |
| 000000-00-0 . | Project Senator Holdings, L.P. | R | Toronto | CAN | Bridge Growth Partners GP L.P. | | 05/11/2016 | 3 | 1,750,000 | 5,899,019 | 5,899,019 | 1,406,840 | 0 | 0 | 0 | 0 | 0 | 0 | 1.483 |
| 000000-00-0 . | Project Senator III LP | R | Toronto | CAN | Bridge Growth Partners II (GP), LP | | 11/27/2023 | 3 | 2,000,003 | 2,000,003 | 2,000,003 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.330 |
| 000000-00-0 . | Project Senator Holding IV LP | R | Toronto | CAN | Bridge Growth Partners II (GP), LP | | 11/01/2023 | 3 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.600 |
| 000000-00-0 . | ProTrans XB Integrated Logistics, LLC | R | Encino | CA | XB Integrated Logistics, LLC | | 09/24/2021 | 3 | 4,942,571 | 6,004,658 | 6,004,658 | (2,684,694) | 0 | 0 | 0 | 0 | 0 | 0 | 1.970 |
| 000000-00-0 . | Quick Med Holdings LLC | R | Pittsburgh | PA | Quick Med Holdings LLC | | 11/06/2018 | 3 | 2,239,001 | 2,239,001 | 2,239,001 | 520,392 | 0 | 1,588,171 | 0 | 0 | 0 | 0 | 3.000 |
| 000000-00-0 . | RCCF IFBYPHONE, LLC | R | Cincinnati | OH | RCCF Ifbyphone, LLC | | 12/12/2014 | 3 | 1,023,087 | 1,348,012 | 1,348,012 | (129,314) | 0 | 0 | 0 | 0 | 0 | 0 | 23.123 |
| 000000-00-0 . | Refinery Venture Fund I, LP | R | Cincinnati | OH | Refinery Management, LLC | | 11/20/2017 | 1 | 5,095,424 | 8,372,675 | 8,372,675 | (709,441) | 0 | 0 | 0 | 0 | 0 | 0 | 17.678 |
| 000000-00-0 . | Refinery Venture Fund II, LP | R | Cincinnati | OH | Refinery Management, LLC | | 02/19/2021 | 1 | 2,498,551 | 2,143,604 | 2,143,604 | (386,926) | 0 | 0 | 0 | 0 | 0 | 805,000 | 9.238 |
| 000000-00-0 . | Revelstoke Single Asset Fund I, LP | R | Denver | CO | RCP Single Asset Fund I GP, LLC | | 11/19/2019 | 3 | 2,340,291 | 5,260,272 | 5,260,272 | 164,745 | 0 | 0 | 0 | 0 | 0 | 159,709 | 0.420 |
| 000000-00-0 . | River Cities Capital Fund IV, LP | R | Cincinnati | OH | River Cities Management IV, LLC | | 09/30/2012 | 3 | 217,627 | 424,204 | 424,204 | (44,481) | 0 | 0 | 0 | 0 | 0 | 134,640 | 1.623 |
| 000000-00-0 . | River Cities Capital Fund V, LP | R | Cincinnati | OH | River Cities Management V, LLC | | 12/31/2012 | 3 | 784,938 | 922,213 | 922,213 | (30,832) | 0 | 0 | 0 | 0 | 0 | 120,000 | 0.614 |
| 000000-00-0 . | River Cities Capital Fund VI, LP | R | Cincinnati | OH | River Cities Management VI, LLC | | 02/15/2018 | 3 | 2,287,695 | 2,954,930 | 2,954,930 | (195,687) | 0 | 0 | 0 | 0 | 0 | 240,000 | 1.257 |
| 000000-00-0 . | River Cities Capital Fund VII, LP | R | Cincinnati | OH | River Cities Management VII, LLC | | 07/15/2022 | 3 | 1,800,000 | 1,760,760 | 1,760,760 | 68,790 | 0 | 0 | 0 | 0 | 0 | 4,200,000 | 2.500 |
| 000000-00-0 . | Rivercrest Capital Partners, LP | R | Fort Worth | TX | Rivercrest Capital GP, LLC | | 04/02/2018 | 1 | 2,946,303 | 3,833,715 | 3,833,715 | (318,125) | 0 | 0 | 0 | 0 | 351,576 | 1,449 | 1.682 |
| 000000-00-0 . | Riverwood Capital Partners III L.P. | R | Menlo Park | CA | Riverwood Capital III L.P | | 03/27/2020 | 3 | 3,682,056 | 5,824,276 | 5,824,276 | 477,581 | 0 | 0 | 0 | 0 | 0 | 538,499 | 0.800 |
| 000000-00-0 . | Riverwood Capital Partners IV, LP | R | Menlo Park | CA | Riverwood Capital Partners IV, LP | | 11/16/2023 | 3 | 188,208 | 113 | 113 | (188,095) | 0 | 0 | 0 | 0 | 0 | 6,811,792 | 0.560 |
| 000000-00-0 . | Roark Capital Partners Fund V, LP | R | Atlanta | GA | Roark Capital GenPar V, LP | | 11/01/2018 | 3 | 2,599,402 | 4,507,976 | 4,507,976 | 421,613 | 0 | 0 | 0 | 0 | 612 | 860,746 | 0.124 |
| 000000-00-0 . | Searchlight Capital CF SPK, LP | R | Wilmington | DE | Searchlight Capital Partners CF SPK GP, L.P. | | 11/14/2023 | 3 | 4,514,721 | 4,514,721 | 4,514,721 | 0 | 0 | 0 | 0 | 0 | 0 | 1,485,279 | 0.900 |
| 000000-00-0 . | Second Alpha Partners V, L.P. | R | New York | NY | Second Alpha Partners V GP, LLC | | 03/08/2023 | 1 | 1,814,711 | 1,961,521 | 1,961,521 | 146,810 | 0 | 0 | 0 | 0 | (55,144) | 3,449,995 | 2.960 |
| 000000-00-0 . | SemperVirens Capital Fund III LP | R | San Mateo | CA | SemperVirens Capital GP III LLC | | 02/21/2023 | 1 | 1,000,000 | 919,600 | 919,600 | (80,400) | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 2.400 |
| 000000-00-0 . | Snow Phipps I, LP | R | Wilmington | DE | SPG GP, LLC | | 02/06/2007 | 3 | 2,048,921 | 2,807,439 | 2,807,439 | 201,695 | 0 | 0 | 0 | 0 | 27,851 | 75,909 | 1.082 |
| 000000-00-0 . | Snow Phipps II, LP | R | Wilmington | DE | Snow Phipps GP II, L.P. | | 01/08/2010 | 3 | 3,673,985 | 2,248,998 | 2,248,998 | (1,442,317) | 0 | 0 | 0 | 0 | 0 | 72,347 | 0.725 |
| 000000-00-0 . | Snow Phipps III, L.P. | R | Wilmington | DE | Snow Phipps GP III, LLC | | 06/08/2016 | 3 | 2,698,313 | 3,021,565 | 3,021,565 | (318,681) | 0 | 0 | 0 | 0 | 4,490 | 527,721 | 0.464 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 . | Solamere Capital Fund II, LP | R | Boston | MA | Solamere Capital Fund II, GP LP | | 08/19/2013 | 3 | 2,247,926 | 3,779,090 | 3,779,090 | (199,318) | 0 | 0 | 0 | 0 | 453,391 | 428,894 | 0.742 |
| 000000-00-0 . | Solamere Capital Fund II-A, LP | R | Boston | MA | Solamere Capital Fund II-A, GP LP | | 08/19/2013 | 3 | 88,602 | 1,645,423 | 1,645,423 | 299,504 | 0 | 0 | 0 | 0 | 0 | 233,994 | 0.744 |
| 000000-00-0 . | Solamere Capital Fund III, LP | R | Boston | MA | Solamere Capital Fund III GP, LP | | 11/20/2018 | 3 | 3,985,621 | 5,653,900 | 5,653,900 | (106,352) | 0 | 0 | 0 | 0 | 0 | 1,010,595 | 0.687 |
| 000000-00-0 . | Solamere Portfolio Company Investments II, LLC (Vivint) | R | Boston | MA | Solamere Capital, LLC | | 04/18/2016 | 3 | 0 | 2,202 | 2,202 | 44,729 | 0 | 0 | 0 | 0 | 0 | 0 | 1.237 |
| 000000-00-0 . | Solamere Portfolio Company Investments II, LLC (Dan Dee) | R | Boston | MA | Solamere Capital, LLC | | 01/18/2019 | 3 | 2,911,913 | 2,906,757 | 2,906,757 | 16,832 | 0 | 0 | 0 | 0 | 0 | 0 | 43.210 |
| 000000-00-0 . | Solamere Series IV Flagship Fund, LP | R | Boston | MA | Solamere Series IV Leaders Fund GP, LP | | 06/28/2023 | 3 | 417,138 | 394,404 | 394,404 | (22,734) | 0 | 0 | 0 | 0 | 0 | 2,582,862 | 0.467 |
| 000000-00-0 . | Solamere Series IV Leaders Fund, LP | R | Boston | MA | SOLAMERE SERIES IV LEADERS FUND GP, LP | | 02/17/2023 | 3 | 1,676,627 | 1,770,685 | 1,770,685 | 94,059 | 0 | 0 | 0 | 0 | 0 | 8,323,373 | 2.320 |
| 000000-00-0 . | Solas Basking Holdings, LLC | R | Chattanooga | TN | Solas BioVentures Emerging Healthcare GP, LLC | | 10/30/2023 | 1 | 2,015,000 | 2,015,000 | 2,015,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,985,000 | 44.440 |
| 000000-00-0 . | Solas BioVentures Emerging Healthcare Fund, LP | R | Chattanooga | TN | Solas BioVentures Emerging Healthcare GP, LLC | | 12/13/2022 | 1 | 5,580,000 | 5,364,013 | 5,364,013 | (215,987) | 0 | 0 | 0 | 0 | 0 | 4,500,000 | 18.000 |
| 000000-00-0 . | Solas Bioventures Fund II, LP | R | Chattanooga | TN | Solas Bioventures Fund II, LP | | 09/14/2021 | 1 | 4,398,731 | 4,779,952 | 4,779,952 | 472,177 | 0 | 0 | 0 | 0 | 0 | 0 | 12.396 |
| 000000-00-0 . | Solas Cryosa Sidecar, LLC | R | Chattanooga | TN | Solas Partners II, LLC | | 06/01/2023 | 1 | 2,015,000 | 2,014,957 | 2,014,957 | (43) | 0 | 0 | 0 | 0 | 0 | 0 | 28.902 |
| 000000-00-0 . | Solas Francis Medical Sidecar, LLC | R | Maple Grove | MN | Solas Francis Sidecar, LLC | | 09/13/2021 | 1 | 2,241,818 | 2,187,924 | 2,187,924 | (27,417) | 0 | 0 | 0 | 0 | 0 | 818,182 | 33.517 |
| 000000-00-0 . | Solas Stimdia Sidecar, LLC | R | Chattanooga | TN | Solas Partners II, LLC | | 06/08/2022 | 1 | 1,550,000 | 1,530,029 | 1,530,029 | (17,585) | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 33.830 |
| 000000-00-0 . | Solas Vesalio Sidecar, LLC | R | Chattanooga | TN | Solas Vesalio Sidecar, LLC | | 12/27/2022 | 1 | 223,407 | 178,234 | 178,234 | (45,173) | 0 | 0 | 0 | 0 | 0 | 0 | 3.951 |
| 000000-00-0 . | StepStone VC Global Partners IX-B, LP | R | Owings Mills | MD | Greenspring General Partner IX, L.P. | | 02/08/2019 | 1 | 2,021,185 | 3,165,275 | 3,165,275 | (409,304) | 0 | 0 | 0 | 0 | 0 | 371,370 | 0.269 |
| 000000-00-0 . | StepStone VC Global Partners VIII, L.P. | R | Owings Mills | MD | Greenspring Opportunities VIII, L.P. | | 07/14/2017 | 1 | 1,171,495 | 2,243,156 | 2,243,156 | (423,429) | 0 | 0 | 0 | 0 | 0 | 28,841 | 4.508 |
| 000000-00-0 . | StepStone VC Global Partners X-B, LP | R | Owings Mills | MD | Greenspring General Partner X, L.P. | | 03/26/2021 | 1 | 1,361,796 | 1,352,536 | 1,352,536 | (111,847) | 0 | 0 | 0 | 0 | 0 | 640,000 | 0.002 |
| 000000-00-0 . | StepStone VC Global Partners XI-B | R | Owings Mills | MD | StepStone VC General Partner XI LP | | 12/18/2023 | 1 | 541,218 | 541,218 | 541,218 | 0 | 0 | 0 | 0 | 0 | 0 | 4,458,782 | 0.500 |
| 000000-00-0 . | StepStone VC Opportunities IV, LP | R | Owings Mills | MD | Greenspring Opportunities General Partner | | 04/25/2016 | 3 | 730,500 | 1,014,255 | 1,014,255 | (332,033) | 0 | 0 | 0 | 0 | 0 | 0 | 0.440 |
| 000000-00-0 . | StepStone VC Opportunities V, LP | R | Owings Mills | MD | Greenspring Opportunities General Partner | | 01/22/2018 | 3 | 671,250 | 1,682,045 | 1,682,045 | (133,234) | 0 | 0 | 0 | 0 | 0 | 585,000 | 0.303 |
| 000000-00-0 . | StepStone VC Opportunities VI, LP | R | Owings Mills | MD | Greenspring Opportunities VI, L.P. | | 01/21/2020 | 3 | 2,262,500 | 2,493,501 | 2,493,501 | (297,816) | 0 | 0 | 0 | 0 | 0 | 175,000 | 0.300 |
| 000000-00-0 . | StepStone VC Opportunities VII, LP | R | Owings Mills | MD | Greenspring Opportunities VII, L.P. | | 12/16/2022 | 3 | 450,000 | 439,245 | 439,245 | (10,755) | 0 | 0 | 0 | 0 | 0 | 2,050,000 | 0.500 |
| 000000-00-0 . | StepStone VC Secondaries Fund V, LP | R | Owings Mills | MD | Greenspring Secondaries General Partner V, LP | | 10/29/2021 | 3 | 2,046,143 | 2,013,619 | 2,013,619 | (206,142) | 0 | 0 | 0 | 0 | 0 | 1,309,620 | 0.200 |
| 000000-00-0 . | Swyft Parent Holdings, LP | R | New York | NY | Swyft Parent GP LLC | | 02/07/2022 | 3 | 4,896,302 | 7,586,553 | 7,586,553 | (652,821) | 0 | 0 | 0 | 0 | 0 | 0 | 2.350 |
| 000000-00-0 . | TCG Crossover Fund II, L.P. | R | Wilmington | DE | TCG Crossover GP II, LLC | | 08/21/2023 | 1 | 840,000 | 865,032 | 865,032 | 25,032 | 0 | 0 | 0 | 0 | 0 | 11,160,000 | 2.000 |
| 000000-00-0 . | TCP Co-Invest I, LP | R | Wilmington | DE | BharCap Acquisition GP II, LP | | 09/25/2023 | 3 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 99.500 |
| 000000-00-0 . | The Cranemere Group Limited | R | London | GBR | The Cranemere Group Limited | | 05/21/2014 | 3 | 13,563,638 | 22,855,000 | 22,855,000 | 85,128 | 0 | 0 | 0 | 0 | 0 | 1,505,919 | 3.150 |
| 000000-00-0 . | Thorley Industries, LLC | R | Pittsburgh | PA | BTM Ventures, LLC | | 09/23/2015 | 3 | 305,250 | 305,250 | 305,250 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1.527 |
| 000000-00-0 . | Three Ocean Partners LLC | R | New York | NY | Three Ocean Partners, LLC | | 06/01/2011 | 1 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2.000 |
| 000000-00-0 . | TriArtisan Orlando Partners, LLC | R | New York | NY | TriArtisan Orlando MM, LLC | | 03/12/2018 | 3 | 418,463 | 615,834 | 615,834 | 197,371 | 0 | 0 | 0 | 0 | 0 | 0 | 4.930 |
| 000000-00-0 . | TriArtisan PFC Partners, LLC | R | New York | NY | GET ME MEARS GROUP HOLDINGS, LLC | | 02/27/2019 | 3 | 5,000,000 | 9,759,031 | 9,759,031 | 461,439 | 0 | 0 | 0 | 0 | 0 | 0 | 10.294 |
| 000000-00-0 . | Trilantic Capital Partners Prime, LP | R | New York | NY | Trilantic Capital Partners Associates Prime L.P. | | 10/06/2023 | 3 | 2,515,215 | 2,515,215 | 2,515,215 | 0 | 0 | 0 | 0 | 0 | 0 | 484,785 | 0.550 |
| 000000-00-0 . | Trilantic Capital Partners VI, LP | R | New York | NY | Trilantic Capital Partners Associates VI | | 07/25/2018 | 3 | 6,100,424 | 8,493,889 | 8,493,889 | (364,956) | 0 | 0 | 0 | 0 | 499,914 | 614,150 | 0.458 |
| 000000-00-0 . | Tritium III, LP | R | Austin | TX | Tritium III GP, LLC | | 02/14/2023 | 3 | 1,934,471 | 1,927,701 | 1,927,701 | (6,771) | 0 | 0 | 0 | 0 | 0 | 5,565,529 | 1.370 |
| 000000-00-0 . | Tritium Partners II, LLC | R | Austin | TX | Tritium II GP, LLC | | 11/13/2019 | 3 | 6,891,365 | 8,975,439 | 8,975,439 | (590,275) | 0 | 0 | 0 | 0 | 7,000 | 607,274 | 1.937 |
| 000000-00-0 . | Tritium Partners, LLC | R | Austin | TX | Tritium I GP, LLC | | 06/26/2015 | 3 | 1,515,960 | 2,591,995 | 2,591,995 | (1,214,257) | 0 | 0 | 0 | 0 | 4,796 | 317,664 | 0.868 |
| 000000-00-0 . | TruArc Fund IV, LP | R | New York | NY | Truarc Fund IV GP, LLC | | 04/15/2022 | 3 | 2,969,386 | 3,669,567 | 3,669,567 | 554,906 | 0 | 0 | 0 | 0 | 6,020 | 1,584,262 | 0.500 |
| 000000-00-0 . | TS OpCo Holdings, LLC | R | Minneapolis | MN | TS Ultimate OpCo Holding, Inc | | 09/28/2018 | 3 | 6,373,195 | 26,076,742 | 26,076,742 | 15,969,477 | 0 | 0 | 0 | 0 | 563,607 | 0 | 8.330 |
| 000000-00-0 . | Vault Fund I, LP | R | Boulder | CO | VAULT FUND I GP LLC | | 09/26/2022 | 1 | 287,789 | 217,164 | 217,164 | (27,995) | 0 | 0 | 0 | 0 | 0 | 712,211 | 5.454 |
| 000000-00-0 . | VICOF II Feeder, LP | R | Austin | TX | Vida Insurance Credit Opportunity Fund I | | 08/02/2017 | 1 | 4,690,871 | 6,013,574 | 6,013,574 | 506,462 | 0 | 0 | 0 | 0 | 0 | 2,767,553 | 1.551 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Vida Longevity Fund, LP | R | Austin | TX | Vida Management I, LLC | | 04/01/2015 | 1 | 3,412,077 | 3,898,415 | 3,898,415 | 190,679 | 0 | 0 | 0 | 0 | 0 | 0 | 0.506 |
| 000000-00-0 | Viewpoint Ventures Fund I, LP | R | New York | NY | Viewpoint Ventures Fund I GP, LLC | | 04/24/2023 | 1 | 1,123,328 | 1,179,382 | 1,179,382 | 56,054 | 0 | 0 | 0 | 0 | (49,516) | 2,101,419 | 2.148 |
| 000000-00-0 | Vivo Capital Fund IX, LP | R | Palo Alto | CA | Vivo Capital IX, LLC | | 09/09/2019 | 3 | 2,599,319 | 7,999,404 | 7,999,405 | (1,000,427) | 0 | 0 | 0 | 0 | 0 | 259,894 | 0.350 |
| 000000-00-0 | WSMF I OnPoint Investor LP | R | Wilmington | DE | WSMF I ONPOINT INVESTOR GP LLC | | 01/17/2023 | 3 | 2,000,000 | 1,991,279 | 1,991,279 | (8,721) | 0 | 0 | 0 | 0 | 0 | 0 | 13.699 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 517,861,111 | 700,928,936 | 700,928,937 | (3,616,481) | 0 | 2,790,823 | 0 | 0 | 32,152,838 | 219,434,386 | XXX |
| 000000-00-0 | Trusted Coverage Professionals Agency, LLC | | Cincinnati | OH | Trusted Coverage Professionals Agency, LLC | | 03/18/2022 | | 10,200,000 | 9,545,571 | 9,545,571 | (143,232) | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 10,200,000 | 9,545,571 | 9,545,571 | (143,232) | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 000000-00-0 | Al. Neyer Industrial Fund II-Q LLC | R | Cincinnati | OH | AL. Neyer Fund Manager, LLC | | 06/17/2022 | | 3,100,000 | 2,972,900 | 2,972,900 | (127,100) | 0 | 0 | 0 | 0 | 0 | 2,350,000 | 2.000 |
| 000000-00-0 | Benton TX Investors, LLC | R | Allen | TX | Benton TX Sponsor, LLC | | 11/03/2021 | | 19,093,443 | 24,918,085 | 24,918,085 | 2,366,520 | 0 | 0 | 0 | 0 | 594,150 | 0 | 79.701 |
| 000000-00-0 | Cornerstone Office Partners, LLC | R | Cincinnati | OH | CS Partners, LLC | | 06/22/2018 | | 14,581,103 | 15,735,145 | 15,735,145 | 717,436 | 0 | 0 | 0 | 0 | 1,169,957 | 0 | 90.000 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership I, LP | R | Charlotte | NC | Hillpointe Fund I GP, LLC | | 03/17/2020 | | 200,059 | 1,532,014 | 1,532,014 | 1,191,003 | 0 | 0 | 0 | 0 | 0 | 0 | 2.098 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership II, LP | R | Charlotte | NC | Hillpointe Fund II GP, LLC | | 11/03/2020 | | 2,501,663 | 5,971,284 | 5,971,284 | 3,567,338 | 0 | 0 | 0 | 0 | 0 | 0 | 2.079 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership III LP | R | Charlotte | NC | Hillpointe Fund III GP, LLC | | 10/04/2021 | | 3,796,070 | 3,673,077 | 3,673,077 | (55,013) | 0 | 0 | 0 | 0 | 0 | 0 | 2.110 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership IV LP | R | Charlotte | NC | Hillpointe Fund IV GP, LLC | | 09/15/2022 | | 1,800,000 | 1,734,840 | 1,734,840 | (58,680) | 0 | 0 | 0 | 0 | 0 | 2,200,000 | 1.300 |
| 000000-00-0 | Kaleb Grove Investors, LLC | R | Colorado Springs | CO | Cortland Partners, LLC | | 11/30/2016 | | 25,235,400 | 37,245,087 | 37,245,087 | (7,148,131) | 0 | 0 | 0 | 0 | 180,000 | 0 | 70.499 |
| 000000-00-0 | Kelly Co, Investors, LLC | R | Colorado Springs | CO | Cortland Partners, LLC | | 12/17/2019 | | 12,374,439 | 15,149,227 | 15,149,227 | (4,268,533) | 0 | 0 | 0 | 0 | 805,076 | 0 | 71.915 |
| 000000-00-0 | L-A Battery QOF Fund, LP | R | Philadelphia | PA | L-A Battery Group, LLC | | 12/24/2019 | | 16,914,175 | 16,381,959 | 16,381,959 | (164,906) | 0 | 0 | 0 | 0 | 0 | 0 | 42.176 |
| 000000-00-0 | L-A Delray QOF Fund, LP | R | Delray Beach | FL | L-A Delray QOF Group, LLC | | 12/24/2019 | | 9,453,355 | 9,136,244 | 9,136,244 | (92,913) | 0 | 0 | 0 | 0 | 0 | 0 | 35.093 |
| 000000-00-0 | L-A Laramar Urban Neighborhood Fund, L.P. | R | Philadelphia | PA | Lubert Adler Laramar Urban Neighborhood | | 10/15/2015 | | 5,005,719 | 3,873,216 | 3,873,216 | (1,195,937) | 0 | 0 | 0 | 0 | 0 | 134,566 | 1.488 |
| 000000-00-0 | LCN NA Fund III-D, LP | R | New York | NY | LCN North American GP III, L.P | | 08/23/2019 | | 1,130,626 | 1,256,772 | 1,256,772 | (315,835) | 0 | 0 | 0 | 0 | 229,191 | 183,315 | 6.916 |
| 000000-00-0 | Loci Capital Opportunistic Fund II, LP | R | Tampa | FL | Loci Fund II GP, LLC | | 10/11/2023 | | 578,829 | 578,829 | 578,829 | 0 | 0 | 0 | 0 | 0 | 0 | 4,421,172 | 9.500 |
| 000000-00-0 | Lubert-Adler Real Estate Fund VII, LP | R | Philadelphia | PA | Lubert-Adler Group VII, LP | | 10/15/2013 | | 17,626,106 | 11,219,613 | 11,219,613 | (2,891,792) | 0 | 0 | 0 | 0 | 0 | 625,000 | 5.015 |
| 000000-00-0 | Lubert-Adler Real Estate Fund VII-B, LP | R | Philadelphia | PA | Lubert-Adler Group VII-B, LLC | | 04/07/2017 | | 276,611 | 2,334,311 | 2,334,311 | 215,211 | 0 | 0 | 0 | 0 | 0 | 833,333 | 1.596 |
| 000000-00-0 | Lubert-Adler Workforce Housing Fund, L.P. | R | Philadelphia | PA | Lubert-Adler Group WH, L.P. | | 08/08/2019 | | 17,097,887 | 21,575,073 | 21,575,073 | (1,646,775) | 0 | 0 | 0 | 0 | 1,023,526 | 3,500,000 | 8.909 |
| 000000-00-0 | Lubert-Adler Workforce Housing Fund II-MB, LP | R | Philadelphia | PA | Lubert-Adler Group WH II-MB, L.P. | | 10/19/2023 | | 375,000 | 205,530 | 205,530 | (169,470) | 0 | 0 | 0 | 0 | 0 | 14,625,000 | 9.235 |
| 000000-00-0 | NB Real Estate Secondary Opportunities Fund LP | R | New York | NY | NB Real Estate Secondary Opportunities A | | 12/05/2018 | | 7,982,375 | 9,107,688 | 9,107,688 | (656,632) | 0 | 0 | 0 | 0 | 874,218 | 3,051,400 | 1.584 |
| 000000-00-0 | NB Real Estate Secondary Opportunities Fund II, LP | R | New York | NY | NB Real Estate Secondary Associates Fund II, LP | | 06/23/2023 | | 1,837,500 | 2,297,794 | 2,297,794 | 460,294 | 0 | 0 | 0 | 0 | 4,928 | 8,162,500 | 1.250 |
| 000000-00-0 | Osprey Pointe Sandestin, LLC | R | Miramar Beach | FL | Sandestin Investments, LLC | | 12/19/2018 | | 9,205,197 | 10,133,990 | 10,133,990 | (244,941) | 0 | 0 | 0 | 0 | 0 | 0 | 55.000 |
| 000000-00-0 | Park Meadows CO Investors, LLC | R | Denver | CO | Cortland Partners, LLC | | 02/28/2017 | | 32,451,598 | 37,386,637 | 37,386,637 | (6,544,462) | 0 | 0 | 0 | 0 | 1,766,400 | 0 | 79.649 |
| 000000-00-0 | PRCP-Abacoa Investment, LLC | R | Jupiter | FL | PRCP-Abacoa Investment Managers LLC | | 12/09/2015 | | 14,892,103 | 25,250,831 | 25,250,831 | 8,381,444 | 0 | 0 | 0 | 0 | 983,493 | 0 | 80.000 |
| 000000-00-0 | PRCP-AFG LA New Orleans Partners, LP | R | New Orleans | LA | PRCP-New Orleans Investment Managers, LL | | 12/08/2020 | | 16,521,089 | 16,095,475 | 16,095,475 | (2,108,070) | 0 | 0 | 0 | 0 | 0 | 403,000 | 100.000 |
| 000000-00-0 | PRCP-Arcadia Partners, LP | R | Seattle | WA | PRCP-Arcadia Partners Managers, LP | | 10/26/2016 | | 13,350,693 | 24,886,549 | 24,886,549 | 5,385,068 | 0 | 0 | 0 | 0 | 909,406 | 0 | 80.000 |
| 000000-00-0 | PRCP-Atlanta Canopy Partners, LP | R | Norcross | GA | PRCP-Atlanta Canopy Partners Managers, L | | 04/02/2019 | | 3,007,835 | 4,260,072 | 4,260,072 | 289,331 | 0 | 0 | 0 | 0 | 131,485 | 0 | 80.000 |
| 000000-00-0 | PRCP-Aurora Partners, LP | R | Denver | CO | PRCP-Aurora Partners Managers, LP | | 08/22/2016 | | 22,925,820 | 44,336,149 | 44,336,149 | (6,151,013) | 0 | 0 | 0 | 0 | 1,854,875 | 1,222,000 | 80.000 |
| 000000-00-0 | PRCP-Avondale Partners, LP | R | Phoenix | AZ | PRCP-Avondale Partners Managers, LP | | 09/23/2016 | | 32,615,023 | 55,779,212 | 55,779,212 | 4,201,765 | 0 | 0 | 0 | 0 | 2,015,852 | 0 | 80.000 |
| 000000-00-0 | PRCP-AZ Arcadia Cove Partners, LP | R | Phoenix | AZ | PRCP-AZ Arcadia Cove Partners Managers, | | 08/05/2020 | | 17,997,253 | 34,196,900 | 34,196,900 | 10,804,389 | 0 | 0 | 0 | 0 | 1,261,104 | 3,932,000 | 74.830 |
| 000000-00-0 | PRCP-AZ Sweetwater Partners, LP | R | Phoenix | AZ | PRCP-AZ Sweetwater Partners Managers, LP | | 01/18/2023 | | 34,651,082 | 34,647,588 | 34,647,588 | (3,494) | 0 | 0 | 0 | 0 | 559,539 | 5,439,000 | 80.000 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 . | PRCP-Boca Raton Partners, LP | R | Boca Raton | FL | PRCP-Boca Raton Partners Managers, LP | | 11/27/2017 | | 21,435,686 | 40,275,003 | 40,275,003 | (7,007,188) | 0 | 0 | 0 | 0 | 1,627,471 | 1,715,000 | 80.000 |
| 000000-00-0 . | PRCP-CO Deer Crest Partners, LP | R | Broomfield | CO | PRCP-CO Deer Crest Partners Managers, LP | | 05/15/2019 | | 11,594,821 | 16,632,314 | 16,632,314 | (993,812) | 0 | 0 | 0 | 0 | 1,167,179 | 100,000 | 80.000 |
| 000000-00-0 . | PRCP-CO Governors Park, LP | R | Fort Collins | CO | PRCP-CO Governors Park Managers, LP | | 11/18/2019 | | 15,705,169 | 18,040,904 | 18,040,904 | 1,176,296 | 0 | 0 | 0 | 0 | 1,301,258 | 1,245,000 | 80.000 |
| 000000-00-0 . | PRCP-CO Lakewood, LP | R | Lakewood | CO | PRCP-CO Lakewood Managers, LP | | 08/09/2019 | | 22,911,002 | 23,836,453 | 23,836,453 | (2,529,666) | 0 | 0 | 0 | 0 | 994,784 | 307,000 | 80.000 |
| 000000-00-0 . | PRCP-CO Spyglass Creek, LP | R | Denver | CO | PRCP-CO Spyglass Creek Managers, LP | | 10/23/2019 | | 25,411,463 | 34,147,694 | 34,147,694 | 5,644,066 | 0 | 0 | 0 | 0 | 668,528 | 1,933,000 | 80.000 |
| 000000-00-0 . | PRCP-CO Stone Mountain, LP | R | Northglenn | CO | PRCP-CO Stone Mountain Managers, LP | | 03/24/2020 | | 23,863,057 | 23,150,111 | 23,150,111 | (2,052,833) | 0 | 0 | 0 | 0 | 1,130,663 | 278,000 | 80.000 |
| 000000-00-0 . | PRCP-CS Partners II, LP | R | Colorado Springs | CO | PRCP-CS Partners II Managers, LP | | 09/15/2017 | | 13,268,789 | 19,654,719 | 19,654,719 | 2,500,822 | 0 | 0 | 0 | 0 | 1,019,351 | 0 | 80.000 |
| 000000-00-0 . | PRCP-Dallas Four Partners, LP | R | Lewisville | TX | PRCP-Dallas Four Partners Managers, LP | | 11/06/2015 | | 32,107,157 | 53,286,103 | 53,286,103 | (934,463) | 0 | 0 | 0 | 0 | 1,851,602 | 6,599,000 | 80.000 |
| 000000-00-0 . | PRCP-Del Coronado Partners, LP | R | Phoenix | AZ | PRCP-Del Coronado Partners Managers, LP | | 05/15/2018 | | 17,772,298 | 34,210,258 | 34,210,258 | 3,862,713 | 0 | 0 | 0 | 0 | 2,133,199 | 1,992,000 | 80.000 |
| 000000-00-0 . | PRCP-Everett Partners, L.P. | R | Seattle | WA | PRCP-Everett Partners Managers, LP | | 07/21/2016 | | 9,432,569 | 14,293,933 | 14,293,933 | 1,386,765 | 0 | 0 | 0 | 0 | 1,185,653 | 102,000 | 86.400 |
| 000000-00-0 . | PRCP-FL Lakeside Partners, LP | R | Melbourne | FL | PRCP-FL Lakeside Managers, LP | | 02/16/2021 | | 3,024,289 | 3,246,087 | 3,246,087 | 236,952 | 0 | 0 | 0 | 0 | 204,394 | 619,000 | 80.000 |
| 000000-00-0 . | PRCP-FL Naples Edge75 Partners, LP | R | Naples | FL | PRCP-FL Naples Edge75 Partners Managers, LP | | 03/24/2022 | | 4,717,241 | 4,199,596 | 4,199,596 | (510,375) | 0 | 0 | 0 | 0 | 0 | 1,016,000 | 80.000 |
| 000000-00-0 . | PRCP-Key West Partners I, LP | R | Key West | FL | PRCP-Key West Partners I Managers, LP | | 02/08/2017 | | 14,308,348 | 19,650,017 | 19,650,017 | (2,847,944) | 0 | 0 | 0 | 0 | 668,767 | 0 | 80.000 |
| 000000-00-0 . | PRCP-KY Park Place Partners, LP | R | Louisville | KY | PRCP-KY Park Place Managers, LLC | | 04/29/2020 | | 7,744,328 | 4,179,057 | 4,179,057 | (2,390,689) | 0 | 0 | 0 | 0 | (78,659) | 0 | 80.000 |
| 000000-00-0 . | PRCP-MD Montclair Partners, LP | R | Silver Spring | MD | PRCP-MD Montclair Managers, LP | | 10/05/2020 | | 13,324,143 | 13,008,556 | 13,008,556 | (819,710) | 0 | 0 | 0 | 0 | 0 | 38,000 | 80.000 |
| 000000-00-0 . | PRCP-MD Waters Landing Partners, LP | R | Germantown | MD | PRCP-MD Waters Landing Managers, LP | | 08/05/2019 | | 14,847,712 | 12,395,563 | 12,395,563 | (4,593,731) | 0 | 0 | 0 | 0 | 0 | 274,000 | 80.000 |
| 000000-00-0 . | PRCP-Missouri Partners, L.P. | R | St. Charles | MO | PRCP-Missouri Partners Managers, LP | | 10/15/2015 | | 18,814,074 | 31,113,465 | 31,113,465 | (3,011,107) | 0 | 0 | 0 | 0 | 633,393 | 980,000 | 80.000 |
| 000000-00-0 . | PRCP-Murietta Partners, LP | R | Phoenix | AZ | PRCP-Murietta Partners Managers, LP | | 05/15/2018 | | 12,344,449 | 23,770,933 | 23,770,933 | 2,036,649 | 0 | 0 | 0 | 0 | 1,257,145 | 1,101,000 | 80.000 |
| 000000-00-0 . | PRCP-NC Asheville Heritage at the Peak Partners, LP | R | Asheville | NC | PRCP-NC Asheville Heritage at the Peak Manager, LLC | | 04/07/2021 | | 5,449,995 | 6,005,543 | 6,005,543 | 579,285 | 0 | 0 | 0 | 0 | 418,127 | 725,000 | 80.000 |
| 000000-00-0 . | PRCP-NC Greensboro Partners, LP | R | Greensboro | NC | PRCP-NC Greensboro Managers, LP | | 03/19/2020 | | 14,071,883 | 11,441,241 | 11,441,241 | (2,212,234) | 0 | 0 | 0 | 0 | 145,444 | 1,490,000 | 80.000 |
| 000000-00-0 . | PRCP-NC University Ridge Partners, LP | R | Durham | NC | PRCP-NC University Ridge Managers, LP | | 12/23/2020 | | 13,949,426 | 15,664,334 | 15,664,334 | 1,332,435 | 0 | 0 | 0 | 0 | 1,136,316 | 2,240,000 | 80.000 |
| 000000-00-0 . | PRCP-NC Wilmington Lofts I, LP | R | Wilmington | NC | PRCP-NC Wilmington Lofts Manager, LLC. | | 05/20/2021 | | 4,720,242 | 7,547,798 | 7,547,798 | 2,404,595 | 0 | 0 | 0 | 0 | 477,817 | 827,000 | 80.000 |
| 000000-00-0 . | PRCP-NC Wilmington Lofts II, LP | R | Wilmington | NC | PRCP-NC Wilmington Lofts II Manager, LLC | | 05/20/2021 | | 2,126,944 | 2,489,081 | 2,489,081 | 254,544 | 0 | 0 | 0 | 0 | 215,458 | 363,000 | 80.000 |
| 000000-00-0 . | PRCP-NC Wilmington Partners II, LP | R | Wilmington | NC | PRCP-NC Wilmington Partners II Managers, | | 05/08/2018 | | 4,796,774 | 9,440,541 | 9,440,541 | (396,555) | 0 | 0 | 0 | 0 | 206,863 | 797,000 | 80.000 |
| 000000-00-0 . | PRCP-NV Hidden Valley Partners, LP | R | Wilmington | NC | PRCP-NV Hidden Valley Managers, LP | | 05/09/2018 | | 2,950,340 | 1,212,191 | 1,212,191 | (1,627,462) | 0 | 0 | 0 | 0 | 75,289 | 47,000 | 80.000 |
| 000000-00-0 . | PRCP-NV Villa Serena Partners, LP | R | Henderson | NV | PRCP-NV Villa Serena Managers, LP | | 03/17/2021 | | 2,311,202 | 2,104,743 | 2,104,743 | (213,494) | 0 | 0 | 0 | 0 | 79,039 | 1,715,000 | 80.000 |
| 000000-00-0 . | PRCP-Ohio Partners II, L.P. | R | Cincinnati | OH | PRCP-Ohio Partners II Managers, LP | | 04/06/2016 | | 11,543,846 | 14,436,822 | 14,436,822 | (52,015) | 0 | 0 | 0 | 0 | 1,370,156 | 2,474,000 | 80.000 |
| 000000-00-0 . | PRCP-Orlando Parkway Partners, LP | R | Orlando | FL | PRCP-Orlando Parkway Manager, LLC | | 02/27/2020 | | 26,085,663 | 41,083,954 | 41,083,954 | 12,466,007 | 0 | 0 | 0 | 0 | 2,738,932 | 2,035,000 | 80.000 |
| 000000-00-0 . | PRCP-Orlando Sanford Landing Partners, LP | R | Sanford | FL | PRCP-Orlando Sanford Landing Partners Ma | | 12/18/2019 | | 13,435,006 | 14,843,722 | 14,843,722 | 1,343,540 | 0 | 0 | 0 | 0 | 676,331 | 1,288,000 | 80.000 |
| 000000-00-0 . | PRCP-Orlando UCF Partners, LP | R | Orlando | FL | PRCP-Orlando UCF Partners Managers, LP | | 04/12/2019 | | 11,249,229 | 13,404,019 | 13,404,019 | 1,711,029 | 0 | 0 | 0 | 0 | 589,261 | 96,000 | 80.000 |
| 000000-00-0 . | PRCP-Orlando Whisper Lake Partners, LP | R | Orlando | FL | PRCP-Orlando Whisper Lake Partners Manag | | 12/18/2019 | | 23,460,637 | 31,246,354 | 31,246,354 | 6,550,077 | 0 | 0 | 0 | 0 | 1,816,258 | 1,241,000 | 80.000 |
| 000000-00-0 . | PRCP-Phoenix III Partners, LP | R | Phoenix | AZ | PRCP-Phoenix III Partners Managers, LP | | 08/03/2017 | | 37,000,273 | 41,539,146 | 41,539,146 | (7,690,590) | 0 | 0 | 0 | 0 | 2,833,772 | 0 | 80.274 |
| 000000-00-0 . | PRCP-Raleigh I Partners LP | R | Raleigh | NC | PRCP-Raleigh I Partners Managers, LP | | 04/20/2017 | | 5,587,675 | 9,497,086 | 9,497,086 | 1,437,890 | 0 | 0 | 0 | 0 | 496,099 | 0 | 80.000 |
| 000000-00-0 . | PRCP-St. John's Forest Partners, LP | R | Jacksonville | FL | PRCP-St. John's Forest Partners Managers | | 03/20/2019 | | 3,264,909 | 4,853,074 | 4,853,074 | 629,938 | 0 | 0 | 0 | 0 | 184,764 | 1,286,000 | 80.000 |
| 000000-00-0 . | PRCP-Stuart Partners, L.P. | R | Stuart | FL | PRCP-Stuart Partners Managers, LP | | 12/06/2016 | | 13,072,012 | 22,999,622 | 22,999,622 | 5,271,510 | 0 | 0 | 0 | 0 | 1,239,048 | 0 | 80.000 |
| 000000-00-0 . | PRCP-Sunrise Waters Edge Partners, LP | R | Sunrise | FL | PRCP-Sunrise Waters Edge Partners Managers, LP | | 08/29/2018 | | 17,632,954 | 23,120,406 | 23,120,406 | 3,183,148 | 0 | 0 | 0 | 0 | 1,302,893 | 0 | 80.000 |
| 000000-00-0 . | PRCP-Tampa Arbor Partners, LP | R | Tampa | FL | PRCP-Tampa Arbor Partners Managers, LP | | 08/29/2018 | | 11,583,046 | 18,269,631 | 18,269,631 | 5,307,313 | 0 | 0 | 0 | 0 | 325,235 | 0 | 80.000 |
| 000000-00-0 . | PRCP-Tempe/Mesa Partners | R | Phoenix | AZ | PRCP-Tempe/Mesa Partners Managers, LP | | 05/15/2018 | | 4,229,089 | 22,419,115 | 22,419,115 | 160,295 | 0 | 0 | 0 | 0 | 1,369,488 | 0 | 80.000 |
| 000000-00-0 . | PRCP-TX Kingwood, LP | R | Houston | TX | PRCP-TX Kingwood Managers, LP | | 11/15/2019 | | 9,592,694 | 10,708,428 | 10,708,428 | 466,496 | 0 | 0 | 0 | 0 | 208,569 | 1,841,000 | 80.000 |
| 000000-00-0 . | PRCP-Union Heights | R | Colorado Springs | CO | PRCP-Union Heights Manages, LP | | 06/18/2018 | | 10,457,627 | 17,214,705 | 17,214,705 | 367,093 | 0 | 0 | 0 | 0 | 820,551 | 0 | 80.000 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 . | PRCP-University Village, LP | R | Colorado Springs | CO | PRCP - University Village Managers, LP | | 09/11/2018 | | 16,555,899 | 24,823,277 | 24,823,277 | 4,471,820 | 0 | 0 | 0 | 0 | 739,577 | 0 | 80.000 |
| 000000-00-0 . | PRCP-Woodland Hills, LP | R | Colorado Springs | CO | PRCP-Woodland Hills Managers, LP | | 11/13/2018 | | 9,487,953 | 13,658,575 | 13,658,575 | 1,851,572 | 0 | 0 | 0 | 0 | 583,960 | 139,000 | 80.000 |
| 000000-00-0 . | Residences ORC, LLC | R | Sunrise | FL | Residences Management Company, LLC | | 05/03/2019 | | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 2,400,000 | 0 | 0.000 |
| 000000-00-0 . | Righetti Ranch, LP | R | San Luis Obispo | CA | Ambient Righetti Manager, LLC | | 06/26/2015 | | 3,869,749 | 5,084,533 | 5,084,533 | (135,336) | 0 | 0 | 0 | 0 | 0 | 0 | 82.404 |
| 000000-00-0 . | Student Housing Joint Venture, LP | R | Philadelphia | PA | Student Housing Joint Venture GP, LLC | | 09/30/2014 | | 1 | 0 | 0 | (1,291,840) | 0 | 0 | 0 | 0 | 1,558,397 | 0 | 0.000 |
| 000000-00-0 . | W Parker TX Investors, LLC | R | Plano | TX | W Parker TX Sponsor, LLC | | 11/03/2021 | | 24,844,144 | 28,556,549 | 28,556,549 | 2,961,607 | 0 | 0 | 0 | 0 | 561,000 | 0 | 84.430 |
| 000000-00-0 . | Water Street OConnor Venture, LLC | R | Atlanta | GA | LG Residential Services, LLC | | 10/26/2015 | | 27,600,099 | 52,779,567 | 52,779,567 | (4,148,761) | 0 | 0 | 0 | 0 | 1,612,500 | 0 | 75.000 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 972,133,957 | 1,329,406,912 | 1,329,406,912 | 27,870,748 | 0 | 0 | 0 | 0 | 56,309,077 | 87,985,286 | XXX |
| 000000-00-0 . | Charleston Harbor Holding Company, LLC | R | Mt Pleasant | SC | Charleston Harbor Holding Company, LLC | | 09/08/2021 | | 27,171,539 | 27,171,539 | 27,171,539 | 0 | 0 | 0 | 0 | 0 | 5,948,051 | 0 | 50.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 27,171,539 | 27,171,539 | 27,171,539 | 0 | 0 | 0 | 0 | 0 | 5,948,051 | 0 | XXX |
| 000000-00-0 . | Pretium Mortgage Credit Partners I, LP | R | New York | NY | Pretium Mortgage Credit Partners I GP, L | | 12/04/2014 | | 1 | 31,591 | 31,591 | (178,510) | 0 | 0 | 0 | 0 | 178,960 | 5,000,000 | 0.447 |
| 000000-00-0 . | SHARB Investors, LP | R | New York | NY | Waterfall Sentinel GP LLC | | 11/24/2020 | | 1,632,240 | 1,376,783 | 1,376,783 | 98,979 | 0 | 1,154,821 | 0 | 0 | 0 | 0 | 22.796 |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | | | 1,632,241 | 1,408,374 | 1,408,374 | (79,531) | 0 | 1,154,821 | 0 | 0 | 178,960 | 5,000,000 | XXX |
| 023138-AA-8 .. | AMBAC Assurance Surplus Note 5.1 06/07/20 | | New York | NY | Exchange | | 02/12/2018 | | 676 | 879 | 676 | 0 | 0 | 0 | 0 | 0 | (104) | 0 | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 676 | 879 | 676 | 0 | 0 | 0 | 0 | 0 | (104) | 0 | XXX |
| 01111Z-ZZ-2 . | AGRILIANCE INS GRP 4.25 10/01/2026 | | Greenville | SC | Agriliance Insurance Group, LLC | | 09/23/2021 | | 225,000 | 207,788 | 225,000 | 0 | 0 | 0 | 0 | 0 | 10,893 | 0 | 100.000 |
| 595622-ZZ-7 .. | MICHAEL TAYLOR SECURITY NT 5.00 09/16/2026 | | Wellington | FL | Taylor, Harris Insurance (Agency) Services, Ltd. II | | 09/30/2021 | | 1,388,074 | 1,286,626 | 1,388,074 | 0 | 0 | 0 | 0 | 0 | 80,848 | 0 | 100.000 |
| 482666-ZZ-0 .. | Midwestern Agriculture Risk Managers, LLC | | San Diego | CA | Inter-Company Transfer | | 12/15/2020 | | 2,500,100 | 2,500,100 | 2,500,100 | 0 | 0 | 3,249,900 | 0 | 0 | 73,140 | 0 | 100.000 |
| 88888Z-ZA-5 . | TAG INSURANCE HOLDINGS 6.50 10/15/2029 | | Germantown Hill | IL | Exchange | | 08/19/2022 | | 6,478,621 | 6,244,808 | 6,478,621 | 0 | 0 | 0 | 0 | 0 | 423,493 | 0 | 100.000 |
| 2999999. Collateral Loans - Unaffiliated | | | | | | | | | 10,591,796 | 10,239,322 | 10,591,796 | 0 | 0 | 3,249,900 | 0 | 0 | 588,373 | 0 | XXX |
| 000000-00-0 . | R4 Housing Partners IV, L.P. | R | New York | NY | RHP IV GP LLC | | 06/16/2015 | | 4,065,438 | 4,065,438 | 4,065,438 | 0 | (1,668,438) | 0 | 0 | 0 | 0 | 0 | 7.813 |
| 3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 4,065,438 | 4,065,438 | 4,065,438 | 0 | (1,668,438) | 0 | 0 | 0 | 0 | 0 | XXX |
| 000000-00-0 . | Georgia Tax Credit Fund GA, LLC | R | Atlanta | GA | Georgia Housing Management, LLC | | 12/03/2014 | | 1,943,889 | 1,943,889 | 1,943,889 | 0 | (628,008) | 0 | 0 | 0 | 0 | 0 | 95.000 |
| 4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 1,943,889 | 1,943,889 | 1,943,889 | 0 | (628,008) | 0 | 0 | 0 | 0 | 0 | XXX |
| 000000-00-0 . | AMMC CLO 28 UBS WAREHOUSE | R | George Town | CYM | UBS Securities LLC | | 12/02/2022 | | 23,000,000 | 23,000,000 | 23,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| 000000-00-0 . | AMMC CLO 30 UBS WAREHOUSE | R | George Town | CYM | UBS Securities LLC | | 10/24/2023 | | 15,000,000 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| 36319W-AC-3 .. | GALXY 2017-23A SUB 0 04/24/2029 | | Grand Cayman | CYM | GALXY 2017-23A | | 06/22/2022 | | 128,334 | 75,149 | 115,527 | 19,888 | (12,808) | 0 | 0 | 0 | 53,722 | 0 | 0.025 |
| 378654-AG-2 .. | GLENDOWER SUB NOTE 07/15/2038 | | New York | NY | GLENDOWER LENDER NOTE - ABS | | 07/27/2023 | | 1,879,197 | 1,879,197 | 1,879,197 | 0 | 0 | 0 | 0 | 0 | 273,758 | 3,121,000 | 0.000 |
| 55953P-AE-5 .. | MAGNE 2015-16A SUB 0 01/18/28 | | Grand Cayman | CYM | MAGNE 2015-16A | | 01/01/2022 | | 254,191 | 21,981 | 0 | 0 | (254,190) | 0 | 0 | 0 | 397,328 | 0 | 0.026 |
| 675923-AJ-5 .. | OCT34 2017-1A SUB 0 01/20/2030 | | Grand Cayman | CYM | OCT34 2017-1A | | 06/27/2022 | | 422,577 | 375,750 | 311,131 | 0 | (111,447) | 0 | 0 | 0 | 209,299 | 0 | 0.036 |
| 92917T-AE-5 .. | VOYA 2018-2A SUB 0 07/15/2031 | | Grand Cayman | CYM | VOYA 2018-2A | | 12/06/2022 | | 853,331 | 311,237 | 794,915 | 96,342 | (58,416) | 0 | 0 | 0 | 350,084 | 0 | 0.050 |
| 4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated | | | | | | | | | 41,537,630 | 40,663,314 | 41,100,769 | 116,229 | (436,860) | 0 | 0 | 0 | 1,284,192 | 3,121,000 | XXX |
| 00173Y-AC-0 .. | AMMC 2022-27A SUB 0 01/20/2036 | R | George Town | CYM | CREDIT SUISSE SECURITIES (USA) | | 12/19/2022 | | 24,600,995 | 28,602,352 | 28,602,352 | 3,997,923 | 0 | 0 | 0 | 0 | 3,040,651 | 0 | 1.000 |
| 001743-AE-3 .. | AMMC CLO 2016-18A SUB 0 05/26/28 | R | George Town | CYM | JEFFERIES & CO | | 12/19/2022 | | 4,355,000 | 4,976,648 | 4,976,648 | (226,305) | 0 | 0 | 0 | 0 | 209,882 | 0 | 0.607 |
| 001747-AE-4 .. | AMMC CLO 2012-11A SUB 0 10/30/23 | R | George Town | CYM | BANC OF AMERICA SECURITIES | | 12/19/2022 | | 16,257 | 1,294,227 | 1,294,227 | 404,674 | 0 | 0 | 0 | 0 | (29,369) | 0 | 0.133 |
| 001748-AD-4 .. | AMMC CLO 2014-14A SUB 0 07/27/26 | R | George Town | CYM | MITSUBISHI | | 12/19/2022 | | 51,900 | 51,900 | 51,900 | 70,126 | 0 | 235,010 | 0 | 0 | 39,933 | 0 | 0.074 |
| 00175N-AC-2 .. | AMMC CLO 2014-15A SUB 0 12/09/26 | R | George Town | CYM | JEFFERIES & CO | | 12/19/2022 | | 3,964,043 | 7,123,094 | 7,123,094 | 2,322,763 | 0 | 0 | 0 | 0 | 331,945 | 0 | 1.000 |
| 00176B-AF-0 . | AMMC CLO 2013-13A SUB 0 01/24/26 | R | George Town | CYM | MITSUBISHI | | 12/19/2022 | | 530 | 522 | 522 | 107,452 | 0 | 321,420 | 0 | 0 | 24,185 | 0 | 0.147 |
| 00176E-AE-7 .. | AMMC CLO 2013-12A SUB 0 05/10/25 | R | George Town | CYM | SANDLER & O'NEIL PARTNERS | | 12/19/2022 | | 1,047,060 | 573,000 | 573,000 | (248,661) | 0 | 0 | 0 | 0 | 271,419 | 0 | 0.300 |
| 00176K-AC-7 . | AMMC CLO 2015-16A SUB 0 04/14/27 | R | George Town | CYM | MITSUBISHI | | 12/19/2022 | | 117,176 | 365,904 | 365,904 | 26,532 | 0 | 0 | 0 | 0 | 50,810 | 0 | 0.000 |
| 00176N-AG-2 .. | AMMC CLO 2018-22A SUB 0 04/25/31 | R | George Town | CYM | MITSUBISHI | | 12/19/2022 | | 3,265,393 | 3,936,208 | 3,936,208 | 326,395 | 0 | 0 | 0 | 0 | 485,462 | 0 | 0.180 |
| 00176Q-AC-4 .. | AMMC CLO 2016-19A SUB 0 10/15/28 | R | George Town | CYM | MITSUBISHI | | 12/19/2022 | | 835 | 836 | 836 | 0 | 0 | 217,128 | 0 | 0 | 104,168 | 0 | 0.182 |
| 00176R-AC-2 .. | AMMC CLO 2020-23A SUB 0 10/17/31 | R | George Town | CYM | UBS Securities LLC | | 12/19/2022 | | 18,394,183 | 21,501,095 | 21,501,095 | 2,354,101 | 0 | 0 | 0 | 0 | 930,994 | 0 | 0.936 |
| 00177C-AC-4 .. | AMMC CLO 2017-20A SUB 0 04/17/29 | R | George Town | CYM | SG AMERICAS SECURITIES | | 12/19/2022 | | 295,164 | 234,009 | 234,009 | (150,673) | 0 | 0 | 0 | 0 | 242,988 | 0 | 0.183 |
| 00177K-AC-6 . | AMMC CLO 2022-25A SUB 0 04/15/2035 | R | George Town | CYM | CREDIT SUISSE SECURITIES (USA) | | 12/19/2022 | | 10,142,966 | 10,098,585 | 10,098,585 | 1,946,270 | 0 | 0 | 0 | 0 | 1,535,257 | 0 | 0.350 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/(Decrease) | Current Year's (Depreciation) or (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 00177M-AB-4 | AMMC CLO 2021-24A SUB 0 01/20/2035 | R | George Town | CYM | MITSUBISHI UFJ SECURITIES | | 12/19/2022 | | 10,701,643 | 9,726,913 | 9,726,913 | 337,745 | 0 | 0 | 0 | 0 | 1,802,614 | 0 | 0.350 |
| 00179T-AB-7 | AMMC CLO 2017-21A SUB 0 11/02/30 | R | George Town | CYM | RBC CAPITAL MARKETS | | 12/19/2022 | | 11,763,022 | 9,130,770 | 9,130,770 | 1,848,204 | 0 | 2,818,269 | 0 | 0 | 2,591,416 | 0 | 0.932 |
| 00177U-AE-0 | AMMC 2023-26A SUB A 0.00 04/15/2036 | R | George Town | CYM | RBC CAPITAL MARKETS LLC | | 03/10/2023 | | 8,195,920 | 8,864,616 | 8,864,616 | 668,696 | 0 | 0 | 0 | 0 | 1,069,685 | 0 | 0.350 |
| 4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated | | | | | | | | | 96,912,088 | 106,480,679 | 106,480,679 | 13,785,243 | 0 | 3,591,827 | 0 | 0 | 12,702,040 | 0 | XXX |
| 04019V-AC-6 | ARES PBN FINANCE CO LLC 0 10/15/2036 | | Los Angeles | CA | Ares Pbn Finance Co LLC | | 01/01/2022 | | 3,000,000 | 3,033,600 | 3,000,000 | 224,100 | 0 | 0 | 0 | 0 | 670,980 | 0 | 0.000 |
| 36831F-AD-7 | GCM GROSVENOR DIV LLC 0 11/15/2033 | | Chicago | IL | Gcm Grosvenor Diversified Alternatives Issuer LLC | | 01/01/2022 | | 3,000,000 | 2,061,300 | 3,000,000 | 1,170,600 | 0 | 0 | 0 | 0 | 851,208 | 0 | 0.000 |
| 62879W-10-7 | NBPBN 2022-1 SUB 04/15/2037 | | Dallas | TX | NBPBN 2022-1 | | 12/19/2022 | | 2,325,265 | 2,000,973 | 2,325,265 | 279,115 | (15) | 0 | 0 | 0 | 413,430 | 0 | 0.000 |
| 88606X-10-0 | TBOLT 2018-A G ABS SUB 0 07/15/2038 | R | Grand Cayman | CYM | TBOLT 2018-A G | | 12/19/2022 | | 78,885 | 106,348 | 78,885 | 47,320 | (57) | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated | | | | | | | | | 8,404,150 | 7,202,221 | 8,404,150 | 1,721,134 | (72) | 0 | 0 | 0 | 1,935,618 | 0 | XXX |
| 000000-00-0 | Monza Energy, LLC | R | Houston | TX | Monza Energy, LLC | | 04/17/2018 | | 1 | 1,449,819 | 1,449,819 | (334,110) | 0 | 0 | 0 | 0 | 1,020,319 | 1,422,597 | 2.219 |
| 5899999. Any Other Class of Assets - Unaffiliated | | | | | | | | | 1 | 1,449,819 | 1,449,819 | (334,110) | 0 | 0 | 0 | 0 | 1,020,319 | 1,422,597 | XXX |
| 6099999. Total - Unaffiliated | | | | | | | | | 1,613,589,142 | 2,166,935,722 | 2,168,927,377 | 31,256,663 | (2,772,695) | 7,195,544 | 0 | 0 | 95,289,778 | 361,004,185 | XXX |
| 6199999. Total - Affiliated | | | | | | | | | 167,144,764 | 176,058,927 | 176,058,927 | 13,642,011 | 0 | 3,591,827 | 0 | 0 | 21,051,163 | 13,138,862 | XXX |
| 6299999 - Totals | | | | | | | | | 1,780,733,906 | 2,342,994,648 | 2,344,986,304 | 44,898,674 | (2,772,695) | 10,787,370 | 0 | 0 | 116,340,940 | 374,143,047 | XXX |

1.

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

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

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | GLOBAL PREMIER FINANCE COMPANY | Cincinnati | OH | Global Premier Finance Company Board | 02/01/1999 | | 0 | 7,767,972 | 0 | 100.000 |
| 1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated | | | | | | | 0 | 7,767,972 | 0 | XXX |
| 000000-00-0 | Andalusian Credit Company, LLC | Short Hills | NJ | ACC, LLC | 11/14/2023 | 2 | 149,663 | 0 | 0 | 4.350 |
| 000000-00-0 | Andalusian Credit Partners, LLC | Wilmington | DE | ACPC, LLC | 06/07/2023 | 2 | 33,750 | 0 | 0 | 0.040 |
| 000000-00-0 | Gryphon Mezzanine Partners, LP | San Francisco | CA | Gryphon Mezzanine Partners, GP, L.P | 11/30/2017 | 2 | 0 | 86,304 | 0 | 2.502 |
| 000000-00-0 | Gryphon Mezzanine Partners II Feeder Fund, LP | San Francisco | CA | Gryphon Mezzanine Partners II, L.P | 12/20/2019 | 2 | 0 | 154,229 | 0 | 18.447 |
| 000000-00-0 | Gryphon Junior Capital Partners III Feeder Fund, LP | San Francisco | CA | Gryphon Junior Capital GP III, L.P. | 12/13/2023 | 2 | 578,548 | 0 | 0 | 31.441 |
| 000000-00-0 | Nassau Private Credit Onshore Fund, LP | Darien | CT | Nassau Private Credit GP LLC | 03/08/2022 | 2 | 0 | 1,424,332 | 0 | 14.933 |
| 000000-00-0 | NB Direct Access Insurance SPV, LLC | New York | NY | NB Direct Access Associates LP | 08/21/2020 | 2 | 0 | 268,293 | 0 | 1.500 |
| 000000-00-0 | NB Private Equity Credit Opportunities Fund LP | New York | NY | NB Private Equity Credit Opportunities Associates, L.P. | 06/07/2017 | 2 | 0 | 15,689 | 0 | 0.330 |
| 000000-00-0 | NB Credit Opportunities Fund II LP | New York | NY | NB Private Equity Credit Opportunities Associates, L.P. | 10/14/2021 | 2 | 0 | 5,217,295 | 0 | 0.550 |
| 000000-00-0 | Northcreek Mezzanine Fund III, L.P. | Cincinnati | OH | NMF GP III, LLC | 09/10/2019 | 2 | 0 | 450,000 | 0 | 4.316 |
| 000000-00-0 | PineBridge Private Credit Feeder, LP | New York | NY | PineBridge Private Credit General Partners, LP | 11/28/2018 | 2 | 0 | 294,036 | 0 | 3.475 |
| 000000-00-0 | Platinum Credit Opportunities Fund-O, LP | Beverly Hills | CA | Platinum Credit Opportunities Partners, L.P., | 09/22/2023 | 2 | 3,219,836 | 0 | 0 | 2.000 |
| 000000-00-0 | SAAS Capital Fund III (B) LP | Cincinnati | OH | SC GP III, LLC | 08/26/2020 | 2 | 0 | 375,000 | 0 | 10.025 |
| 000000-00-0 | Sagard Credit Partners, LP | Toronto | CAN | Sagard Credit Partners (Cayman) GP, Inc | 10/09/2018 | 2 | 0 | 484,476 | 0 | 1.195 |
| 000000-00-0 | Star Mountain Strategic Credit Income Fund IV, LP | New York | NY | Star Mountain Strategic Credit Income Fund IV GP, LLC | 06/15/2023 | 2 | 11,280,000 | 0 | 0 | 1.846 |
| 000000-00-0 | Stonehenge REV VI, LLC | Columbus | OH | Stonehenge Capital, LLC | 08/18/2022 | 2 | 0 | 895,004 | 0 | 9.091 |
| 000000-00-0 | TTGA SBIC Pioneer Feeder Fund, LP | New York | NY | TTGA C-I MMF GP LLC | 05/25/2021 | 2 | 0 | 697,611 | 0 | 50.000 |
| 000000-00-0 | Yukon Capital Partners II, LP | Minneapolis | MN | Yukon Partners II, LLC | 07/17/2014 | 2 | 0 | 46,608 | 0 | 1.051 |
| 000000-00-0 | Yukon Capital Partners III, LP | Minneapolis | MN | Yukon Partners III, LLC | 07/18/2017 | 2 | 0 | 88,114 | 0 | 0.473 |
| 000000-00-0 | Yukon Capital Partners IV, LP | Minneapolis | MN | Yukon Partners IV, LLC | 12/21/2021 | 2 | 0 | 3,180,472 | 0 | 1.600 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | 15,261,797 | 13,677,464 | 0 | XXX |
| 000000-00-0 | A&M Capital Europe, SCSp | London | GBR | A&M Capital Europe-GP, L.P | 06/30/2019 | 3 | 0 | 1,928,870 | 0 | 1.360 |
| 000000-00-0 | A&M Capital Partners III, LP | Greenwich | CT | A&M Capital-GP III, LP | 12/16/2022 | 3 | 0 | 1,225,231 | 0 | 0.430 |
| 000000-00-0 | A&M Capital Partners, LP | Greenwich | CT | A&M Capital-GP, L.P | 12/06/2013 | 3 | 0 | 61,724 | 0 | 0.870 |
| 000000-00-0 | A&M Capital Strategic Investments, LP | Greenwich | CT | A&M Capital Strategic Investments, -GP LP | 03/01/2022 | 3 | 0 | 1,300,865 | 0 | 2.910 |
| 000000-00-0 | AMCP III Mechanical Syndication Partners, LP | Greenwich | CT | AMCP III Mechanical Syndication Partners GP, LP | 07/21/2023 | 3 | 3,547,458 | 285,322 | 0 | 5.900 |
| 000000-00-0 | AMCSI BREATHE CO-INVEST, LP | Greenwich | CT | AMCSI Breathe Co-Invest GP, LP | 04/28/2023 | 3 | 4,625,357 | 990,000 | 0 | 26.030 |
| 000000-00-0 | AMCSI Pritchard-Co Invest, LP | Greenwich | CT | AMCSI Pritchard-Co Invest GP, LP | 10/06/2021 | 3 | 0 | 174,442 | 0 | 88.496 |
| 000000-00-0 | ALLOS III-Q, LP | Cincinnati | OH | ALLOS Ventures III LLC | 12/19/2018 | 1 | 0 | 160,000 | 0 | 8.518 |
| 000000-00-0 | Allos IV-Q, LP | Cincinnati | OH | ALLOS Venture Management Company, LTD | 02/17/2022 | 1 | 0 | 600,000 | 0 | 10.518 |
| 000000-00-0 | Arrivo BioVentures, LLC | Morrisville | NC | Arrivo BioVentures, LLC | 11/17/2023 | 1 | 2,000,022 | 0 | 0 | 3.920 |
| 000000-00-0 | B. Riley Private Shares 2023-2 QP, LLC | Memphis | TN | B. RILEY PRIVATE SHARES MANAGEMENT 2022-1, LLC | 08/21/2023 | 3 | 20,583,450 | 0 | 0 | 9.330 |
| 000000-00-0 | BGP Bravo Aggregator VI, LLC | New York | NY | Bridge Growth Partners Holdings II (GP), Ltd | 05/25/2023 | 3 | 5,000,000 | 0 | 0 | 50.000 |
| 000000-00-0 | BharCap Acquisition II, LP | Wilmington | DE | BharCap Acquisition UGP II, LLC | 09/08/2023 | 3 | 7,000,000 | 0 | 0 | 7.800 |
| 000000-00-0 | Blackstone Tactical Opportunities III, LP | New York | NY | Blackstone Tactical Opportunities Associ | 02/08/2019 | 1 | 0 | 716,371 | 0 | 0.178 |
| 000000-00-0 | Bridge Growth Partners II, LP | New York | NY | Bridge Growth Partners GP L.P. | 04/29/2021 | 3 | 0 | 12,582,777 | 0 | 13.080 |
| 000000-00-0 | Bridge Growth Partners, LP | New York | NY | Bridge Growth Partners GP L.P. | 07/15/2014 | 3 | 0 | 50,866 | 0 | 1.645 |
| 000000-00-0 | Bridge Growth Partners-Accedian Holdings II, LLC | New York | NY | Bridge Growth Partners GP L.P. | 03/08/2019 | 3 | 0 | 1,384,986 | 0 | 7.203 |
| 000000-00-0 | Bridge Growth Partners-Accedian Holdings III, LLC | New York | NY | Bridge Growth Partners Holdings II (GP), Ltd | 06/15/2023 | 3 | 378,000 | 0 | 0 | 0.000 |
| 000000-00-0 | Cincinnati Cornerstone Investors INV, LLC | Cincinnati | OH | CincyTech, LLC | 12/15/2022 | 1 | 0 | 281,105 | 0 | 12.149 |
| 000000-00-0 | Cincy Tech Fund V, LLC | Cincinnati | OH | CincyTech, LLC | 11/20/2019 | 1 | 0 | 450,000 | 0 | 15.359 |
| 000000-00-0 | Cintrifuse Syndicate Fund II, LLC | Cincinnati | OH | Cintrifuse Fund Management II, LLC | 09/18/2017 | 1 | 0 | 219,205 | 0 | 4.406 |
| 000000-00-0 | Corsair Amore Investors, LP | New York | NY | Corsair VI Management, LLC | 08/08/2022 | 3 | 0 | 7,550 | 0 | 5.034 |
| 000000-00-0 | Corsair Atlas Investors, LP | New York | NY | Corsair Atlas Management, LP | 03/14/2022 | 3 | 0 | 816,159 | 0 | 14.652 |
| 000000-00-0 | Corsair Blade Investors, LP | New York | NY | Corsair Blade Management, LP | 12/16/2019 | 3 | 0 | 171,339 | 0 | 15.576 |
| 000000-00-0 | Corsair Boomer Investors, LP | New York | NY | Corsair Boomer Management, LP | 06/25/2018 | 3 | 0 | 525,550 | 0 | 6.747 |
| 000000-00-0 | Corsair Indigo Investors, LP | New York | NY | Corsair Indigo Management, LP | 12/07/2020 | 3 | 0 | 32,960 | 0 | 1.400 |
| 000000-00-0 | Corsair V Financial Services Capital Partners LP | New York | NY | Corsair V Management, LP | 06/25/2018 | 3 | 0 | 445,453 | 0 | 1.019 |
| 000000-00-0 | Corsair VI FS Capital Partners, LP | New York | NY | Corsair VI Management, LLC | 10/25/2022 | 3 | 0 | 6,121,297 | 0 | 0.100 |
| 000000-00-0 | Cowboy Parent, LLC | Wilmington | DE | Snow Phipps III, LP | 10/29/2018 | 3 | 0 | 324,897 | 0 | 2.799 |
| 000000-00-0 | Cross Creek Capital III, LP | Salt Lake City | UT | Cross Creek Capital III GP, LP | 03/09/2021 | 1 | 0 | 150,000 | 0 | 1.696 |
| 000000-00-0 | Energy Impact Fund II LP | New York | NY | Energy Impact Fund II GP LLC | 03/20/2020 | 1 | 0 | 2,213,027 | 0 | 0.800 |
| 000000-00-0 | Energy Impact Fund LP | New York | NY | Energy Impact Partners, LLC | 05/19/2017 | 1 | 0 | 59,996 | 0 | 0.498 |
| 000000-00-0 | Foresite Capital Fund VI, LP | San Francisco | CA | Foresite Capital Management VI, | 09/02/2022 | 3 | 0 | 662,774 | 0 | 0.400 |
| 000000-00-0 | Fort Washington Private Equity Investors X, LP | Cincinnati | OH | FWPEI X GP, LLC | 09/13/2021 | 3 | 0 | 637,500 | 0 | 1.200 |
| 000000-00-0 | Fort Washington Private Equity Investors XI, LP | Cincinnati | OH | FWPEI XI GP, LLC | 06/14/2023 | 3 | 160,000 | 940,000 | 0 | 1.670 |
| 000000-00-0 | Gallant Capital Partners I, L.P | Los Angeles | CA | Gallant Capital Partners GP I, L.P. | 05/29/2020 | 3 | 0 | 440,659 | 0 | 1.193 |
| 000000-00-0 | Goldner Hawn Fund VII L.P | Minneapolis | MN | Goldner Hawn GP, LLC | 04/29/2019 | 3 | 0 | 408,112 | 0 | 1.494 |
| 000000-00-0 | Goldner Hawn Fund VIII, LP | Minneapolis | MN | Goldner Hawn GP VIII, L.P. | 07/17/2023 | 3 | 457,615 | 3,412 | 0 | 1.420 |
| 000000-00-0 | GreyLion Capital II LP | New York | NY | GreyLion Capital II GP LLP | 02/28/2018 | 3 | 0 | 68,733 | 0 | 0.467 |
| 000000-00-0 | GreyLion Capital III LP | New York | NY | GreyLion Capital III GP LLP | 12/14/2021 | 3 | 0 | 2,530,878 | 0 | 0.700 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | GreyLion Capital LP | New York | NY | GreyLion Capital GP LLP | 08/20/2014 | 3 | 0 | 44,301 | 0 | 0.993 |
| 000000-00-0 | Gryphon Partners IV, L.P. | San Francisco | CA | Gryphon GenPar IV, L.P. | 12/06/2016 | 3 | 0 | 4,461 | 0 | 0.201 |
| 000000-00-0 | Gryphon Partners V, L.P. | San Francisco | CA | Gryphon GenPar V, L.P. | 08/29/2018 | 3 | 0 | 235,787 | 0 | 0.223 |
| 000000-00-0 | Gryphon Partners VI, LP | San Francisco | CA | Gryphon GenPar VI, L.P. | 09/27/2021 | 3 | 0 | 922,171 | 0 | 0.600 |
| 000000-00-0 | Guidepost Growth Equity III-A, LP | Boston | MA | Guidepost Growth Management III, LP | 10/08/2021 | 3 | 0 | 1,200,000 | 0 | 1.100 |
| 000000-00-0 | Lamark Aggregator, LP | Boca Raton | FL | TruArc Fund IV GP, LLC | 11/22/2021 | 3 | 0 | 159,556 | 0 | 2.000 |
| 000000-00-0 | Liberty 77 Capital, LP | Washington | DC | Liberty 77 Capital GenPar L.P. | 03/25/2022 | 3 | 0 | 4,207,810 | 0 | 0.400 |
| 000000-00-0 | LLR Equity Partners V, LP | Philadelphia | PA | LLR Capital V, L.P. | 03/31/2017 | 3 | 0 | 60,000 | 0 | 0.213 |
| 000000-00-0 | LLR Equity Partners VI, LP | Philadelphia | PA | LLR Capital VI, L.P. | 05/13/2021 | 3 | 0 | 300,000 | 0 | 1.400 |
| 000000-00-0 | ManchesterStory Discovery Fund II, LP | Des Moines | IA | ManchesterStory GP2, LLC | 12/17/2021 | 1 | 0 | 138,490 | 0 | 2.000 |
| 000000-00-0 | ManchesterStory Venture Fund, L.P. | Des Moines | IA | ManchesterStory GP1, LLC | 03/23/2017 | 1 | 0 | 43,244 | 0 | 1.086 |
| 000000-00-0 | Mercato Partners Traverse IV QP, LP | Santa Clara | CA | Mercato Partners Traverse IV GP, LLC | 12/23/2022 | 3 | 0 | 525,000 | 0 | 1.250 |
| 000000-00-0 | Merit Capital Fund VII, LP | Chicago | IL | TRAVERSE IV GP, LLC | 09/01/2022 | 3 | 0 | 3,121,364 | 0 | 1.800 |
| 000000-00-0 | Narya Capital Fund II, LP | Cincinnati | OH | Narya Capital GP II, LLC | 03/31/2023 | 1 | 75,000 | 175,302 | 0 | 2.400 |
| 000000-00-0 | NB Dyal IV US Investors, LP | New York | NY | NB Dyal Associates IV, LP | 06/11/2018 | 3 | 0 | 225,000 | 0 | 0.116 |
| 000000-00-0 | NB Dyal V US Investors, LP | New York | NY | NB Dyal Associates V, LP | 12/10/2020 | 3 | 0 | 1,162,500 | 0 | 1.240 |
| 000000-00-0 | NB Secondary Opportunities Fund III L.P. | New York | NY | NB Secondary Opportunities Associates II | 05/23/2013 | 3 | 0 | 70,000 | 0 | 0.311 |
| 000000-00-0 | NB Secondary Opportunities Fund IV LP | New York | NY | NB Secondary Opportunities Associates IV | 04/19/2017 | 3 | 0 | 162,500 | 0 | 0.204 |
| 000000-00-0 | NB Secondary Opportunities Fund V, LP | New York | NY | NB Secondary Opportunities Associates V GP LLC | 03/21/2022 | 3 | 0 | 1,281,250 | 0 | 2.000 |
| 000000-00-0 | NB Strategic Capital LP | New York | NY | NB Strategic Capital Associates LP | 03/05/2020 | 3 | 0 | 862,500 | 0 | 1.000 |
| 000000-00-0 | NB Strategic Co-Investment Partners II LP | New York | NY | NB Strategic Co-Investment Associates II | 10/01/2012 | 3 | 0 | 37,871 | 0 | 0.358 |
| 000000-00-0 | NB Strategic Co-Investment Partners III LP | New York | NY | NB Strategic Co-Investment Associates III | 01/28/2016 | 3 | 0 | 73,970 | 0 | 0.425 |
| 000000-00-0 | NB Strategic Co-Investment Partners IV L.P. | New York | NY | NB Alternatives Advisors, LLC | 01/29/2020 | 3 | 0 | 2,286,444 | 0 | 0.400 |
| 000000-00-0 | NewSpring Deposco Investor, LLC | Radnor | PA | NSG V Management Company, LLC | 11/15/2023 | 3 | 3,999,999 | 0 | 0 | 13.000 |
| 000000-00-0 | NewSpring Growth Capital V, LP | Radnor | PA | NSG V GP, LLC | 06/29/2021 | 3 | 0 | 490,000 | 0 | 2.800 |
| 000000-00-0 | Nutraceutical Investco, LP | Riverside | CT | M&S GP LLC | 10/18/2019 | 3 | 0 | 220,207 | 0 | 2.291 |
| 000000-00-0 | Paladin Cyber Co-Invest Fund, LLC | Washington | DC | Paladin Capital Cyber Group, LLC | 09/23/2022 | 3 | 0 | 38,875 | 0 | 6.226 |
| 000000-00-0 | Paladin Cyber Fund II LP | Washington | DC | Paladin Cyber Fund II LP | 10/06/2021 | 3 | 0 | 1,142,129 | 0 | 1.000 |
| 000000-00-0 | Patriot Financial Partners III, L.P. | Philadelphia | PA | Patriot Financial Partners GP III, L.P. | 07/21/2017 | 3 | 0 | 250,000 | 0 | 1.292 |
| 000000-00-0 | Patriot Financial Partners IV, LP | Philadelphia | PA | Patriot Financial Partners GP IV, L.P. | 05/26/2022 | 3 | 0 | 1,375,000 | 0 | 1.670 |
| 000000-00-0 | PCP Dental II, LP | Montreal | CAN | PCP Dental GP Inc | 06/29/2021 | 3 | 0 | 172,201 | 0 | 9.950 |
| 000000-00-0 | PCP Dental III, LP | Montreal | CAN | PCP Dental GP Inc. | 11/30/2023 | 3 | 513,876 | 0 | 0 | 10.250 |
| 000000-00-0 | PCP MSP II, LP | Toronto | CAN | PCP MSP GP INC | 09/28/2023 | 3 | 864,390 | 504,558 | 0 | 1.140 |
| 000000-00-0 | Private Equity Solutions SCSp | Munsbach | LUX | DWS Investment S.A. | 12/16/2019 | 3 | 0 | 822,558 | 0 | 1.430 |
| 000000-00-0 | Project Senator III LP | Toronto | CAN | Bridge Growth Partners II (GP), LP | 11/27/2023 | 3 | 2,000,003 | 0 | 0 | 5.330 |
| 000000-00-0 | Project Senator Holding IV LP | Toronto | CAN | Bridge Growth Partners II (GP), LP | 11/01/2023 | 3 | 3,000,000 | 0 | 0 | 5.600 |
| 000000-00-0 | Quick Med Holdings LLC | Pittsburgh | PA | Quick Med Holdings LLC | 11/06/2018 | 3 | 0 | 324,780 | 0 | 3.000 |
| 000000-00-0 | Refinery Venture Fund II, LP | Cincinnati | OH | Refinery Management, LLC | 02/19/2021 | 1 | 0 | 245,000 | 0 | 9.238 |
| 000000-00-0 | Revelstoke Single Asset Fund I, LP | Denver | CO | RCP Single Asset Fund I GP, LLC | 11/19/2019 | 3 | 0 | 17,745 | 0 | 0.420 |
| 000000-00-0 | River Cities Capital Fund VI, LP | Cincinnati | OH | River Cities Management VI, LLC | 02/15/2018 | 3 | 0 | 300,000 | 0 | 1.257 |
| 000000-00-0 | River Cities Capital Fund VII, LP | Cincinnati | OH | River Cities Management VII, LLC | 07/15/2022 | 3 | 0 | 1,500,000 | 0 | 2.500 |
| 000000-00-0 | Riverwood Capital Partners III L.P. | Menlo Park | CA | Riverwood Capital III L.P | 03/27/2020 | 3 | 0 | 320,759 | 0 | 0.800 |
| 000000-00-0 | Riverwood Capital Partners IV, LP | Menlo Park | CA | Riverwood Capital Partners IV, LP | 11/16/2023 | 3 | 188,208 | 0 | 0 | 0.560 |
| 000000-00-0 | Roark Capital Partners Fund V, LP | Atlanta | GA | Roark Capital GenPar V, LP | 11/01/2018 | 3 | 0 | 175,200 | 0 | 0.124 |
| 000000-00-0 | Searchlight Capital CF SPK, LP | Wilmington | DE | Searchlight Capital Partners CF SPK GP, L.P. | 11/14/2023 | 3 | 4,514,721 | 0 | 0 | 0.900 |
| 000000-00-0 | Second Alpha Partners V, L.P. | New York | NY | Second Alpha Partners V GP, LLC | 03/08/2023 | 1 | 1,268,559 | 546,152 | 0 | 2.960 |
| 000000-00-0 | SemperVirens Capital Fund III LP | San Mateo | CA | SemperVirens Capital GP III LLC | 02/21/2023 | 1 | 500,000 | 500,000 | 0 | 2.400 |
| 000000-00-0 | Snow Phipps II, LP | Wilmington | DE | Snow Phipps GP II, L.P. | 01/08/2010 | 3 | 0 | 42,521 | 0 | 0.725 |
| 000000-00-0 | Snow Phipps III, L.P. | Wilmington | DE | Snow Phipps GP III, LLC | 06/08/2016 | 3 | 0 | 238,598 | 0 | 0.464 |
| 000000-00-0 | Solamere Capital Fund II, LP | Boston | MA | Solamere Capital Fund II, GP LP | 08/19/2013 | 3 | 0 | 105,615 | 0 | 0.742 |
| 000000-00-0 | Solamere Capital Fund II-A, LP | Boston | MA | Solamere Capital Fund II-A, GP LP | 08/19/2013 | 3 | 0 | 53,082 | 0 | 0.744 |
| 000000-00-0 | Solamere Capital Fund III, LP | Boston | MA | Solamere Capital Fund III GP, LP | 11/20/2018 | 3 | 0 | 243,022 | 0 | 0.687 |
| 000000-00-0 | Solamere Series IV Flagship Fund, LP | Boston | MA | Solamere Series IV Leaders Fund GP, LP | 06/28/2023 | 3 | 122,751 | 294,387 | 0 | 0.467 |
| 000000-00-0 | Solamere Series IV Leaders Fund, LP | Boston | MA | SOLAMERE SERIES IV LEADERS FUND GP, LP | 02/17/2023 | 3 | 1,212,216 | 464,410 | 0 | 2.320 |
| 000000-00-0 | Solas Basking Holdings, LLC | Chattanooga | TN | Solas BioVentures Emerging Healthcare GP, LLC | 10/30/2023 | 1 | 2,015,000 | 0 | 0 | 44.440 |
| 000000-00-0 | Solas BioVentures Emerging Healthcare Fund, LP | Chattanooga | TN | Solas BioVentures Emerging Healthcare GP, LLC | 12/13/2022 | 1 | 0 | 1,080,000 | 0 | 18.000 |
| 000000-00-0 | Solas Bioventures Fund II, LP | Chattanooga | TN | Solas Bioventures Fund II, LP | 09/14/2021 | 1 | 0 | 500,000 | 0 | 12.396 |
| 000000-00-0 | Solas Cryosa Sidecar, LLC | Chattanooga | TN | Solas Partners II, LLC | 06/01/2023 | 1 | 2,015,000 | 0 | 0 | 28.902 |
| 000000-00-0 | Solas Francis Medical Sidecar, LLC | Maple Grove | MN | Solas Francis Sidecar, LLC | 09/13/2021 | 1 | 0 | 1,090,909 | 0 | 33.517 |
| 000000-00-0 | Solas Stimdia Sidecar, LLC | Chattanooga | TN | Solas Partners II, LLC | 06/08/2022 | 1 | 0 | 25,000 | 0 | 33.830 |
| 000000-00-0 | StepStone VC Global Partners IX-B, LP | Owings Mills | MD | Greenspring General Partner IX, L.P. | 02/08/2019 | 1 | 0 | 99,032 | 0 | 0.269 |
| 000000-00-0 | StepStone VC Global Partners VIII, L.P. | Owings Mills | MD | Greenspring Opportunities VIII, L.P. | 07/14/2017 | 1 | 0 | 57,674 | 0 | 4.508 |
| 000000-00-0 | StepStone VC Global Partners X-B, LP | Owings Mills | MD | Greenspring General Partner X, L.P. | 03/26/2021 | 1 | 0 | 200,000 | 0 | 0.002 |
| 000000-00-0 | StepStone VC Global Partners XI-B | Owings Mills | MD | StepStone VC General Partner XI LP | 12/18/2023 | 1 | 541,218 | 0 | 0 | 0.500 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | StepStone VC Opportunities V, LP | Owings Mills | MD | Greenspring Opportunities General Partner | 01/22/2018 | 3 | 0 | 30,000 | 0 | 0.303 |
| 000000-00-0 | StepStone VC Opportunities VI, LP | Owings Mills | MD | Greenspring Opportunities VI, L.P. | 01/21/2020 | 3 | 0 | 125,000 | 0 | 0.300 |
| 000000-00-0 | StepStone VC Opportunities VII, LP | Owings Mills | MD | Greenspring Opportunities VII, L.P. | 12/16/2022 | 3 | 0 | 400,000 | 0 | 0.500 |
| 000000-00-0 | StepStone VC Secondaries Fund V, LP | Owings Mills | MD | Greenspring Secondaries General Partner V, LP | 10/29/2021 | 3 | 0 | 568,633 | 0 | 0.200 |
| 000000-00-0 | TCG Crossover Fund II, L.P. | Wilmington | DE | TCG Crossover GP II, LLC | 08/21/2023 | 1 | 700,000 | 140,000 | 0 | 2.000 |
| 000000-00-0 | TCP Co-Invest I, LP | Wilmington | DE | BharCap Acquisition GP II, LP | 09/25/2023 | 3 | 5,000,000 | 0 | 0 | 99.500 |
| 000000-00-0 | TriArtisan Orlando Partners, LLC | New York | NY | TriArtisan Orlando MM, LLC | 03/12/2018 | 3 | 0 | 6,818 | 0 | 4.930 |
| 000000-00-0 | Trilantic Capital Partners Prime, LP | New York | NY | Trilantic Capital Partners Associates Prime L.P. | 10/06/2023 | 3 | 2,521,903 | 0 | 0 | 0.550 |
| 000000-00-0 | Trilantic Capital Partners VI, LP | New York | NY | Trilantic Capital Partners Associates VI | 07/25/2018 | 3 | 0 | 1,146,881 | 0 | 0.458 |
| 000000-00-0 | Trilantic Capital Partners VII LP | New York | NY | Trilantic Capital Partners Associates VII L.P. | 10/04/2023 | 3 | 787,444 | 0 | 0 | 4.260 |
| 000000-00-0 | Tritium III, LP | Austin | TX | Tritium III GP, LLC | 02/14/2023 | 3 | 1,319,221 | 615,251 | 0 | 1.370 |
| 000000-00-0 | Tritium Partners II, LLC | Austin | TX | Tritium II GP, LLC | 11/13/2019 | 3 | 0 | 715,375 | 0 | 1.937 |
| 000000-00-0 | Tritium Partners, LLC | Austin | TX | Tritium I GP, LLC | 06/26/2015 | 3 | 0 | 234,793 | 0 | 0.868 |
| 000000-00-0 | TruArc Fund IV, LP | New York | NY | Truarc Fund IV GP, LLC | 04/15/2022 | 3 | 0 | 904,932 | 0 | 0.500 |
| 000000-00-0 | Vault Fund I, LP | Boulder | CO | VAULT FUND I GP LLC | 09/26/2022 | 1 | 0 | 187,789 | 0 | 5.454 |
| 000000-00-0 | VICOF II Feeder, LP | Austin | TX | Vida Insurance Credit Opportunity Fund I | 08/02/2017 | 1 | 0 | 28,489 | 0 | 1.551 |
| 000000-00-0 | Viewpoint Ventures Fund I, LP | New York | NY | Viewpoint Ventures Fund I GP, LLC | 04/24/2023 | 1 | 616,891 | 506,438 | 0 | 2.148 |
| 000000-00-0 | Vivo Capital Fund IX, LP | Palo Alto | CA | Vivo Capital IX, LLC | 09/09/2019 | 3 | 0 | 265,122 | 0 | 0.350 |
| 000000-00-0 | WSMF I OnPoint Investor LP | Wilmington | DE | WSMF I ONPOINT INVESTOR GP LLC | 01/17/2023 | 3 | 2,000,000 | 0 | 0 | 13.699 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 79,528,302 | 75,586,514 | 0 | XXX |
| 000000-00-0 | Al. Neyer Industrial Fund II-Q LLC | Cincinnati | OH | AL. Neyer Fund Manager, LLC | 06/17/2022 | | 0 | 2,100,000 | 0 | 2.000 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership III LP | Charlotte | NC | Hillpointe Fund III GP, LLC | 10/04/2021 | | 0 | 700,000 | 0 | 2.110 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership IV LP | Charlotte | NC | Hillpointe Fund IV GP, LLC | 09/15/2022 | | 0 | 1,400,000 | 0 | 1.300 |
| 000000-00-0 | Kaleb Grove Investors, LLC | Colorado Springs | CO | Cortland Partners, LLC | 11/30/2016 | | 0 | 1,079,318 | 0 | 70.499 |
| 000000-00-0 | L-A Battery QOF Fund, LP | Philadelphia | PA | L-A Battery Group, LLC | 12/24/2019 | | 0 | 3,892,949 | 0 | 42.176 |
| 000000-00-0 | L-A Delray QOF Fund, LP | Delray Beach | FL | L-A Delray QOF Group, LLC | 12/24/2019 | | 0 | 3,319,597 | 0 | 35.093 |
| 000000-00-0 | LCN NA Fund III-D, LP | New York | NY | LCN North American GP III, L.P | 08/23/2019 | | 0 | 313,618 | 0 | 6.916 |
| 000000-00-0 | Loci Capital Opportunistic Fund II, LP | Tampa | FL | Loci Fund II GP, LLC | 10/11/2023 | | 578,829 | 0 | 0 | 9.500 |
| 000000-00-0 | Lubert-Adler Workforce Housing Fund, L.P. | Philadelphia | PA | Lubert-Adler Group WH, L.P. | 08/08/2019 | | 0 | 10,500,000 | 0 | 8.909 |
| 000000-00-0 | Lubert-Adler Workforce Housing Fund II-MB, LP | Philadelphia | PA | Lubert-Adler Group WH II-MB, L.P. | 10/19/2023 | | 375,000 | 0 | 0 | 9.235 |
| 000000-00-0 | NB Real Estate Secondary Opportunities Fund LP | New York | NY | NB Real Estate Secondary Opportunities A | 12/05/2018 | | 0 | 861,884 | 0 | 1.584 |
| 000000-00-0 | NB Real Estate Secondary Opportunities Fund II, LP | New York | NY | NB Real Estate Secondary Associates Fund II, LP | 06/23/2023 | | 1,025,000 | 812,500 | 0 | 1.250 |
| 000000-00-0 | Osprey Pointe Sandestin, LLC | Miramar Beach | FL | Sandestin Investments, LLC | 12/19/2018 | | 0 | 1,434,327 | 0 | 55.000 |
| 000000-00-0 | PRCP-AFG LA New Orleans Partners, LP | New Orleans | LA | PRCP-New Orleans Investment Managers, LL | 12/08/2020 | | 0 | 984,317 | 0 | 100.000 |
| 000000-00-0 | PRCP-Arcadia Partners, LP | Seattle | WA | PRCP-Arcadia Partners Managers, LP | 10/26/2016 | | 0 | 115,200 | 0 | 80.000 |
| 000000-00-0 | PRCP-Atlanta Canopy Partners, LP | Norcross | GA | PRCP-Atlanta Canopy Partners Managers, L | 04/02/2019 | | 0 | 375,442 | 0 | 80.000 |
| 000000-00-0 | PRCP-AZ Arcadia Cove Partners, LP | Phoenix | AZ | PRCP-AZ Arcadia Cove Partners Managers, | 08/05/2020 | | 0 | 2,483,505 | 0 | 74.830 |
| 000000-00-0 | PRCP-AZ Sweetwater Partners, LP | Phoenix | AZ | PRCP-AZ Sweetwater Partners Managers, LP | 01/18/2023 | | 1,688,535 | 33,025,015 | 0 | 80.000 |
| 000000-00-0 | PRCP-CO Deer Crest Partners, LP | Broomfield | CO | PRCP-CO Deer Crest Partners Managers, LP | 05/15/2019 | | 0 | 216,800 | 0 | 80.000 |
| 000000-00-0 | PRCP-CO Governors Park, LP | Fort Collins | CO | PRCP-CO Governors Park Managers, LP | 11/18/2019 | | 0 | 50,400 | 0 | 80.000 |
| 000000-00-0 | PRCP-CO Lakewood, LP | Lakewood | CO | PRCP-CO Lakewood Managers, LP | 08/09/2019 | | 0 | 243,200 | 0 | 80.000 |
| 000000-00-0 | PRCP-CO Spyglass Creek, LP | Denver | CO | PRCP-CO Spyglass Creek Managers, LP | 10/23/2019 | | 0 | 967,200 | 0 | 80.000 |
| 000000-00-0 | PRCP-CO Stone Mountain, LP | Northglenn | CO | PRCP-CO Stone Mountain Managers, LP | 03/24/2020 | | 0 | 196,800 | 0 | 80.000 |
| 000000-00-0 | PRCP-CS Partners II, LP | Colorado Springs | CO | PRCP-CS Partners II Managers, LP | 09/15/2017 | | 0 | 237,407 | 0 | 80.000 |
| 000000-00-0 | PRCP-Dallas Four Partners, LP | Lewisville | TX | PRCP-Dallas Four Partners Managers, LP | 11/06/2015 | | 0 | 1,286,496 | 0 | 80.000 |
| 000000-00-0 | PRCP-Del Coronado Partners, LP | Phoenix | AZ | PRCP-Del Coronado Partners Managers, LP | 05/15/2018 | | 0 | 368,800 | 0 | 80.000 |
| 000000-00-0 | PRCP-Everett Partners, L.P. | Seattle | WA | PRCP-Everett Partners Managers, LP | 07/21/2016 | | 0 | 91,584 | 0 | 86.400 |
| 000000-00-0 | PRCP-FL Lakeside Partners, LP | Melbourne | FL | PRCP-FL Lakeside Managers, LP | 02/16/2021 | | 0 | 612,000 | 0 | 80.000 |
| 000000-00-0 | PRCP-FL Naples Edge75 Partners, LP | Naples | FL | PRCP-FL Naples Edge75 Partners Managers, LP | 03/24/2022 | | 0 | 452,000 | 0 | 80.000 |
| 000000-00-0 | PRCP-KY Park Place Partners, LP | Louisville | KY | PRCP-KY Park Place Managers, LLC | 04/29/2020 | | 0 | 594,320 | 0 | 80.000 |
| 000000-00-0 | PRCP-MD Montclair Partners, LP | Silver Spring | MD | PRCP-MD Montclair Managers, LP | 10/05/2020 | | 0 | 242,400 | 0 | 80.000 |
| 000000-00-0 | PRCP-MD Waters Landing Partners, LP | Germantown | MD | PRCP-MD Waters Landing Managers, LP | 08/05/2019 | | 0 | 424,000 | 0 | 80.000 |
| 000000-00-0 | PRCP-Missouri Partners, L.P. | St. Charles | MO | PRCP-Missouri Partners Managers, LP | 10/15/2015 | | 0 | 134,139 | 0 | 80.000 |
| 000000-00-0 | PRCP-Murietta Partners, LP | Phoenix | AZ | PRCP-Murietta Partners Managers, LP | 05/15/2018 | | 0 | 109,600 | 0 | 80.000 |
| 000000-00-0 | PRCP-NC Asheville Heritage at the Peak Partners, LP | Asheville | NC | PRCP-NC Asheville Heritage at the Peak Manager, LLC | 04/07/2021 | | 0 | 327,200 | 0 | 80.000 |
| 000000-00-0 | PRCP-NC Greensboro Partners, LP | Greensboro | NC | PRCP-NC Greensboro Managers, LP | 03/19/2020 | | 0 | 298,400 | 0 | 80.000 |
| 000000-00-0 | PRCP-NC Wilmington Lofts I, LP | Wilmington | NC | PRCP-NC Wilmington Lofts Manager, LLC. | 05/20/2021 | | 0 | 80,800 | 0 | 80.000 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | PRCP-NC Wilmington Lofts II, LP | Wilmington | NC | PRCP-NC Wilmington Lofts II Manager, LLC | 05/20/2021 | | 0 | 32,800 | 0 | 80.000 |
| 000000-00-0 | PRCP-NC Wilmington Partners II, LP | Wilmington | NC | PRCP-NC Wilmington Partners II Managers, | 05/08/2018 | | 0 | 109,061 | 0 | 80.000 |
| 000000-00-0 | PRCP-NV Hidden Valley Partners, LP | Wilmington | NC | PRCP-NV Hidden Valley Managers, LP | 05/09/2018 | | 0 | 330,848 | 0 | 80.000 |
| 000000-00-0 | PRCP-NV Villa Serena Partners, LP | Henderson | NV | PRCP-NV Villa Serena Managers, LP | 03/17/2021 | | 0 | 464,800 | 0 | 80.000 |
| 000000-00-0 | PRCP-Orlando Parkway Partners, LP | Orlando | FL | PRCP-Orlando Parkway Manager, LLC | 02/27/2020 | | 0 | 716,000 | 0 | 80.000 |
| 000000-00-0 | PRCP-Orlando Sanford Landing Partners, LP | Sanford | FL | PRCP-Orlando Sanford Landing Partners Ma | 12/18/2019 | | 0 | 295,200 | 0 | 80.000 |
| 000000-00-0 | PRCP-Orlando UCF Partners, LP | Orlando | FL | PRCP-Orlando UCF Partners Managers, LP | 04/12/2019 | | 0 | 237,600 | 0 | 80.000 |
| 000000-00-0 | PRCP-Orlando Whisper Lake Partners, LP | Orlando | FL | PRCP-Orlando Whisper Lake Partners Manag | 12/18/2019 | | 0 | 787,400 | 0 | 80.000 |
| 000000-00-0 | PRCP-Phoenix III Partners, LP | Phoenix | AZ | PRCP-Phoenix III Partners Managers, LP | 08/03/2017 | | 0 | 1,411,223 | 0 | 80.274 |
| 000000-00-0 | PRCP-Raleigh I Partners LP | Raleigh | NC | PRCP-Raleigh I Partners Managers, LP | 04/20/2017 | | 0 | 41,734 | 0 | 80.000 |
| 000000-00-0 | PRCP-St. John's Forest Partners, LP | Jacksonville | FL | PRCP-St. John's Forest Partners Managers | 03/20/2019 | | 0 | 447,200 | 0 | 80.000 |
| 000000-00-0 | PRCP-Tempe/Mesa Partners | Phoenix | AZ | PRCP-Tempe/Mesa Partners Managers, LP | 05/15/2018 | | 0 | 214,641 | 0 | 80.000 |
| 000000-00-0 | PRCP-TX Kingwood, LP | Houston | TX | PRCP-TX Kingwood Managers, LP | 11/15/2019 | | 0 | 393,600 | 0 | 80.000 |
| 000000-00-0 | PRCP-University Village, LP | Colorado Springs | CO | PRCP - University Village Managers, LP | 09/11/2018 | | 0 | 86,294 | 0 | 80.000 |
| 000000-00-0 | PRCP-Woodland Hills, LP | Colorado Springs | CO | PRCP-Woodland Hills Managers, LP | 11/13/2018 | | 0 | 51,200 | 0 | 80.000 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 3,667,364 | 75,950,817 | 0 | XXX |
| 000000-00-0 | Charleston Harbor Holding Company, LLC | Mt Pleasant | SC | Charleston Harbor Holding Company, LLC | 09/08/2021 | | 0 | 2,288,324 | 0 | 50.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 0 | 2,288,324 | 0 | XXX |
| 000000-00-0 | SHARB Investors, L.P. | New York | NY | Waterfall Sentinel GP LLC | 11/24/2020 | | 0 | 86,689 | 0 | 22.796 |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | 0 | 86,689 | 0 | XXX |
| 01111Z-ZZ-2 | AGRILIANCE INS GRP 4.25 10/01/2026 | Greenville | SC | Agriliance Insurance Group, LLC | 09/23/2021 | | 0 | 75,000 | 0 | 100.000 |
| 2999999. Collateral Loans - Unaffiliated | | | | | | | 0 | 75,000 | 0 | XXX |
| 000000-00-0 | AMMC CLO 28 UBS WAREHOUSE | George Town | CYM | UBS Securities LLC | 12/02/2022 | | 0 | 20,000,000 | 0 | 100.000 |
| 000000-00-0 | AMMC CLO 30 UBS WAREHOUSE | George Town | CYM | UBS Securities LLC | 10/24/2023 | | 7,000,000 | 8,000,000 | 0 | 100.000 |
| 378654-AG-2 | GLENDOWER SUB NOTE 07/15/2038 | New York | NY | GLENDOWER LENDER NOTE - ABS | 07/27/2023 | | 776,277 | 1,102,919 | 0 | 0.000 |
| 4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated | | | | | | | 7,776,277 | 29,102,919 | 0 | XXX |
| 001743-AE-3 | AMMC CLO 2016-18A SUB 0 05/26/28 | George Town | CYM | JEFFERIES & CO | 12/22/2023 | | 0 | 3,655,848 | 0 | 0.607 |
| 00175N-AC-2 | AMMC CLO 2014-15A SUB 0 12/09/26 | George Town | CYM | JEFFERIES & CO | 12/22/2023 | | 0 | 3,444,000 | 0 | 1.000 |
| 00176E-AE-7 | AMMC CLO 2013-12A SUB 0 05/10/25 | George Town | CYM | SANDLER & O'NEIL PARTNERS | 12/22/2023 | | 0 | 420,000 | 0 | 0.300 |
| 00176R-AC-2 | AMMC CLO 2020-23A SUB 0 10/17/31 | George Town | CYM | UBS Securities LLC | 12/22/2023 | | 0 | 10,927,500 | 0 | 0.936 |
| 00179T-AB-7 | AMMC CLO 2017-21A SUB 0 11/02/30 | George Town | CYM | RBC CAPITAL MARKETS | 12/22/2023 | | 0 | 1,068,802 | 0 | 0.932 |
| 00177U-AE-0 | AMMC 2023-26A SUB A 0.00 04/15/2036 | George Town | CYM | RBC CAPITAL MARKETS | 03/10/2023 | | 8,523,225 | 0 | 0 | 0.350 |
| 4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated | | | | | | | 8,523,225 | 19,516,150 | 0 | XXX |
| 62879W-10-7 | NBPBN 2022-1 SUB 04/15/2037 | Dallas | TX | NBPBN 2022-1 | 12/19/2022 | | 0 | 1,264,728 | 0 | 0.000 |
| 4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated | | | | | | | 0 | 1,264,728 | 0 | XXX |
| 6099999. Total - Unaffiliated | | | | | | | 106,233,740 | 195,744,131 | 0 | XXX |
| 6199999. Total - Affiliated | | | | | | | 8,523,225 | 29,572,446 | 0 | XXX |
| 6299999 - Totals | | | | | | | 114,756,965 | 225,316,578 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase/ (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Global Premier Finance Company LOC | Cincinnati | OH | Return of Capital | 02/01/1999 | 12/21/2023 | 3,391,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,391,000 | 3,391,000 | 0 | 0 | 0 | 0 |
| 1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated | | | | | | | 3,391,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,391,000 | 3,391,000 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Great American Capital Partners Fund II, LP | Los Angeles | CA | Return of Capital | 01/12/2018 | 07/27/2023 | 130,905 | 0 | 0 | 0 | 0 | 0 | 0 | 130,905 | 130,905 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Gryphon Mezzanine Partners, LP | San Francisco | CA | Return of Capital | 11/30/2017 | 12/07/2023 | 354,606 | 0 | 0 | 0 | 0 | 0 | 0 | 354,606 | 354,606 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Gryphon Mezzanine Partners II Feeder Fund, LP | San Francisco | CA | Return of Capital | 12/20/2019 | 10/13/2023 | 4,435 | 0 | 0 | 0 | 0 | 0 | 0 | 4,435 | 4,435 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Monarch Capital Partners IV, LP | New York | NY | Return of Capital | 10/30/2017 | 08/23/2023 | 144,664 | 0 | 0 | 0 | 0 | 0 | 0 | 144,664 | 144,664 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Nassau Private Credit Onshore Fund, LP | Darien | CT | Return of Capital | 03/08/2022 | 11/06/2023 | 432,643 | 0 | 0 | 0 | 0 | 0 | 0 | 432,643 | 432,643 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Direct Access Insurance SPV, LLC | New York | NY | Return of Capital | 08/21/2020 | 06/30/2023 | 7,313 | 0 | 0 | 0 | 0 | 0 | 0 | 7,313 | 7,313 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Private Equity Credit Opportunities Fund LP | New York | NY | Return of Capital | 06/07/2017 | 09/27/2023 | 153,328 | 0 | 0 | 0 | 0 | 0 | 0 | 153,328 | 153,328 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Credit Opportunities Fund II LP | New York | NY | Return of Capital | 10/14/2021 | 12/28/2023 | 2,768,367 | 0 | 0 | 0 | 0 | 0 | 0 | 2,768,367 | 2,768,367 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Northcreek Mezzanine Fund II, LP | Cincinnati | OH | Return of Capital | 01/31/2014 | 10/10/2023 | 246,599 | 0 | 0 | 0 | 0 | 0 | 0 | 246,599 | 246,599 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PineBridge Private Credit Feeder, LP | New York | NY | Return of Capital | 11/28/2018 | 11/22/2023 | 349,173 | 0 | 0 | 0 | 0 | 0 | 0 | 349,173 | 349,173 | 0 | 0 | 0 | 0 |
| 000000-00-0 | SAAS Capital Fund III | Cincinnati | OH | Return of Capital | 08/09/2018 | 07/17/2023 | 239,548 | 0 | 0 | 0 | 0 | 0 | 0 | 239,548 | 239,548 | 0 | 0 | 0 | 0 |
| 000000-00-0 | SAAS Capital Fund III (B) LP | Cincinnati | OH | Return of Capital | 08/26/2020 | 07/14/2023 | 26,767 | 0 | 0 | 0 | 0 | 0 | 0 | 26,767 | 26,767 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Sagard Credit Partners, LP | Toronto | CAN | Return of Capital | 10/09/2018 | 07/01/2023 | 29,082 | 0 | 0 | 0 | 0 | 0 | 0 | 29,082 | 29,082 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Star Mountain Strategic Credit Income Fund IV, LP | New York | NY | Return of Capital | 06/15/2023 | 10/18/2023 | 1,513,376 | 0 | 0 | 0 | 0 | 0 | 0 | 1,513,376 | 1,513,376 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Yukon Capital Partners III, LP | Minneapolis | MN | Return of Capital | 07/18/2017 | 11/30/2023 | 159,335 | 0 | 0 | 0 | 0 | 0 | 0 | 159,335 | 159,335 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Yukon Capital Partners IV, LP | Minneapolis | MN | Return of Capital | 12/21/2021 | 12/07/2023 | 664,299 | 0 | 0 | 0 | 0 | 0 | 0 | 664,299 | 664,299 | 0 | 0 | 0 | 0 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | 7,224,441 | 0 | 0 | 0 | 0 | 0 | 0 | 7,224,441 | 7,224,441 | 0 | 0 | 0 | 0 |
| 000000-00-0 | A&M Capital Europe, SCSp | London | GBR | Return of Capital | 06/30/2019 | 06/05/2023 | 91,420 | 0 | 0 | 0 | 0 | 0 | 0 | 91,420 | 91,420 | 0 | 0 | 0 | 0 |
| 000000-00-0 | A&M Capital Partners III, LP | Greenwich | CT | Return of Capital | 12/16/2022 | 12/22/2023 | 149,400 | 0 | 0 | 0 | 0 | 0 | 0 | 149,400 | 149,400 | 0 | 0 | 0 | 0 |
| 000000-00-0 | A&M Capital Partners, LP | Greenwich | CT | Return of Capital | 12/06/2013 | 12/21/2023 | 98,590 | 0 | 0 | 0 | 0 | 0 | 0 | 98,590 | 98,590 | 0 | 0 | 0 | 0 |
| 000000-00-0 | A&M Capital Strategic Investments, LP | Greenwich | CT | Return of Capital | 03/01/2022 | 09/29/2023 | 234,666 | 0 | 0 | 0 | 0 | 0 | 0 | 234,666 | 234,666 | 0 | 0 | 0 | 0 |
| 000000-00-0 | ArcLight Energy Partners Fund VI, LP | Boston | MA | Return of Capital | 08/04/2015 | 07/18/2023 | 962,842 | 0 | 0 | 0 | 0 | 0 | 0 | 962,842 | 962,842 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Blackstone Diversified Alternatives Issuer, LLC | Columbia | MD | Return of Capital | 05/21/2019 | 05/31/2023 | 52,200 | 0 | 0 | 0 | 0 | 0 | 0 | 52,200 | 52,200 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Blackstone Tactical Opportunities III, LP | New York | NY | Return of Capital | 02/08/2019 | 11/13/2023 | 641,763 | 0 | 0 | 0 | 0 | 0 | 0 | 641,763 | 641,763 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Bridge Growth Partners II, LP | New York | NY | Return of Capital | 04/29/2021 | 10/16/2023 | 2,996,645 | 0 | 0 | 0 | 0 | 0 | 0 | 2,996,645 | 2,996,645 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Bridge Growth Partners, LP | New York | NY | Return of Capital | 07/15/2014 | 10/16/2023 | 1,927,919 | 0 | 0 | 0 | 0 | 0 | 0 | 1,927,919 | 1,927,919 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Bridge Growth Partners-Accedian Holdings II, LLC | New York | NY | Cisco Systems Inc | 03/08/2019 | 09/29/2023 | 8,504,986 | 0 | 0 | 0 | 0 | 0 | 0 | 8,504,986 | 11,568,294 | 0 | 3,063,308 | 3,063,308 | 0 |
| 000000-00-0 | Bridge Growth Partners-Accedian Holdings III, LLC | New York | NY | Cisco Systems Inc | 06/15/2023 | 09/29/2023 | 377,999 | 0 | 0 | 0 | 0 | 0 | 0 | 377,999 | 655,009 | 0 | 277,010 | 277,010 | 0 |
| 000000-00-0 | Bridge Growth Partners-Accedian Holdings, LLC | New York | NY | Cisco Systems Inc | 05/19/2017 | 09/29/2023 | 2,999,999 | 0 | 0 | 0 | 0 | 0 | 0 | 2,999,999 | 5,434,742 | 0 | 2,434,743 | 2,434,743 | 0 |
| 000000-00-0 | CCA Life Settlements Fund II, LP | Dublin | IRL | Return of Capital | 12/16/2019 | 07/31/2023 | 395,968 | 0 | 0 | 0 | 0 | 0 | 0 | 395,968 | 395,968 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Cincinnati Cornerstone Investors BWV I, LLC | Cincinnati | OH | Shares-In Kind Distribution | 06/28/2019 | 06/14/2023 | 497,178 | 0 | 0 | 0 | 0 | 0 | 0 | 497,178 | 460,986 | 0 | (36,192) | (36,192) | 0 |
| 000000-00-0 | Corsair Blade Investors, LP | New York | NY | Return of Capital | 12/16/2019 | 06/05/2023 | 1,508,482 | 0 | 0 | 0 | 0 | 0 | 0 | 1,508,482 | 1,508,482 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Corsair Boomer Investors, LP | New York | NY | Return of Capital | 06/25/2018 | 09/20/2023 | 96,367 | 0 | 0 | 0 | 0 | 0 | 0 | 96,367 | 96,367 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Corsair VI FS Capital Partners, LP | New York | NY | Return of Capital | 10/25/2022 | 12/05/2023 | 3,167,650 | 0 | 0 | 0 | 0 | 0 | 0 | 3,167,650 | 3,167,650 | 0 | 0 | 0 | 0 |
| 000000-00-0 | DataLink Holdings, LLC | Tampa | FL | Return of Capital | 11/23/2020 | 12/28/2023 | 9,525 | 0 | 0 | 0 | 0 | 0 | 0 | 9,525 | 9,525 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Energy Impact Fund II LP | New York | NY | Return of Capital | 03/20/2020 | 08/21/2023 | 347,501 | 0 | 0 | 0 | 0 | 0 | 0 | 347,501 | 347,501 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Energy Impact Fund LP | New York | NY | Return of Capital | 05/19/2017 | 08/02/2023 | 124,691 | 0 | 0 | 0 | 0 | 0 | 0 | 124,691 | 124,691 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Foresite Capital Opportunity Fund V, LP | San Francisco | CA | Return of Capital | 06/29/2020 | 04/11/2023 | 5,986 | 0 | 0 | 0 | 0 | 0 | 0 | 5,986 | 5,986 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Fort Washington Private Equity Investors X, LP | Cincinnati | OH | Return of Capital | 09/13/2021 | 09/05/2023 | 275,000 | 0 | 0 | 0 | 0 | 0 | 0 | 275,000 | 275,000 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Gallant Capital Partners I, L.P | Los Angeles | CA | Return of Capital | 05/29/2020 | 09/27/2023 | 361,150 | 0 | 0 | 0 | 0 | 0 | 0 | 361,150 | 361,150 | 0 | 0 | 0 | 0 |
| 000000-00-0 | GreyLion Capital III LP | New York | NY | Return of Capital | 12/14/2021 | 02/17/2023 | 24,845 | 0 | 0 | 0 | 0 | 0 | 0 | 24,845 | 24,845 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Harvest Intrexon Enterprise Fund I, LP | San Francisco | CA | Adjustment | 09/04/2015 | 01/31/2023 | 19,303 | (119,113) | 0 | 0 | 0 | (119,113) | 0 | (99,810) | 0 | 0 | 99,810 | 99,810 | 0 |
| 000000-00-0 | L-A Saturn Acquisition, LP | Philadelphia | PA | Return of Capital | 01/16/2015 | 03/15/2023 | 142,230 | 0 | 0 | 0 | 0 | 0 | 0 | 142,230 | 142,230 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Lamark Aggregator, LP | Boca Raton | FL | Return of Capital | 11/22/2021 | 10/05/2023 | 54,330 | 0 | 0 | 0 | 0 | 0 | 0 | 54,330 | 54,330 | 0 | 0 | 0 | 0 |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase/ (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | LLR Equity Partners V, LP | Philadelphia | PA | Return of Capital | 03/31/2017 | 09/21/2023 | 36,363 | 0 | 0 | 0 | 0 | 0 | 0 | 36,363 | 36,363 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Dyal IV US Investors, LP | New York | NY | Return of Capital | 06/11/2018 | 12/29/2023 | 293,696 | 0 | 0 | 0 | 0 | 0 | 0 | 293,696 | 293,696 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Dyal V US Investors, LP | New York | NY | Return of Capital | 12/10/2020 | 11/07/2023 | 945,225 | 0 | 0 | 0 | 0 | 0 | 0 | 945,225 | 945,225 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Secondary Opportunities Fund III L.P. | New York | NY | Return of Capital | 05/23/2013 | 12/28/2023 | 527,395 | 0 | 0 | 0 | 0 | 0 | 0 | 527,395 | 527,395 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Secondary Opportunities Fund IV LP | New York | NY | Return of Capital | 04/19/2017 | 10/12/2023 | 396,110 | 0 | 0 | 0 | 0 | 0 | 0 | 396,110 | 396,110 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Secondary Opportunities Fund V, LP | New York | NY | Return of Capital | 03/21/2022 | 12/21/2023 | 197,610 | 0 | 0 | 0 | 0 | 0 | 0 | 197,610 | 197,610 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Strategic Capital LP | New York | NY | Return of Capital | 03/05/2020 | 10/13/2023 | 863,140 | 0 | 0 | 0 | 0 | 0 | 0 | 863,140 | 863,140 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Strategic Co-Investment Partners II LP | New York | NY | Return of Capital | 10/01/2012 | 12/22/2023 | 383,111 | 0 | 0 | 0 | 0 | 0 | 0 | 383,111 | 383,111 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Strategic Co-Investment Partners III LP | New York | NY | Return of Capital | 01/28/2016 | 10/18/2023 | 86,532 | 0 | 0 | 0 | 0 | 0 | 0 | 86,532 | 86,532 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Strategic Co-Investment Partners IV L.P. | New York | NY | Return of Capital | 01/29/2020 | 08/11/2023 | 147,422 | 0 | 0 | 0 | 0 | 0 | 0 | 147,422 | 147,422 | 0 | 0 | 0 | 0 |
| 000000-00-0 | OBIP, LP (Bolt Topco, LLC) | Cincinnati | OH | Dissolution | 06/27/2019 | 01/31/2023 | 8,168,855 | (6,158,734) | 0 | 0 | 0 | (6,158,734) | 0 | 2,010,121 | 8,180,464 | 0 | 6,170,343 | 6,170,343 | 0 |
| 000000-00-0 | OLG Investment Partners, LP (Lucas Group) | Atlanta | GA | Dissolution | 09/27/2013 | 01/31/2023 | 57,216 | (57,215) | 0 | 0 | 0 | (57,215) | 0 | 0 | 57,297 | 0 | 57,296 | 57,296 | 0 |
| 000000-00-0 | Orchard Tosca Investment Partners, LP | Mason | OH | Dissolution | 08/19/2011 | 01/31/2023 | 2,537,305 | 311,071 | 0 | 0 | 0 | 311,071 | 0 | 2,848,376 | 2,503,250 | 0 | (345,125) | (345,125) | 0 |
| 000000-00-0 | OTAIP, LP (Trew Holdings, LLC) | Hilton Head Island | SC | Dissolution | 02/01/2019 | 01/31/2023 | 8,590,406 | (1,526,712) | 0 | 0 | 0 | (1,526,712) | 0 | 7,063,694 | 8,602,614 | 0 | 1,538,920 | 1,538,920 | 0 |
| 000000-00-0 | OVIP, L.P | Cincinnati | OH | Dissolution | 07/27/2017 | 01/31/2023 | 7,146,218 | (1,829,012) | 0 | 0 | 0 | (1,829,012) | 0 | 5,317,206 | 7,156,374 | 0 | 1,839,168 | 1,839,168 | 0 |
| 000000-00-0 | Paladin Cyber Fund II LP | Washington | DC | Return of Capital | 10/06/2021 | 02/09/2023 | 78,643 | 0 | 0 | 0 | 0 | 0 | 0 | 78,643 | 78,643 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Patriot Financial Partners II, LP | Philadelphia | PA | Return of Capital | 04/30/2014 | 03/07/2023 | 76,041 | 0 | 0 | 0 | 0 | 0 | 0 | 76,041 | 76,041 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Private Equity Solutions SCSp | Munsbach | LUX | Return of Capital | 12/16/2019 | 11/27/2023 | 35,870 | 0 | 0 | 0 | 0 | 0 | 0 | 35,870 | 35,870 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Riverwood Capital Partners III L.P. | Menlo Park | CA | Return of Capital | 03/27/2020 | 09/28/2023 | 665,405 | 0 | 0 | 0 | 0 | 0 | 0 | 665,405 | 665,405 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Roark Capital Partners Fund V, LP | Atlanta | GA | Return of Capital | 11/01/2018 | 12/29/2023 | 53,999 | 0 | 0 | 0 | 0 | 0 | 0 | 53,999 | 53,999 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Snow Phipps I, LP | Wilmington | DE | Return of Capital | 02/06/2007 | 08/24/2023 | 299,699 | 0 | 0 | 0 | 0 | 0 | 0 | 299,699 | 299,699 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Snow Phipps III, L.P. | Wilmington | DE | Return of Capital | 06/08/2016 | 05/23/2023 | 186,102 | 0 | 0 | 0 | 0 | 0 | 0 | 186,102 | 186,102 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Solamere Capital Fund II, LP | Boston | MA | Return of Capital | 08/19/2013 | 11/09/2023 | 147,690 | 0 | 0 | 0 | 0 | 0 | 0 | 147,690 | 147,690 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Solamere Capital Fund II-A, LP | Boston | MA | Return of Capital | 08/19/2013 | 11/09/2023 | 385,036 | 0 | 0 | 0 | 0 | 0 | 0 | 385,036 | 385,036 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Solamere Capital Fund III, LP | Boston | MA | Return of Capital | 11/20/2018 | 03/31/2023 | 9,146 | 0 | 0 | 0 | 0 | 0 | 0 | 9,146 | 9,146 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Solamere Portfolio Company Investments II, LLC (Vivint) | Boston | MA | Dissolution | 04/18/2016 | 03/22/2023 | 277,507 | 0 | 0 | 0 | 0 | 0 | 0 | 277,507 | 395,189 | 0 | 117,682 | 117,682 | 0 |
| 000000-00-0 | Solas Vesalio Sidecar, LLC | Chattanooga | TN | Return of Capital | 12/27/2022 | 02/08/2023 | 10,000 | 0 | 0 | 0 | 0 | 0 | 0 | 10,000 | 10,000 | 0 | 0 | 0 | 0 |
| 000000-00-0 | StepStone VC Opportunities IV, LP | Owings Mills | MD | Return of Capital | 04/25/2016 | 12/11/2023 | 693,750 | 0 | 0 | 0 | 0 | 0 | 0 | 693,750 | 693,750 | 0 | 0 | 0 | 0 |
| 000000-00-0 | StepStone VC Opportunities V, LP | Owings Mills | MD | Return of Capital | 01/22/2018 | 08/04/2023 | 202,500 | 0 | 0 | 0 | 0 | 0 | 0 | 202,500 | 202,500 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Trilantic Capital Partners Prime, LP | New York | NY | Return of Capital | 10/06/2023 | 10/06/2023 | 6,688 | 0 | 0 | 0 | 0 | 0 | 0 | 6,688 | 6,688 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Trilantic Capital Partners VI, LP | New York | NY | Return of Capital | 07/25/2018 | 10/13/2023 | 927,164 | 0 | 0 | 0 | 0 | 0 | 0 | 927,164 | 927,164 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Trilantic Capital Partners VII LP | New York | NY | Return of Capital | 10/04/2023 | 10/12/2023 | 787,444 | 0 | 0 | 0 | 0 | 0 | 0 | 787,444 | 787,444 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Tritium Partners II, LLC | Austin | TX | Return of Capital | 11/13/2019 | 09/28/2023 | 194,173 | 0 | 0 | 0 | 0 | 0 | 0 | 194,173 | 194,173 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Tritium Partners, LLC | Austin | TX | Return of Capital | 06/26/2015 | 11/01/2023 | 33,009 | 0 | 0 | 0 | 0 | 0 | 0 | 33,009 | 33,009 | 0 | 0 | 0 | 0 |
| 000000-00-0 | TruArc Fund IV, LP | New York | NY | Return of Capital | 04/15/2022 | 10/10/2023 | 173,991 | 0 | 0 | 0 | 0 | 0 | 0 | 173,991 | 173,991 | 0 | 0 | 0 | 0 |
| 000000-00-0 | VICOF II Feeder, LP | Austin | TX | Return of Capital | 08/02/2017 | 03/31/2023 | 41,559 | 0 | 0 | 0 | 0 | 0 | 0 | 41,559 | 41,559 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Vida Longevity Fund, LP | Austin | TX | Return of Capital | 04/01/2015 | 11/13/2023 | 327,656 | 0 | 0 | 0 | 0 | 0 | 0 | 327,656 | 327,656 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Vivo Capital Fund IX, LP | Palo Alto | CA | Return of Capital | 09/09/2019 | 09/26/2023 | 101,866 | 0 | 0 | 0 | 0 | 0 | 0 | 101,866 | 101,866 | 0 | 0 | 0 | 0 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 62,160,176 | (9,379,716) | 0 | 0 | 0 | (9,379,716) | 0 | 52,780,460 | 67,997,424 | 0 | 15,216,964 | 15,216,964 | 0 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership I, LP | Charlotte | NC | Return of Capital | 03/17/2020 | 04/10/2023 | 731,970 | 0 | 0 | 0 | 0 | 0 | 0 | 731,970 | 731,970 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership II, LP | Charlotte | NC | Return of Capital | 11/03/2020 | 12/19/2023 | 498,337 | 0 | 0 | 0 | 0 | 0 | 0 | 498,337 | 498,337 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Hillpointe Workforce Housing Partnership III LP | Charlotte | NC | Return of Capital | 10/04/2021 | 12/28/2023 | 203,930 | 0 | 0 | 0 | 0 | 0 | 0 | 203,930 | 203,930 | 0 | 0 | 0 | 0 |
| 000000-00-0 | L-A Laramar Urban Neighborhood Fund, L.P. | Philadelphia | PA | Return of Capital | 10/15/2015 | 08/25/2023 | 711,758 | 0 | 0 | 0 | 0 | 0 | 0 | 711,758 | 711,758 | 0 | 0 | 0 | 0 |
| 000000-00-0 | LCN NA Fund III-D, LP | New York | NY | Return of Capital | 08/23/2019 | 10/25/2023 | 260,261 | 0 | 0 | 0 | 0 | 0 | 0 | 260,261 | 260,261 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Lubert-Adler Real Estate Fund VII, LP | Philadelphia | PA | Return of Capital | 10/15/2013 | 07/27/2023 | 891,305 | 0 | 0 | 0 | 0 | 0 | 0 | 891,305 | 891,305 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Lubert-Adler Workforce Housing Fund, L.P. | Philadelphia | PA | Return of Capital | 08/08/2019 | 01/10/2023 | 1,504,251 | 0 | 0 | 0 | 0 | 0 | 0 | 1,504,251 | 1,504,251 | 0 | 0 | 0 | 0 |
| 000000-00-0 | NB Real Estate Secondary Opportunities Fund LP | New York | NY | Return of Capital | 12/05/2018 | 09/29/2023 | 45,585 | 0 | 0 | 0 | 0 | 0 | 0 | 45,585 | 45,585 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PRCP-AZ Sweetwater Partners, LP | Phoenix | AZ | Return of Capital | 01/18/2023 | 07/31/2023 | 62,469 | 0 | 0 | 0 | 0 | 0 | 0 | 62,469 | 62,469 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PRCP-CO Stone Mountain, LP | Northglenn | CO | Return of Capital | 03/24/2020 | 12/19/2023 | 429,965 | 0 | 0 | 0 | 0 | 0 | 0 | 429,965 | 429,965 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PRCP-KY Park Place Partners, LP | Louisville | KY | Return of Capital | 04/29/2020 | 12/19/2023 | 396,384 | 0 | 0 | 0 | 0 | 0 | 0 | 396,384 | 396,384 | 0 | 0 | 0 | 0 |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase/ (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | PRCP-MD Montclair Partners, LP | Silver Spring | MD | Return of Capital | 10/05/2020 | 12/21/2023 | 1,058,021 | 0 | 0 | 0 | 0 | 0 | 0 | 1,058,021 | 1,058,021 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PRCP-MD Waters Landing Partners, LP | Germantown | MD | Return of Capital | 08/05/2019 | 12/28/2023 | 625,116 | 0 | 0 | 0 | 0 | 0 | 0 | 625,116 | 625,116 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PRCP-NC Greensboro Partners, LP | Greensboro | NC | Return of Capital | 03/19/2020 | 12/21/2023 | 543,539 | 0 | 0 | 0 | 0 | 0 | 0 | 543,539 | 543,539 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PRCP-NV Hidden Valley Partners, LP | Wilmington | NC | Return of Capital | 05/09/2018 | 12/21/2023 | 574,154 | 0 | 0 | 0 | 0 | 0 | 0 | 574,154 | 574,154 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PRCP-NV Villa Serena Partners, LP | Henderson | NV | Return of Capital | 03/17/2021 | 12/29/2023 | 21,026 | 0 | 0 | 0 | 0 | 0 | 0 | 21,026 | 21,026 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PRCP-Phoenix III Partners, LP | Phoenix | AZ | Return of Capital | 08/03/2017 | 05/03/2023 | 2,213,951 | 0 | 0 | 0 | 0 | 0 | 0 | 2,213,951 | 2,213,951 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Righetti Ranch, LP | San Luis Obispo | CA | Return of Capital | 06/26/2015 | 04/05/2023 | 365,000 | 0 | 0 | 0 | 0 | 0 | 0 | 365,000 | 365,000 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Student Housing Joint Venture, LP | Philadelphia | PA | Return of Capital | 09/30/2014 | 03/31/2023 | 39,469 | 0 | 0 | 0 | 0 | 0 | 0 | 39,469 | 1,335,011 | 0 | 1,295,542 | 1,295,542 | 0 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 11,176,491 | 0 | 0 | 0 | 0 | 0 | 0 | 11,176,491 | 12,472,033 | 0 | 1,295,542 | 1,295,542 | 0 |
| 000000-00-0 | Bay Bridge Holding Company, LLC | Stevensville | MD | Bay Bridge Holding Company, LLC | 04/01/2020 | 12/31/2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (1,502) |
| 000000-00-0 | Charleston Harbor Holding Company, LLC | Mt Pleasant | SC | Charleston Harbor Holding Company, LLC | 09/08/2021 | 12/31/2023 | 2,340,274 | 0 | 0 | 0 | 0 | 0 | 0 | 2,340,274 | 2,340,274 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Mountain View Grand Holding Company, LLC | Whitefield | NH | Mountain View Grand Holding Company, LLC | 06/01/2020 | 04/30/2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 175,000 | 0 | 175,000 | 175,000 | (3,703) |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 2,340,274 | 0 | 0 | 0 | 0 | 0 | 0 | 2,340,274 | 2,515,274 | 0 | 175,000 | 175,000 | (5,204) |
| 000000-00-0 | Ellington GA RPL 1 LLC | Old Greenwich | CT | Adjustment | 05/04/2020 | 08/31/2023 | 0 | 42,233 | 0 | 42,233 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | SHARB Investors, L.P. | New York | NY | Return of Capital | 11/24/2020 | 10/31/2023 | 473,583 | 0 | 0 | 0 | 0 | 0 | 0 | 473,583 | 473,583 | 0 | 0 | 0 | 0 |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | 473,583 | 42,233 | 0 | 42,233 | 0 | 0 | 0 | 473,583 | 473,583 | 0 | 0 | 0 | 0 |
| 595622-ZZ-7 | MICHAEL TAYLOR SECURITY NT 5.00 09/16/2026 | San Diego | CA | Return of Capital | 09/30/2021 | 12/07/2023 | 461,509 | 0 | 0 | 0 | 0 | 0 | 0 | 461,509 | 461,509 | 0 | 0 | 0 | 0 |
| 482666-ZZ-0 | Midwestern Agriculture Risk Managers, LLC | Greenville | SC | Return of Capital | 12/15/2020 | 03/31/2023 | 250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 250,000 | 250,000 | 0 | 0 | 0 | 0 |
| 88888Z-ZA-5 | TAG INSURANCE HOLDINGS 6.50 10/15/2029 | Germantown Hill | IL | Return of Capital | 08/19/2022 | 10/31/2023 | 21,379 | 0 | 0 | 0 | 0 | 0 | 0 | 21,379 | 21,379 | 0 | 0 | 0 | 0 |
| 2999999. Collateral Loans - Unaffiliated | | | | | | | 732,888 | 0 | 0 | 0 | 0 | 0 | 0 | 732,888 | 732,888 | 0 | 0 | 0 | 0 |
| 67389Y-AB-1 | OAKCL 2015-1A SUB 0 10/20/2027 | Georgetown | CYM | Return of Capital | 05/25/2022 | 12/15/2023 | 50 | 0 | 188 | 0 | 0 | 188 | 0 | 237 | 6,525 | 0 | 6,288 | 6,288 | 35,206 |
| 4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated | | | | | | | 50 | 0 | 188 | 0 | 0 | 188 | 0 | 237 | 6,525 | 0 | 6,288 | 6,288 | 35,206 |
| 00173Y-AC-0 | AMMC 2022-27A SUB 0 01/20/2036 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 732,904 | 0 | 0 | 0 | 0 | 0 | 0 | 732,904 | 732,904 | 0 | 0 | 0 | 0 |
| 001743-AE-3 | AMMC CLO 2016-18A SUB 0 05/26/28 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 479,513 | 0 | 0 | 0 | 0 | 0 | 0 | 479,513 | 479,513 | 0 | 0 | 0 | 0 |
| 001747-AE-4 | AMMC CLO 2012-11A SUB 0 10/30/23 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 949,573 | 0 | 0 | 0 | 0 | 0 | 0 | 949,573 | 949,573 | 0 | 0 | 0 | 0 |
| 001748-AD-4 | AMMC CLO 2014-14A SUB 0 07/27/26 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 163,151 | 0 | 0 | 0 | 0 | 0 | 0 | 163,151 | 163,151 | 0 | 0 | 0 | 0 |
| 00175N-AC-2 | AMMC CLO 2014-15A SUB 0 12/09/26 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 1,276,140 | 0 | 0 | 0 | 0 | 0 | 0 | 1,276,140 | 1,276,140 | 0 | 0 | 0 | 0 |
| 00176E-AE-7 | AMMC CLO 2013-12A SUB 0 05/10/25 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 87,507 | 0 | 0 | 0 | 0 | 0 | 0 | 87,507 | 87,507 | 0 | 0 | 0 | 0 |
| 00176K-AC-7 | AMMC CLO 2015-16A SUB 0 04/14/27 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 431,905 | 0 | 0 | 0 | 0 | 0 | 0 | 431,905 | 431,905 | 0 | 0 | 0 | 0 |
| 00176N-AG-2 | AMMC CLO 2018-22A SUB 0 04/25/31 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 737,095 | 0 | 0 | 0 | 0 | 0 | 0 | 737,095 | 737,095 | 0 | 0 | 0 | 0 |
| 00176Q-AC-4 | AMMC CLO 2016-19A SUB 0 10/15/28 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 1,786,009 | 0 | 0 | 0 | 0 | 0 | 0 | 1,786,009 | 1,786,009 | 0 | 0 | 0 | 0 |
| 00176R-AC-2 | AMMC CLO 2020-23A SUB 0 10/17/31 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 2,022,255 | 0 | 0 | 0 | 0 | 0 | 0 | 2,022,255 | 2,022,255 | 0 | 0 | 0 | 0 |
| 00177C-AC-4 | AMMC CLO 2017-20A SUB 0 04/17/29 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 1,762,799 | 0 | 0 | 0 | 0 | 0 | 0 | 1,762,799 | 1,762,799 | 0 | 0 | 0 | 0 |
| 00177K-AC-6 | AMMC CLO 2022-25A SUB 0 04/15/2035 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 1,011,744 | 0 | 0 | 0 | 0 | 0 | 0 | 1,011,744 | 1,011,744 | 0 | 0 | 0 | 0 |
| 00177M-AB-4 | AMMC CLO 2021-24A SUB 0 01/20/2035 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 501,245 | 0 | 0 | 0 | 0 | 0 | 0 | 501,245 | 501,245 | 0 | 0 | 0 | 0 |
| 00179T-AB-7 | AMMC CLO 2017-21A SUB 0 11/02/30 | George Town | CYM | Distribution | 12/19/2022 | 12/31/2023 | 1,515,756 | 0 | 0 | 0 | 0 | 0 | 0 | 1,515,756 | 1,515,756 | 0 | 0 | 0 | 0 |
| 00177U-AE-0 | AMMC 2023-26A SUB A 0.00 04/15/2036 | George Town | CYM | Distribution | 03/10/2023 | 12/31/2023 | 327,305 | 0 | 0 | 0 | 0 | 0 | 0 | 327,305 | 327,305 | 0 | 0 | 0 | 0 |
| 4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated | | | | | | | 13,784,901 | 0 | 0 | 0 | 0 | 0 | 0 | 13,784,901 | 13,784,901 | 0 | 0 | 0 | 0 |
| 88607B-AA-5 | TBOLT 2019-1 E ABS 0 11/15/2039 | Los Angeles | CA | Return of Capital | 12/19/2022 | 12/14/2023 | 54,000 | 270,943 | 1,540 | 0 | 0 | 272,482 | 0 | 326,482 | 127,125 | 0 | (199,357) | (199,357) | 0 |
| 4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated | | | | | | | 54,000 | 270,943 | 1,540 | 0 | 0 | 272,482 | 0 | 326,482 | 127,125 | 0 | (199,357) | (199,357) | 0 |
| 000000-00-0 | Monza Energy, LLC | Houston | TX | Adjustment | 04/17/2018 | 01/31/2023 | (27,272) | 0 | 0 | 0 | 0 | 0 | 0 | (27,272) | (27,272) | 0 | 0 | 0 | 0 |
| 5899999. Any Other Class of Assets - Unaffiliated | | | | | | | (27,272) | 0 | 0 | 0 | 0 | 0 | 0 | (27,272) | (27,272) | 0 | 0 | 0 | 0 |
| 6099999. Total - Unaffiliated | | | | | | | 81,794,356 | (9,066,540) | 1,727 | 42,233 | 0 | (9,107,046) | 0 | 72,687,309 | 89,006,746 | 0 | 16,319,436 | 16,319,436 | 35,206 |
| 6199999. Total - Affiliated | | | | | | | 19,516,175 | 0 | 0 | 0 | 0 | 0 | 0 | 19,516,175 | 19,691,175 | 0 | 175,000 | 175,000 | (5,204) |
| 6299999 - Totals | | | | | | | 101,310,531 | (9,066,540) | 1,727 | 42,233 | 0 | (9,107,046) | 0 | 92,203,484 | 108,697,921 | 0 | 16,494,436 | 16,494,436 | 30,001 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912828-Y8-7 | UNITED STATES TREASURY | SD | | | 1.A | 1,532,300 | 98.0938 | 1,510,645 | 1,540,000 | 1,539,069 | 0 | 1,579 | 0 | 0 | 1.750 | 1.855 | JJ | 11,278 | 26,950 | 07/26/2019 | 07/31/2024 |
| 912828-Z7-8 | UNITED STATES TREASURY | SD | | | 1.A | 2,458,594 | 92.8438 | 2,321,095 | 2,500,000 | 2,473,727 | 0 | 8,211 | 0 | 0 | 1.500 | 1.852 | JJ | 15,693 | 37,500 | 02/22/2022 | 01/31/2027 |
| 912828-ZF-0 | UNITED STATES TREASURY | | | | 1.A | 5,056,918 | 95.0625 | 4,781,644 | 5,030,000 | 5,036,891 | 0 | (5,505) | 0 | 0 | 0.500 | 0.390 | MS | 6,391 | 25,150 | 05/06/2020 | 03/31/2025 |
| 912828-ZT-0 | UNITED STATES TREASURY | | | | 1.A | 276,491 | 94.1641 | 261,776 | 278,000 | 277,570 | 0 | 303 | 0 | 0 | 0.250 | 0.360 | MN | 61 | 695 | 06/04/2020 | 05/31/2025 |
| 912828-ZW-3 | UNITED STATES TREASURY | | | | 1.A | 3,725,775 | 93.9297 | 3,503,578 | 3,730,000 | 3,728,727 | 0 | 847 | 0 | 0 | 0.250 | 0.273 | JD | 4,688 | 9,325 | 06/30/2020 | 06/30/2025 |
| 91282C-AJ-0 | UNITED STATES TREASURY | SD | | | 1.A | 1,750,000 | 93.3750 | 1,634,063 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 0.250 | 0.250 | FA | 1,478 | 4,375 | 09/02/2020 | 08/31/2025 |
| 91282C-AZ-4 | UNITED STATES TREASURY | SD | | | 1.A | 4,749,258 | 92.8594 | 4,410,822 | 4,750,000 | 4,749,713 | 0 | 149 | 0 | 0 | 0.375 | 0.378 | MN | 1,557 | 17,813 | 12/08/2020 | 11/30/2025 |
| 91282C-BT-7 | UNITED STATES TREASURY | SD | | | 1.A | 1,488,516 | 92.8125 | 1,392,188 | 1,500,000 | 1,494,766 | 0 | 2,294 | 0 | 0 | 0.750 | 0.907 | MS | 2,859 | 11,250 | 04/01/2021 | 03/31/2026 |
| 91282C-EA-5 | UNITED STATES TREASURY | | | | 1.A | 3,751,938 | 99.3672 | 3,780,922 | 3,805,000 | 3,800,435 | 0 | 27,855 | 0 | 0 | 1.500 | 2.249 | FA | 19,286 | 57,075 | 03/31/2022 | 02/29/2024 |
| 91282C-EC-1 | UNITED STATES TREASURY | | | | 1.A | 1,495,078 | 93.7813 | 1,406,720 | 1,500,000 | 1,496,817 | 0 | 965 | 0 | 0 | 1.875 | 1.945 | FA | 9,504 | 28,125 | 03/11/2022 | 02/28/2027 |
| 91282C-EQ-0 | UNITED STATES TREASURY | SD | | | 1.A | 1,995,313 | 97.6094 | 1,952,188 | 2,000,000 | 1,997,808 | 0 | 1,546 | 0 | 0 | 2.750 | 2.832 | MN | 7,102 | 55,000 | 05/18/2022 | 05/15/2025 |
| 91282C-ET-4 | UNITED STATES TREASURY | SD | | | 1.A | 1,962,813 | 95.7500 | 1,915,000 | 2,000,000 | 1,973,921 | 0 | 7,146 | 0 | 0 | 2.625 | 3.030 | MN | 4,590 | 52,500 | 06/08/2022 | 05/31/2027 |
| 91282C-EU-1 | UNITED STATES TREASURY | | | | 1.A | 2,056,794 | 97.7422 | 2,059,428 | 2,107,000 | 2,057,342 | 0 | 548 | 0 | 0 | 2.875 | 4.569 | JD | 2,814 | 0 | 12/22/2023 | 06/15/2025 |
| 91282C-FG-1 | UNITED STATES TREASURY | | | | 1.A | 7,901,041 | 98.8164 | 7,984,365 | 8,080,000 | 7,969,886 | 0 | 68,845 | 0 | 0 | 3.250 | 5.377 | FA | 88,736 | 131,300 | 07/28/2023 | 08/31/2024 |
| 91282C-GR-6 | UNITED STATES TREASURY | SD | | | 1.A | 5,102,066 | 100.8906 | 5,044,530 | 5,000,000 | 5,077,116 | 0 | (24,950) | 0 | 0 | 4.625 | 3.887 | MS | 68,613 | 115,625 | 03/29/2023 | 03/15/2026 |
| 91282C-HH-7 | UNITED STATES TREASURY | SD | | | 1.A | 494,904 | 100.0000 | 500,000 | 500,000 | 495,739 | 0 | 835 | 0 | 0 | 4.125 | 4.496 | JD | 958 | 10,313 | 06/29/2023 | 06/15/2026 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 45,797,796 | XXX | 44,458,962 | 46,070,000 | 45,919,525 | 0 | 90,669 | 0 | 0 | XXX | XXX | XXX | 245,607 | 582,995 | XXX | XXX |
| 31383S-RS-1 | FN 511797 - RMBS | | | 4 | 1.A | 3,389 | 104.0708 | 3,528 | 3,390 | 3,340 | 0 | 4 | 0 | 0 | 6.000 | 6.573 | MON | 17 | 203 | 10/19/2001 | 05/01/2031 |
| 31388D-ZU-5 | FN 602055 - RMBS | | | 4 | 1.A | 6,628 | 104.1215 | 6,768 | 6,501 | 6,426 | 0 | 4 | 0 | 0 | 6.500 | 6.930 | MON | 35 | 423 | 10/09/2001 | 09/01/2031 |
| 31388G-VW-8 | FN 604629 - RMBS | | | 4 | 1.A | 2,239 | 103.4125 | 2,319 | 2,242 | 587 | 0 | 25 | 0 | 0 | 6.000 | 97.716 | MON | 11 | 135 | 10/01/2001 | 09/01/2031 |
| 31388K-WT-5 | FN 607358 - RMBS | | | 4 | 1.A | 5,769 | 105.2137 | 5,917 | 5,624 | 4,505 | 0 | 51 | 0 | 0 | 6.500 | 17.071 | MON | 30 | 366 | 10/31/2001 | 10/01/2031 |
| 31390V-ER-1 | FN 657244 - RMBS | | | 4 | 1.A | 16,158 | 103.1649 | 16,443 | 15,939 | 13,393 | 0 | 130 | 0 | 0 | 6.000 | 12.245 | MON | 80 | 956 | 08/22/2002 | 09/01/2032 |
| 38375B-4Z-2 | GNR 2013-0160 FI - CMO/RMBS | | | 3 | 1.A | 0 | 2.4440 | 23,682 | 0 | 33,886 | 0 | (18,056) | 0 | 0 | 1.489 | 10.403 | MON | 1,202 | 23,565 | 01/28/2014 | 07/20/2063 |
| 38375U-DC-1 | GNR 2014-H01 AI - CMO/RMBS | | | 3 | 1.A | 145,200 | 2.8634 | 145,200 | 0 | 145,200 | 0 | (59,840) | 39,219 | 0 | 1.392 | 11.355 | MON | 31,650 | 97,321 | 01/29/2014 | 01/20/2064 |
| 38375U-MV-9 | GNR 2014-H16 BI - CMO/RMBS | | | 3 | 1.A | 335,034 | 3.2056 | 322,480 | 0 | 313,208 | 0 | (109,565) | 0 | 0 | 1.530 | 13.765 | MON | 44,008 | 134,704 | 03/03/2015 | 07/20/2064 |
| 38375U-PT-1 | GNR 2014-H19 EI - CMO/RMBS | | | 3 | 1.A | 100,852 | 3.2043 | 100,852 | 0 | 100,852 | 0 | (48,175) | 35,970 | 0 | 1.699 | 6.794 | MON | 7,404 | 60,905 | 10/01/2014 | 09/20/2064 |
| 38382A-3P-8 | GNR 2019-140 SE - CMO/RMBS | | | 3 | 1.A | 148,128 | 8.7867 | 154,458 | 0 | 189,038 | 0 | 4,764 | 0 | 0 | 0.578 | 13.785 | MON | 310 | 19,369 | 05/21/2020 | 11/20/2049 |
| 38382D-UT-4 | GNR 2020-031 ST - CMO/RMBS | | | 3 | 1.A | 366,732 | 9.1347 | 366,732 | 0 | 366,732 | 0 | 2,187 | 112,378 | 0 | 0.578 | 7.975 | MON | 709 | 43,496 | 06/04/2020 | 03/20/2050 |
| 38382F-BU-7 | GNR 2020-077 SU - CMO/RMBS | | | 3 | 1.A | 187,268 | 11.1219 | 226,241 | 0 | 238,824 | 0 | (148) | 0 | 0 | 0.628 | 9.659 | MON | 390 | 22,917 | 06/18/2020 | 09/20/2047 |
| 38382F-NZ-3 | GNR 2020-062 JS - CMO/RMBS | | | 3 | 1.A | 426,453 | 11.8745 | 426,453 | 0 | 426,453 | 0 | 7,933 | 63,052 | 0 | 0.678 | 10.590 | MON | 744 | 41,907 | 06/08/2020 | 05/20/2050 |
| 38382G-BE-1 | GNR 2020-086 US - CMO/RMBS | | | 3 | 1.A | 202,120 | 8.7148 | 262,867 | 0 | 273,738 | 0 | 10,345 | 0 | 0 | 0.628 | 18.849 | MON | 578 | 34,417 | 06/16/2020 | 01/20/2050 |
| 38382G-BH-4 | GNR 2020-086 KS - CMO/RMBS | | | 3 | 1.A | 249,880 | 6.4115 | 249,880 | 0 | 249,880 | 0 | 25,817 | 61,652 | 0 | 0.000 | 11.182 | MON | 0 | 6,452 | 06/08/2020 | 06/20/2050 |
| 38382G-CT-7 | GNR 2020-086 SK - CMO/RMBS | | | 3 | 1.A | 490,548 | 12.6314 | 490,548 | 0 | 490,548 | 0 | 2,169 | 41,096 | 0 | 0.678 | 9.050 | MON | 804 | 45,803 | 07/24/2020 | 06/20/2050 |
| 38382H-YB-0 | GNR 2020-116 EI - CMO/RMBS | | | 3 | 1.A | 2,635,697 | 13.3299 | 2,526,460 | 0 | 2,450,444 | 0 | (274,385) | 0 | 0 | 2.500 | 9.070 | MON | 39,486 | 503,616 | 01/15/2021 | 08/20/2050 |
| 38382K-SY-0 | GNR 2020-154 IO - CMO/RMBS | | | 3 | 1.A | 1,629,838 | 15.5334 | 1,753,553 | 0 | 1,460,387 | 0 | (178,255) | 0 | 0 | 3.000 | 12.251 | MON | 28,222 | 357,218 | 01/26/2021 | 10/20/2050 |
| 38382M-CJ-6 | GNR 2020-189 SN - CMO/RMBS | | | 3 | 1.A | 424,295 | 5.5149 | 424,295 | 0 | 424,295 | 0 | 39,878 | 221,305 | 0 | 0.000 | 7.537 | MON | 0 | 12,841 | 12/02/2020 | 12/20/2050 |
| 38382M-Z6-9 | GNR 2021-015 SQ - CMO/RMBS | | | 3,5 | 1.A | 836,804 | 7.3007 | 836,804 | 0 | 836,804 | 0 | 70,571 | 181,847 | 0 | 0.000 | 9.627 | MON | 0 | 18,934 | 01/08/2021 | 10/20/2050 |
| 38383D-ES-3 | GNR 2021-194 IB - CMO/RMBS | | | 3 | 1.A | 1,297,737 | 13.9719 | 1,296,580 | 0 | 1,495,162 | 0 | 180,504 | 0 | 0 | 2.500 | 5.042 | MON | 19,333 | 38,957 | 10/03/2023 | 11/20/2051 |
| 0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 9,510,770 | XXX | 9,642,060 | 33,695 | 9,523,702 | 0 | (344,043) | 756,518 | 0 | XXX | XXX | XXX | 175,014 | 1,464,506 | XXX | XXX |
| 0109999999. Total - U.S. Government Bonds | | | | | | 55,308,567 | XXX | 54,101,022 | 46,103,695 | 55,443,227 | 0 | (253,374) | 756,518 | 0 | XXX | XXX | XXX | 420,621 | 2,047,501 | XXX | XXX |
| 13509P-EF-6 | CANADA HOUSING TRUST NO 1 | SD | | | 1.A FE | 67,207,512 | 99.0430 | 61,592,037 | 62,187,168 | 62,630,155 | 0 | (946,413) | 0 | 1,684,147 | 2.900 | 1.308 | JD | 83,995 | 1,787,070 | 02/24/2021 | 06/15/2024 |
| 13509P-FA-6 | CANADA HOUSING TRUST NO 1 | SD | | | 1.A FE | 44,970,424 | 96.2500 | 40,876,687 | 42,469,286 | 43,051,293 | 0 | (285,970) | 0 | 1,156,149 | 1.950 | 1.237 | JD | 38,571 | 820,639 | 12/17/2021 | 12/15/2025 |
| 13509P-HJ-5 | CANADA HOUSING TRUST NO 1 | SD | | | 1.A FE | 77,670,753 | 97.4050 | 72,392,613 | 74,321,250 | 74,891,471 | 0 | (580,427) | 0 | 2,011,566 | 1.800 | 0.985 | JD | 62,308 | 1,325,648 | 06/24/2021 | 12/15/2024 |
| 13509P-JQ-7 | CANADA HOUSING TRUST NO 1 | SD | | | 1.A FE | 12,225,249 | 103.7770 | 13,379,410 | 12,892,462 | 12,700,215 | 0 | 6,116 | 0 | 468,850 | 4.250 | 4.590 | JD | 25,520 | 124,359 | 10/18/2023 | 12/15/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| BM0763-28-4 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | | B | | 1.A FE | 13,972,338 | 95.1020 | 14,347,129 | 15,086,044 | 14,495,479 | 0 | 92,014 | 0 | 363,371 | 0.500 | 2.695 | MN | 12,641 | 46,597 | 09/19/2023 | 11/01/2025 |
| V81778-FK-9 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | | B | | 1.A FE | 5,636,945 | 98.5170 | 5,317,573 | 5,397,620 | 5,538,003 | 0 | (96,784) | 0 | 91,140 | 2.375 | 0.528 | JD | 10,858 | 125,919 | 08/26/2020 | 06/01/2025 |
| V81778-GD-4 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | | B | | 1.A FE | 920,613 | 99.8100 | 915,549 | 917,292 | 918,386 | 0 | (12,735) | 0 | 15,118 | 2.000 | 0.580 | FA | 7,627 | 18,278 | 09/28/2021 | 02/01/2024 |
| Y280CE-GB-7 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | | B | | 1.A FE | 1,073,731 | 95.4500 | 1,121,579 | 1,175,044 | 1,113,791 | 0 | 11,714 | 0 | 28,346 | 1.250 | 3.190 | MN | 2,461 | 7,068 | 05/29/2023 | 11/01/2026 |
| Y31714-AU-5 | HOUSING & DEVELOPMENT BOARD | | B | | 1.A FE | 3,892,912 | 98.7700 | 3,743,841 | 3,790,463 | 3,842,352 | 0 | (57,044) | 0 | 63,248 | 2.250 | 0.700 | MN | 9,606 | 83,828 | 08/27/2020 | 11/21/2024 |
| Y4900E-BT-1 | HOUSING & DEVELOPMENT BOARD | | B | | 1.A FE | 385,729 | 99.6297 | 377,643 | 379,046 | 383,844 | 0 | (8,325) | 0 | 6,315 | 3.100 | 0.840 | JJ | 5,141 | 11,743 | 05/19/2020 | 07/24/2024 |
| Y6132H-NP-4 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | | B | | 1.A FE | 1,154,610 | 99.8200 | 1,172,929 | 1,175,044 | 1,166,193 | 0 | 1,228 | 0 | 10,355 | 2.625 | 2.811 | MN | 5,169 | 14,843 | 05/03/2023 | 05/01/2028 |
| Y7996F-JV-3 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | | B | | 1.A FE | 229,434 | 101.8945 | 231,736 | 227,428 | 231,476 | 0 | (46) | 0 | 2,087 | 3.500 | 2.906 | MS | 2,668 | 0 | 12/15/2023 | 03/01/2027 |
| Z03834-02-5 | HOUSING &DEVELOPMENT BRD | | B | | 1.A FE | 5,111,914 | 95.5880 | 5,072,519 | 5,306,648 | 5,306,648 | 0 | 0 | 0 | 87,442 | 0.690 | 0.690 | MS | 10,864 | 35,583 | 09/08/2020 | 09/15/2025 |
| Z06789-72-6 | HOUSING & DEVELOPMENT BOARD | | B | | 1.A FE | 551,584 | 98.3131 | 558,978 | 568,569 | 573,339 | 0 | (5,174) | 0 | 9,441 | 1.750 | 0.811 | MN | 1,006 | 9,750 | 05/19/2020 | 11/25/2024 |
| Z56416-91-2 | HOUSING & DEVELOPMENT BOARD | | B | | 1.A FE | 1,464,984 | 99.3673 | 1,506,592 | 1,516,185 | 1,506,121 | 0 | 20,799 | 0 | 20,338 | 2.164 | 3.896 | MN | 3,606 | 32,180 | 03/09/2023 | 05/22/2024 |
| 0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 236,468,732 | XXX | 222,606,816 | 227,409,548 | 228,348,768 | 0 | (1,861,047) | 0 | 6,017,914 | XXX | XXX | XXX | 282,042 | 4,443,507 | XXX | XXX |
| 0309999999. Total - All Other Government Bonds | | | | | | 236,468,732 | XXX | 222,606,816 | 227,409,548 | 228,348,768 | 0 | (1,861,047) | 0 | 6,017,914 | XXX | XXX | XXX | 282,042 | 4,443,507 | XXX | XXX |
| 13063C-XP-0 | CALIFORNIA ST | | | 2 | 1.C FE | 1,490,000 | 98.9970 | 1,475,055 | 1,490,000 | 1,489,954 | 0 | (12) | 0 | 0 | 3.875 | 3.874 | JD | 4,811 | 57,738 | 10/09/2015 | 12/01/2030 |
| 70914P-VA-7 | PENNSYLVANIA (COMMONWEALTH OF) | | | 2 | 1.D FE | 13,465,536 | 100.4050 | 11,697,183 | 11,650,000 | 11,650,000 | 0 | (172,401) | 0 | 0 | 5.000 | 5.000 | AO | 122,972 | 582,500 | 05/13/2014 | 10/15/2030 |
| 0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 14,955,536 | XXX | 13,172,238 | 13,140,000 | 13,139,954 | 0 | (172,413) | 0 | 0 | XXX | XXX | XXX | 127,784 | 640,238 | XXX | XXX |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 14,955,536 | XXX | 13,172,238 | 13,140,000 | 13,139,954 | 0 | (172,413) | 0 | 0 | XXX | XXX | XXX | 127,784 | 640,238 | XXX | XXX |
| 68609T-HV-3 | OREGON | | | 2 | 1.B FE | 174,326 | 100.4060 | 165,670 | 165,000 | 169,717 | 0 | (970) | 0 | 0 | 4.250 | 3.570 | JD | 584 | 7,013 | 11/01/2018 | 06/01/2049 |
| 0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 174,326 | XXX | 165,670 | 165,000 | 169,717 | 0 | (970) | 0 | 0 | XXX | XXX | XXX | 584 | 7,013 | XXX | XXX |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | 174,326 | XXX | 165,670 | 165,000 | 169,717 | 0 | (970) | 0 | 0 | XXX | XXX | XXX | 584 | 7,013 | XXX | XXX |
| 130536-QR-9 | CALIFORNIA POLLUTN CTL FING AUTH SOLID W | SD | | | 1.G FE | 2,110,120 | 99.9490 | 1,998,980 | 2,000,000 | 2,024,191 | 0 | (15,624) | 0 | 0 | 3.375 | 2.548 | JJ | 33,750 | 67,500 | 02/22/2018 | 07/01/2025 |
| 130536-QV-0 | CALIFORNIA POLLUTN CTL FING AUTH SOLID W | SD | | | 1.G FE | 3,000,000 | 99.2770 | 2,978,310 | 3,000,000 | 3,000,018 | 0 | (10) | 0 | 0 | 3.000 | 3.000 | MN | 15,000 | 90,000 | 10/30/2015 | 11/01/2025 |
| 130536-QW-8 | CALIFORNIA POLLUTN CTL FING AUTH SOLID W | SD | | | 1.G FE | 2,425,000 | 98.4650 | 2,387,776 | 2,425,000 | 2,425,040 | 0 | (22) | 0 | 0 | 3.125 | 3.124 | MN | 12,630 | 75,781 | 10/30/2015 | 11/01/2040 |
| 15976R-AC-2 | CHARLES CITY CNTY VA ECONOMIC DEV AUTH S | SD | | | 1.G FE | 2,650,000 | 93.8210 | 2,486,257 | 2,650,000 | 2,650,000 | 0 | 0 | 0 | 0 | 2.875 | 2.875 | MN | 12,698 | 76,188 | 10/28/2016 | 02/01/2029 |
| 19647P-BU-6 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | | 2 | 1.A FE | 2,431,441 | 83.4700 | 2,029,524 | 2,431,441 | 2,431,441 | 0 | 0 | 0 | 0 | 3.760 | 3.760 | MON | 7,619 | 91,430 | 06/08/2017 | 08/01/2057 |
| 353187-DV-6 | FRANKLIN CNTY OHIO HOSP REV | SD | | 2 | 1.C FE | 1,954,380 | 99.3440 | 1,986,880 | 2,000,000 | 1,969,165 | 0 | 2,612 | 0 | 0 | 3.125 | 3.310 | MN | 10,417 | 62,500 | 11/01/2017 | 11/01/2033 |
| 353187-DW-4 | FRANKLIN CNTY OHIO HOSP REV | SD | | 2 | 1.C FE | 1,476,870 | 100.1920 | 1,502,880 | 1,500,000 | 1,483,778 | 0 | 1,221 | 0 | 0 | 3.250 | 3.370 | MN | 8,125 | 48,750 | 11/01/2017 | 11/01/2034 |
| 353187-DX-2 | FRANKLIN CNTY OHIO HOSP REV | SD | | 2 | 1.C FE | 1,544,416 | 100.3200 | 1,564,992 | 1,560,000 | 1,548,713 | 0 | 760 | 0 | 0 | 3.375 | 3.450 | MN | 8,775 | 52,650 | 11/01/2017 | 11/01/2035 |
| 353187-DZ-7 | FRANKLIN CNTY OHIO HOSP REV | SD | | 2 | 1.C FE | 1,791,991 | 98.5620 | 1,783,972 | 1,810,000 | 1,796,265 | 0 | 756 | 0 | 0 | 3.500 | 3.570 | MN | 10,558 | 63,350 | 11/01/2017 | 11/01/2037 |
| 407272-P3-1 | HAMILTON CNTY OHIO HOSP FACS REV | SD | | | 1.C FE | 2,809,325 | 100.5880 | 2,514,700 | 2,500,000 | 2,513,114 | 0 | (34,571) | 0 | 0 | 5.000 | 3.560 | MN | 15,972 | 125,000 | 12/18/2013 | 05/15/2024 |
| 407272-P4-9 | HAMILTON CNTY OHIO HOSP FACS REV | SD | | 2 | 1.C FE | 4,104,670 | 100.6540 | 3,734,263 | 3,710,000 | 3,726,897 | 0 | (44,492) | 0 | 0 | 5.000 | 3.749 | MN | 23,703 | 185,500 | 12/18/2013 | 05/15/2025 |
| 54628C-DX-7 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & | | | 2 | 2.B FE | 6,000,000 | 94.8060 | 5,688,360 | 6,000,000 | 5,999,932 | 0 | (12) | 0 | 0 | 3.500 | 3.500 | MN | 35,000 | 210,000 | 11/21/2017 | 11/01/2032 |
| 56052F-HW-8 | MAINE ST HSG AUTH MTG PUR | | | 2 | 1.B FE | 5,000,000 | 95.3240 | 4,766,200 | 5,000,000 | 4,999,898 | 0 | (1) | 0 | 0 | 3.500 | 3.500 | MN | 22,361 | 175,000 | 07/20/2017 | 11/15/2037 |
| 576528-CZ-4 | MATAGORDA CNTY TEX NAV DIST NO 1 POLLUTN | | | | 2.B FE | 1,542,500 | 102.8320 | 2,056,640 | 2,000,000 | 1,783,502 | 0 | 26,673 | 0 | 0 | 4.550 | 6.675 | MN | 15,167 | 91,000 | 01/18/2011 | 05/01/2030 |
| 594654-VG-7 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | | 2 | 1.C FE | 3,000,000 | 102.7880 | 3,083,640 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.816 | 5.814 | JD | 45,559 | 0 | 09/08/2023 | 12/01/2038 |
| 604160-HS-6 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 3,916,216 | 86.9870 | 3,406,599 | 3,916,216 | 3,916,216 | 0 | 0 | 0 | 0 | 3.020 | 3.020 | MON | 9,856 | 118,270 | 11/14/2019 | 12/01/2049 |
| 60637A-MA-7 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | SD | | 2 | 1.E FE | 567,455 | 98.9960 | 574,177 | 580,000 | 571,509 | 0 | 716 | 0 | 0 | 3.125 | 3.300 | MN | 2,316 | 18,125 | 10/25/2017 | 11/15/2033 |
| 60637A-MB-5 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | SD | | 2 | 1.E FE | 985,830 | 99.6700 | 996,700 | 1,000,000 | 990,052 | 0 | 746 | 0 | 0 | 3.250 | 3.360 | MN | 4,153 | 32,500 | 10/25/2017 | 11/15/2034 |
| 60637A-MC-3 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | SD | | 2 | 1.E FE | 8,403,780 | 99.9910 | 8,499,235 | 8,500,000 | 8,430,155 | 0 | 4,683 | 0 | 0 | 3.375 | 3.460 | MN | 36,656 | 286,875 | 10/25/2017 | 11/15/2035 |
| 646136-TQ-4 | NEW JERSEY ST TRANSN TR FD AUTH | SD | | | 1.B FE | 953,275 | 78.1840 | 1,954,600 | 2,500,000 | 1,642,585 | 0 | 84,472 | 0 | 0 | 0.000 | 5.350 | N/A | 0 | 0 | 09/06/2013 | 12/15/2031 |
| 686087-WV-5 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | | 2 | 1.C FE | 2,385,000 | 93.2340 | 2,223,631 | 2,385,000 | 2,385,036 | 0 | (11) | 0 | 0 | 3.450 | 3.449 | JJ | 41,141 | 82,283 | 12/07/2017 | 01/01/2033 |
| 74445M-AA-7 | PUBLIC FIN AUTH WIS SOLID WASTE DISP REV | SD | | | 1.G FE | 1,000,000 | 97.7520 | 977,520 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.625 | 2.624 | MN | 4,375 | 26,250 | 05/05/2016 | 11/01/2025 |
| 805777-HZ-5 | SAYRE PA HEALTH CARE FACS AUTH REV | | | 2,5 | 1.F FE | 805,875 | 100.0120 | 1,050,126 | 1,050,000 | 1,032,696 | 0 | 37,580 | 0 | 0 | 4.558 | 6.425 | MJSD | 4,076 | 44,936 | 02/11/2010 | 12/01/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 896221-AD-0 | TRIMBLE CNTY KY ENVIRONMENTAL FACS REV | SD | | 2 | 1.F FE | 3,500,000 | 101.5330 | 3,553,655 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 3.750 | 3.749 | JD | 10,938 | 131,250 | 05/18/2017 | 06/01/2033 |
| 91743P-EX-9 | UTAH HSG CORP | | | | 1.B FE | 7,712,152 | 112.3330 | 8,401,419 | 7,479,030 | 7,708,324 | 0 | (4,019) | 0 | 0 | 6.500 | 6.269 | MON | 13,504 | 121,602 | 08/31/2023 | 09/21/2053 |
| 97712D-E2-8 | WISCONSIN ST HEALTH & EDL FACS AUTH REV | SD | | 2 | 1.D FE | 5,227,381 | 99.6630 | 5,366,853 | 5,385,000 | 5,270,761 | 0 | 7,793 | 0 | 0 | 3.375 | 3.600 | FA | 68,659 | 181,744 | 11/30/2017 | 08/15/2035 |
| 97712D-QP-4 | WISCONSIN ST HEALTH & EDL FACS AUTH REV | SD | | 2 | 1.B FE | 6,877,500 | 101.4880 | 7,104,160 | 7,000,000 | 6,913,351 | 0 | 5,552 | 0 | 0 | 4.000 | 4.133 | MN | 35,778 | 280,000 | 12/01/2016 | 11/15/2035 |
| 97712D-RA-6 | WISCONSIN ST HEALTH & EDL FACS AUTH REV | SD | | 2 | 1.B FE | 8,070,781 | 101.1640 | 8,320,739 | 8,225,000 | 8,112,620 | 0 | 6,493 | 0 | 0 | 4.000 | 4.138 | MN | 42,039 | 329,000 | 12/02/2016 | 11/15/2036 |
| 0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 92,245,956 | XXX | 92,992,787 | 94,106,687 | 92,825,257 | 0 | 81,295 | 0 | 0 | XXX | XXX | XXX | 550,823 | 3,067,482 | XXX | XXX |
| 31339W-6X-9 | FHR 2426F SL - CMO/RMBS | | | 3 | 1.A | 74,008 | 9.8309 | 2,835 | 0 | 0 | 0 | 0 | 0 | 0 | 2.397 | 250.000 | MON | 31 | 906 | 05/07/2002 | 03/15/2032 |
| 3133N3-U9-3 | FH RE6008 - RMBS | | | 4 | 1.A | 1,523,824 | 90.3341 | 1,353,975 | 1,498,853 | 1,515,918 | 0 | (386) | 0 | 0 | 3.500 | 3.336 | MON | 4,372 | 52,460 | 11/08/2019 | 11/01/2049 |
| 3133N3-VG-6 | FH RE6015 - RMBS | | | 4 | 1.A | 1,171,300 | 90.3633 | 1,043,265 | 1,154,523 | 1,166,057 | 0 | (270) | 0 | 0 | 3.500 | 3.355 | MON | 3,367 | 40,408 | 10/18/2019 | 09/01/2049 |
| 3133TK-EB-2 | FHR 2145 S - CMO/RMBS | | | 3 | 1.A | 427,414 | 4.5068 | 1,263 | 0 | 0 | 0 | 0 | 0 | 0 | 2.147 | 250.000 | MON | 27 | 863 | 02/23/2001 | 04/15/2029 |
| 3133TR-YA-7 | FHR 2292 SI - CMO/RMBS | | | 3 | 1.A | 266,934 | 7.0849 | 525 | 0 | 0 | 0 | 0 | 0 | 0 | 2.547 | 250.000 | MON | 8 | 251 | 03/01/2001 | 11/15/2030 |
| 31359S-6M-7 | FNR 0133B SA - CMO/RMBS | | | 3 | 1.A | 85,200 | 10.2527 | 938 | 0 | 0 | 0 | 0 | 0 | 0 | 2.832 | 250.000 | MON | 4 | 317 | 09/19/2001 | 07/25/2031 |
| 3137FA-NH-7 | FHR 4709 WI - CMO/RMBS | | | 3,5 | 1.A | 57,058 | 4.8652 | 125,374 | 0 | 115,967 | 0 | 3,618 | 0 | 0 | 5.795 | 15.681 | MON | 12,030 | 0 | 03/02/2018 | 10/15/2038 |
| 31392C-EM-2 | FNW 2002-W2 AF5 - CMO/RMBS | | | 4 | 1.A | 45,977 | 99.6908 | 47,727 | 47,875 | 46,156 | 0 | 129 | 0 | 0 | 6.532 | 7.504 | MON | 261 | 3,118 | 03/12/2002 | 06/25/2032 |
| 31392H-FC-2 | FNR 0297E SR - CMO/RMBS | | | 4 | 1.A | 0 | 9.2388 | 5,810 | 0 | 0 | 0 | (1,395) | 0 | 0 | 1.782 | 250.000 | MON | 19 | 1,410 | 03/13/2003 | 01/25/2033 |
| 31392T-FH-5 | FHR 2480F NS - CMO/RMBS | | | 3 | 1.A | 183,802 | 10.3654 | 7,488 | 0 | 0 | 0 | (2,377) | 0 | 0 | 2.547 | 250.000 | MON | 82 | 2,441 | 12/01/2007 | 01/15/2032 |
| 31393B-VF-9 | FNR 2003-42 JS - CMO/RMBS | | | 4 | 1.A | 230,173 | 10.1840 | 7,531 | 0 | 4,995 | 0 | (255) | 0 | 0 | 2.048 | 47.132 | MON | 25 | 2,119 | 12/01/2007 | 05/25/2033 |
| 31397H-GE-2 | FHR 3320 IN - CMO/RMBS | | | 3 | 1.A | 78,723 | 0.4876 | 3,645 | 0 | 3,645 | 0 | (735) | 0 | 0 | 0.150 | 14.535 | MON | 50 | 1,275 | 11/14/2008 | 07/15/2036 |
| 31397W-F3-4 | FHR 3457 ES - CMO/RMBS | | | 3 | 1.A | 254,757 | 9.6042 | 3,997 | 0 | 0 | 0 | 0 | 0 | 0 | 0.547 | 250.000 | MON | 10 | 427 | 12/03/2008 | 06/15/2038 |
| 3140K0-EL-8 | FN B04638 - RMBS | | | 4 | 1.A | 1,642,775 | 87.1039 | 1,428,466 | 1,639,956 | 1,641,142 | 0 | (93) | 0 | 0 | 3.000 | 2.986 | MON | 4,100 | 49,199 | 11/07/2019 | 11/01/2049 |
| 3140QB-N5-3 | FN CA4011 - RMBS | | | 4 | 1.A | 348,810 | 90.3756 | 310,309 | 343,355 | 346,907 | 0 | (91) | 0 | 0 | 3.500 | 3.367 | MON | 1,001 | 12,017 | 10/16/2019 | 08/01/2049 |
| 3140QC-DT-0 | FN CA4613 - RMBS | | | 4 | 1.A | 636,462 | 90.3471 | 567,782 | 628,445 | 632,896 | 0 | (125) | 0 | 0 | 3.500 | 3.408 | MON | 1,833 | 21,996 | 12/20/2022 | 11/01/2049 |
| 31418D-HY-1 | FN MA3846 - RMBS | | | 4 | 1.A | 29,645 | 87.1047 | 28,827 | 33,095 | 29,694 | 0 | 63 | 0 | 0 | 3.000 | 4.325 | MON | 83 | 993 | 12/20/2022 | 11/01/2049 |
| 31418D-JW-3 | FN MA3876 - RMBS | | | 4 | 1.A | 1,279,722 | 87.1045 | 1,111,916 | 1,276,531 | 1,278,164 | 0 | (88) | 0 | 0 | 3.000 | 2.980 | MON | 3,191 | 38,296 | 10/25/2019 | 12/01/2049 |
| 0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 8,336,581 | XXX | 6,051,672 | 6,622,631 | 6,781,542 | 0 | (2,005) | 0 | 0 | XXX | XXX | XXX | 30,494 | 228,495 | XXX | XXX |
| 041083-VB-9 | ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M | | | 2 | 1.B FE | 45,617 | 96.3620 | 43,958 | 45,617 | 45,617 | 0 | 0 | 0 | 0 | 3.100 | 3.100 | MON | 118 | 1,414 | 06/12/2013 | 07/01/2043 |
| 051687-DB-4 | AURORA ILL SINGLE FAMILY MTG REV - RMBS | | | 4 | 1.B FE | 95,524 | 100.0700 | 94,178 | 94,112 | 94,112 | 0 | (1,635) | 0 | 0 | 5.500 | 5.500 | MON | 431 | 5,176 | 01/12/2011 | 12/01/2039 |
| 13079P-FG-3 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL | | | | 1.B FE | 1,196,600 | 100.0020 | 1,240,025 | 1,240,000 | 1,234,213 | 0 | 6,341 | 0 | 0 | 4.500 | 5.072 | JJ | 25,730 | 55,800 | 02/17/2010 | 01/15/2040 |
| 13079P-TZ-6 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL | | | 2 | 1.A FE | 1,940,250 | 100.0180 | 1,950,351 | 1,950,000 | 1,945,651 | 0 | 586 | 0 | 0 | 3.300 | 3.338 | JJ | 29,673 | 64,350 | 05/15/2013 | 07/15/2030 |
| 196479-E6-2 | COLORADO HOUSING AND FINANCE AUTHORITY - | | | 2 | 1.A FE | 1,330,093 | 99.7320 | 1,221,717 | 1,225,000 | 1,276,581 | 0 | (26,752) | 0 | 0 | 4.000 | 2.804 | MN | 8,167 | 50,257 | 10/06/2017 | 05/01/2048 |
| 19647P-BA-0 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | | 4 | 1.B FE | 722,725 | 98.2220 | 713,395 | 726,309 | 721,362 | 0 | 169 | 0 | 0 | 3.200 | 3.246 | MON | 1,937 | 23,243 | 02/22/2018 | 02/01/2044 |
| 19647P-BH-5 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | | 2 | 1.A FE | 2,289,375 | 72.4400 | 1,658,423 | 2,289,375 | 2,289,375 | 0 | 0 | 0 | 0 | 3.450 | 3.450 | MON | 6,582 | 78,983 | 04/25/2016 | 06/01/2056 |
| 19647P-BK-8 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | | 2 | 1.A FE | 4,270,440 | 73.8780 | 3,154,916 | 4,270,440 | 4,055,727 | 0 | 3,634 | 0 | 0 | 3.000 | 3.250 | MON | 10,676 | 128,113 | 07/12/2016 | 09/01/2056 |
| 19647P-BQ-5 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | | | 1.A FE | 2,092,571 | 83.3700 | 1,744,576 | 2,092,571 | 2,092,534 | 0 | 1 | 0 | 0 | 3.400 | 3.400 | MON | 5,929 | 71,147 | 12/05/2016 | 11/01/2045 |
| 196480-EW-3 | COLORADO HOUSING AND FINANCE AUTHORITY - | | | 2 | 1.A FE | 2,297,170 | 96.1380 | 2,091,002 | 2,175,000 | 2,245,331 | 0 | (24,013) | 0 | 0 | 4.000 | 3.271 | MN | 14,500 | 88,362 | 10/18/2019 | 05/01/2050 |
| 196480-EX-1 | COLORADO HOUSING AND FINANCE AUTHORITY - | | | 2 | 1.A FE | 1,980,942 | 87.5630 | 1,734,572 | 1,980,942 | 1,980,942 | 0 | 0 | 0 | 0 | 2.907 | 2.907 | MON | 4,799 | 57,586 | 11/21/2019 | 01/01/2050 |
| 196480-GG-6 | COLORADO HOUSING AND FINANCE AUTHORITY - | | | 2 | 1.A FE | 2,523,513 | 81.3560 | 2,623,679 | 3,224,937 | 2,533,312 | 0 | 9,799 | 0 | 0 | 2.350 | 5.733 | MON | 6,316 | 6,316 | 11/08/2023 | 04/01/2050 |
| 20775B-7X-8 | CONN ST HSG FIN AUTH HSG MTG FIN PG - RM | | | 2 | 1.A FE | 1,885,000 | 100.0260 | 1,885,490 | 1,885,000 | 1,885,000 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | MN | 8,069 | 63,148 | 02/11/2015 | 11/15/2030 |
| 20775C-B6-0 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 484,385 | 99.4120 | 457,295 | 460,000 | 469,339 | 0 | (4,388) | 0 | 0 | 4.000 | 3.358 | MN | 2,351 | 18,458 | 04/25/2018 | 11/15/2039 |
| 20775C-EL-4 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 969,880 | 95.0990 | 950,990 | 1,000,000 | 981,224 | 0 | 2,064 | 0 | 0 | 2.950 | 3.222 | MN | 3,769 | 29,500 | 02/22/2018 | 11/15/2031 |
| 20775C-LV-4 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 1,025,000 | 98.7030 | 1,011,706 | 1,025,000 | 1,025,000 | 0 | 0 | 0 | 0 | 3.050 | 3.050 | MN | 3,995 | 31,263 | 11/02/2016 | 11/15/2031 |
| 20775C-QA-5 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 230,000 | 94.9710 | 218,433 | 230,000 | 230,004 | 0 | (4) | 0 | 0 | 3.875 | 3.873 | MN | 1,139 | 8,913 | 02/16/2017 | 11/15/2035 |
| 20775C-RY-2 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 417,307 | 100.0280 | 415,116 | 415,000 | 415,856 | 0 | (280) | 0 | 0 | 3.650 | 3.573 | MN | 1,936 | 15,148 | 02/22/2018 | 11/15/2032 |
| 20775C-SP-0 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 550,000 | 100.4460 | 552,453 | 550,000 | 550,018 | 0 | (12) | 0 | 0 | 3.850 | 3.848 | MN | 2,706 | 21,175 | 02/16/2017 | 11/15/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 20775C-TV-6 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 849,984 | 93.4010 | 817,259 | 875,000 | 855,684 | 0 | 1,035 | 0 | 0 | 3.650 | 3.857 | MN | 4,081 | 31,938 | 02/22/2018 | 11/15/2037 |
| 20775C-ZE-7 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 725,237 | 99.4110 | 680,965 | 685,000 | 700,627 | 0 | (6,726) | 0 | 0 | 4.000 | 3.366 | MN | 3,501 | 27,845 | 02/07/2018 | 11/15/2041 |
| 25477P-HN-8 | DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL | | | 2 | 1.A FE | 1,155,000 | 100.1610 | 1,156,860 | 1,155,000 | 1,155,000 | 0 | 0 | 0 | 0 | 4.800 | 4.799 | MN | 9,240 | 55,440 | 05/12/2010 | 11/01/2036 |
| 296122-WV-2 | ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA | | | 2 | 1.A FE | 1,521,125 | 99.0240 | 1,401,190 | 1,415,000 | 1,476,276 | 0 | (18,514) | 0 | 0 | 3.500 | 2.591 | AO | 12,600 | 50,245 | 10/31/2019 | 04/01/2051 |
| 31397P-PL-8 | FHM M012 A1A - CMBS/RMBS | | | 4 | 1.B FE | 6,052,952 | 97.1810 | 5,755,135 | 5,922,079 | 6,052,296 | 0 | (714) | 0 | 0 | 4.250 | 4.116 | MON | 20,974 | 0 | 11/28/2023 | 08/15/2051 |
| 31397P-PS-3 | FHM M012 A1B - CMBS/RMBS | | | 4 | 1.B FE | 7,882,042 | 97.1810 | 8,214,314 | 8,452,592 | 7,886,110 | 0 | 4,068 | 0 | 0 | 4.250 | 4.683 | MON | 29,936 | 29,936 | 11/28/2023 | 08/01/2051 |
| 34074M-KB-6 | FLORIDA HSG FIN CORP REV - RMBS | | | 2 | 1.A FE | 64,488 | 100.0000 | 60,000 | 60,000 | 60,000 | 0 | (270) | 0 | 0 | 4.000 | 4.000 | JJ | 1,200 | 2,400 | 12/12/2013 | 07/01/2035 |
| 34074M-MY-4 | FLORIDA HSG FIN CORP REV - RMBS | | | 2 | 1.A FE | 353,246 | 99.9260 | 324,760 | 325,000 | 327,559 | 0 | (2,479) | 0 | 0 | 4.000 | 3.194 | JJ | 6,500 | 13,000 | 11/24/2015 | 01/01/2047 |
| 34074M-PA-3 | FLORIDA HSG FIN CORP REV - RMBS | | | 2 | 1.A FE | 460,000 | 94.8840 | 436,466 | 460,000 | 460,001 | 0 | (1) | 0 | 0 | 2.900 | 2.900 | JJ | 6,670 | 13,340 | 05/11/2016 | 07/01/2031 |
| 34074M-QB-0 | FLORIDA HSG FIN CORP REV - RMBS | | | 2 | 1.A FE | 1,425,000 | 92.4350 | 1,317,199 | 1,425,000 | 1,425,004 | 0 | (1) | 0 | 0 | 3.600 | 3.600 | JJ | 25,650 | 51,300 | 12/13/2017 | 07/01/2037 |
| 373539-2E-4 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 376,438 | 99.5810 | 353,513 | 355,000 | 357,169 | 0 | (3,596) | 0 | 0 | 3.500 | 3.055 | JD | 1,035 | 13,207 | 12/02/2015 | 12/01/2045 |
| 373539-4G-7 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 2,416,650 | 97.3080 | 2,432,700 | 2,500,000 | 2,447,657 | 0 | 5,670 | 0 | 0 | 3.100 | 3.404 | JD | 6,458 | 77,500 | 02/22/2018 | 12/01/2031 |
| 373539-4H-5 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 1,342,494 | 94.4500 | 1,308,133 | 1,385,000 | 1,354,754 | 0 | 2,347 | 0 | 0 | 3.300 | 3.543 | JD | 3,809 | 45,705 | 02/22/2018 | 12/01/2034 |
| 373539-5F-8 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 159,854 | 99.2360 | 148,854 | 150,000 | 151,633 | 0 | (1,982) | 0 | 0 | 3.500 | 2.911 | JD | 438 | 5,539 | 10/06/2016 | 06/01/2039 |
| 373539-6Q-3 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 261,580 | 100.1060 | 260,276 | 260,000 | 260,514 | 0 | (202) | 0 | 0 | 3.650 | 3.605 | JD | 791 | 9,490 | 02/22/2018 | 12/01/2032 |
| 373539-7W-9 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 1,463,790 | 95.0120 | 1,425,180 | 1,500,000 | 1,472,065 | 0 | 1,526 | 0 | 0 | 3.400 | 3.571 | JD | 4,250 | 51,000 | 02/22/2018 | 12/01/2037 |
| 373539-K6-1 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 7,378,707 | 100.0080 | 7,305,584 | 7,305,000 | 7,305,000 | 0 | 0 | 0 | 0 | 3.450 | 3.325 | JD | 21,002 | 252,023 | 10/01/2015 | 12/01/2032 |
| 373539-Y2-5 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 193,100 | 99.5490 | 179,188 | 180,000 | 180,771 | 0 | (2,048) | 0 | 0 | 3.500 | 3.022 | JD | 525 | 6,783 | 04/09/2015 | 06/01/2045 |
| 373539-Y4-1 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 1,375,000 | 95.1620 | 1,308,478 | 1,375,000 | 1,374,971 | 0 | (16) | 0 | 0 | 3.650 | 3.649 | JD | 4,182 | 50,188 | 04/09/2015 | 12/01/2033 |
| 37353P-AH-2 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | | 2 | 1.A FE | 2,500,000 | 96.8000 | 2,420,000 | 2,500,000 | 2,499,937 | 0 | (6) | 0 | 0 | 3.500 | 3.500 | JD | 7,292 | 87,500 | 12/19/2017 | 12/01/2038 |
| 419818-HM-4 | HAWAII ST HSG FIN & DEV CORP SINGLE FAMI | | | 4 | 1.B FE | 525,915 | 88.2760 | 464,257 | 525,915 | 525,915 | 0 | 0 | 0 | 0 | 2.600 | 2.600 | MON | 1,139 | 13,674 | 03/14/2013 | 07/01/2037 |
| 45201L-WF-8 | ILLINOIS HSG DEV AUTH - RMBS | | | 2 | 1.B FE | 2,172,535 | 95.8280 | 2,081,891 | 2,172,529 | 2,172,529 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | MON | 7,015 | 84,185 | 10/11/2013 | 12/01/2043 |
| 45201Y-F3-6 | ILLINOIS HSG DEV AUTH REV - RMBS | | | 2 | 1.C FE | 747,736 | 98.6740 | 715,387 | 725,000 | 730,222 | 0 | (5,237) | 0 | 0 | 4.000 | 3.528 | FA | 12,083 | 30,603 | 01/13/2016 | 02/01/2034 |
| 45201Y-N2-9 | ILLINOIS HSG DEV AUTH REV - RMBS | | | 2 | 1.A FE | 1,302,198 | 92.7930 | 1,208,349 | 1,302,199 | 1,302,199 | 0 | 0 | 0 | 0 | 3.125 | 3.125 | MON | 3,391 | 40,693 | 01/25/2017 | 02/01/2047 |
| 45201Y-Q9-1 | ILLINOIS HSG DEV AUTH REV - RMBS | | | 2 | 1.A FE | 2,525,000 | 100.1330 | 2,528,358 | 2,525,000 | 2,525,003 | 0 | (1) | 0 | 0 | 3.450 | 3.450 | AO | 21,778 | 87,113 | 12/01/2017 | 10/01/2033 |
| 45201Y-YK-7 | ILLINOIS HSG DEV AUTH REV - RMBS | | | 2 | 1.B FE | 381,540 | 84.5940 | 340,443 | 402,443 | 385,298 | 0 | 661 | 0 | 0 | 2.450 | 3.706 | MON | 822 | 9,860 | 02/22/2018 | 06/01/2043 |
| 45203F-AM-8 | ILLINOIS HSG DEV AUTH CAP FD REV - RMBS | | | 2 | 1.C FE | 318,539 | 100.1220 | 330,403 | 330,000 | 328,241 | 0 | 3,097 | 0 | 0 | 4.600 | 4.938 | MS | 5,060 | 16,642 | 12/09/2010 | 09/01/2025 |
| 45203L-BD-4 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | | 2 | 1.B FE | 9,255,402 | 102.6490 | 9,104,966 | 8,870,000 | 8,870,000 | 0 | 0 | 0 | 0 | 5.375 | 5.140 | JD | 39,730 | 476,763 | 05/26/2011 | 12/01/2028 |
| 45203L-BS-1 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | | 4 | 1.A FE | 1,465,646 | 97.8330 | 1,433,885 | 1,465,646 | 1,465,646 | 0 | 0 | 0 | 0 | 3.000 | 3.010 | MON | 3,786 | 46,907 | 01/22/2015 | 02/01/2031 |
| 45203L-CD-3 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | | 2 | 1.A FE | 2,116,392 | 92.8280 | 1,964,605 | 2,116,392 | 2,116,392 | 0 | 0 | 0 | 0 | 2.850 | 2.779 | MON | 5,194 | 66,181 | 06/10/2016 | 07/01/2032 |
| 45203L-CE-1 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | | 4 | 1.A FE | 4,403,557 | 92.3170 | 4,065,232 | 4,403,557 | 4,403,557 | 0 | 0 | 0 | 0 | 2.800 | 2.813 | MON | 10,617 | 135,304 | 06/22/2016 | 07/01/2032 |
| 45203L-CL-5 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | | 2 | 1.A FE | 9,104,693 | 93.3290 | 8,502,025 | 9,109,735 | 9,105,373 | 0 | 56 | 0 | 0 | 4.050 | 4.053 | MON | 30,745 | 368,944 | 02/06/2017 | 03/01/2059 |
| 45505T-GP-0 | INDIANA ST HSG & CMNTY DEV AUTH SINGLE F | | | 2 | 1.B FE | 135,000 | 92.3120 | 124,621 | 135,000 | 135,000 | 0 | 0 | 0 | 0 | 2.850 | 2.850 | JJ | 1,924 | 3,848 | 06/09/2016 | 07/01/2031 |
| 45505T-JC-6 | INDIANA ST HSG & CMNTY DEV AUTH SINGLE F | | | 2 | 1.B FE | 291,126 | 99.8670 | 274,634 | 275,000 | 278,123 | 0 | (1,788) | 0 | 0 | 4.000 | 3.408 | JJ | 5,500 | 11,000 | 01/11/2017 | 01/01/2039 |
| 45505T-LC-3 | INDIANA ST HSG & CMNTY DEV AUTH SINGLE F | | | | 1.B FE | 179,595 | 100.0000 | 170,000 | 170,000 | 170,000 | 0 | (4,319) | 0 | 0 | 4.000 | 3.822 | JJ | 3,400 | 6,800 | 12/05/2017 | 01/01/2037 |
| 462467-VD-0 | IOWA FIN AUTH SINGLE FAMILY MTG REV - RM | | | 2 | 1.A FE | 1,646,286 | 99.7190 | 1,545,645 | 1,550,000 | 1,587,438 | 0 | (9,940) | 0 | 0 | 4.000 | 3.264 | JJ | 31,000 | 62,000 | 04/03/2018 | 07/01/2047 |
| 46940Y-BL-4 | JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL | | | 4 | 1.A FE | 2,345,627 | 95.6770 | 2,244,225 | 2,345,627 | 2,345,627 | 0 | 0 | 0 | 0 | 3.400 | 3.420 | MON | 6,867 | 87,420 | 01/26/2017 | 02/01/2033 |
| 49130T-VQ-6 | KENTUCKY HSG CORP HSG REV - RMBS | | | 2 | 1.A FE | 1,035,497 | 97.2520 | 967,657 | 995,000 | 1,002,593 | 0 | (3,598) | 0 | 0 | 4.000 | 3.601 | JJ | 19,900 | 39,800 | 11/22/2016 | 07/01/2037 |
| 54627D-BV-2 | LOUISIANA HSG CORP SINGLE FAMILY MTG REV | | | 4 | 1.A FE | 689,205 | 90.2460 | 635,757 | 704,471 | 692,363 | 0 | 624 | 0 | 0 | 3.050 | 3.195 | MON | 1,791 | 21,486 | 02/22/2018 | 12/01/2038 |
| 56052F-AR-6 | MAINE ST HSG AUTH MTG PUR - RMBS | | | 2 | 1.B FE | 2,125,000 | 99.3050 | 2,110,231 | 2,125,000 | 2,124,966 | 0 | (3) | 0 | 0 | 3.200 | 3.200 | MN | 8,689 | 68,000 | 02/04/2015 | 11/15/2030 |
| 56052F-CE-3 | MAINE ST HSG AUTH MTG PUR - RMBS | | | 2 | 1.B FE | 41,216 | 99.3680 | 39,747 | 40,000 | 40,172 | 0 | (605) | 0 | 0 | 3.500 | 2.995 | MN | 179 | 1,470 | 02/22/2018 | 11/15/2035 |
| 56052F-DF-9 | MAINE ST HSG AUTH MTG PUR - RMBS | | | 2 | 1.B FE | 15,900 | 99.6020 | 14,940 | 15,000 | 15,094 | 0 | (491) | 0 | 0 | 3.500 | 3.029 | MN | 67 | 556 | 12/02/2015 | 11/15/2045 |
| 56052F-GP-4 | MAINE ST HSG AUTH MTG PUR - RMBS | | | 2 | 1.B FE | 170,946 | 99.7100 | 159,536 | 160,000 | 163,325 | 0 | (4,097) | 0 | 0 | 4.000 | 3.084 | MN | 818 | 6,607 | 02/22/2018 | 11/15/2047 |
| 56052F-QP-3 | MAINE ST HSG AUTH MTG PUR - RMBS | | | 2 | 1.B FE | 1,243,974 | 99.3720 | 1,137,809 | 1,145,000 | 1,198,293 | 0 | (28,560) | 0 | 0 | 3.750 | 2.616 | MN | 5,486 | 43,687 | 09/27/2019 | 11/15/2049 |
| 57419R-H7-3 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | 2 | 1.A FE | 1,895,202 | 88.9740 | 1,686,237 | 1,895,202 | 1,895,222 | 0 | (4) | 0 | 0 | 3.950 | 3.950 | MON | 6,238 | 74,860 | 03/30/2017 | 11/01/2058 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 57419R-JY-2 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | 2 | 1.B FE | 108,617 | 99.7720 | 104,761 | 105,000 | 105,000 | 0 | (298) | 0 | 0 | 3.250 | 2.862 | MS | 1,138 | 4,068 | 01/30/2014 | 09/01/2044 |
| 57419R-S9-7 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | 2 | 1.A FE | 1,957,320 | 98.6390 | 1,972,780 | 2,000,000 | 1,969,723 | 0 | 2,290 | 0 | 0 | 3.350 | 3.521 | MS | 19,728 | 67,000 | 02/22/2018 | 09/15/2034 |
| 57419R-YB-5 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | 2 | 1.B FE | 751,627 | 99.4760 | 706,280 | 710,000 | 720,268 | 0 | (9,832) | 0 | 0 | 3.500 | 2.606 | MS | 8,283 | 27,561 | 11/18/2015 | 09/01/2045 |
| 57419T-EN-7 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | | 1.B FE | 1,225,000 | 93.3040 | 1,142,974 | 1,225,000 | 1,225,000 | 0 | 0 | 0 | 0 | 2.644 | 2.644 | MS | 10,796 | 35,139 | 10/04/2019 | 03/01/2050 |
| 57419T-WE-7 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | | 1.B FE | 2,055,476 | 103.7960 | 2,024,022 | 1,950,000 | 2,038,393 | 0 | (13,982) | 0 | 0 | 5.000 | 4.704 | MS | 32,500 | 98,624 | 05/19/2022 | 09/01/2052 |
| 57586N-S2-8 | MASSACHUSETTS HOUSING FINANCE AGENCY - R | | | 2 | 1.C FE | 505,000 | 100.0560 | 505,283 | 505,000 | 504,984 | 0 | (16) | 0 | 0 | 4.000 | 3.998 | JD | 1,683 | 21,896 | 03/07/2017 | 12/01/2032 |
| 57586Y-CA-3 | MASSACHUSETTS ST HSG FIN AGY MULTI-FAMIL | | | 2 | 1.A FE | 1,815,000 | 100.0610 | 1,816,107 | 1,815,000 | 1,815,000 | 0 | 0 | 0 | 0 | 4.375 | 4.375 | JD | 6,617 | 79,406 | 06/21/2011 | 12/01/2026 |
| 57587A-A8-1 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.B FE | 886,183 | 99.8460 | 838,706 | 840,000 | 857,990 | 0 | (11,689) | 0 | 0 | 4.000 | 3.331 | JD | 2,800 | 35,823 | 05/31/2018 | 12/01/2048 |
| 57587A-FT-0 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.B FE | 44,010 | 99.9960 | 39,998 | 40,000 | 40,198 | 0 | (1,513) | 0 | 0 | 4.000 | 2.794 | JD | 133 | 1,963 | 10/23/2014 | 06/01/2045 |
| 57587A-JD-1 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.B FE | 644,569 | 99.6340 | 607,767 | 610,000 | 613,633 | 0 | (5,316) | 0 | 0 | 3.500 | 3.067 | JD | 1,779 | 23,583 | 11/18/2015 | 06/01/2042 |
| 57587A-JE-9 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.B FE | 465,000 | 100.1770 | 465,823 | 465,000 | 464,989 | 0 | (4) | 0 | 0 | 3.700 | 3.699 | JD | 1,434 | 17,205 | 11/18/2015 | 12/01/2033 |
| 57587A-L3-0 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.B FE | 1,207,303 | 100.6690 | 1,137,560 | 1,130,000 | 1,166,749 | 0 | (19,920) | 0 | 0 | 4.500 | 3.602 | JD | 4,238 | 53,715 | 12/06/2018 | 12/01/2048 |
| 57587A-RG-5 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.C FE | 2,415,000 | 94.1560 | 2,273,867 | 2,415,000 | 2,414,949 | 0 | (2) | 0 | 0 | 2.900 | 2.900 | JD | 5,836 | 70,035 | 07/22/2016 | 12/01/2031 |
| 57587A-TX-6 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.B FE | 780,471 | 99.5860 | 736,936 | 740,000 | 755,946 | 0 | (16,758) | 0 | 0 | 4.000 | 3.067 | JD | 2,467 | 32,490 | 11/30/2016 | 06/01/2039 |
| 57587A-VN-5 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.B FE | 1,725,000 | 94.3670 | 1,627,831 | 1,725,000 | 1,724,943 | 0 | 4 | 0 | 0 | 3.550 | 3.550 | JD | 5,103 | 62,987 | 07/20/2017 | 12/01/2037 |
| 57587A-XE-3 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | | 2 | 1.C FE | 5,080,000 | 96.8420 | 4,919,574 | 5,080,000 | 5,079,908 | 0 | (19) | 0 | 0 | 3.600 | 3.600 | JD | 15,240 | 182,880 | 11/29/2017 | 12/01/2037 |
| 592113-AV-6 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | | 2 | 1.A FE | 1,876,425 | 100.0110 | 1,905,210 | 1,905,000 | 1,895,032 | 0 | 2,574 | 0 | 0 | 3.750 | 3.886 | MS | 21,034 | 71,438 | 10/03/2013 | 03/15/2028 |
| 594653-6J-1 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | | 2 | 1.C FE | 79,045 | 99.9090 | 74,932 | 75,000 | 75,526 | 0 | (1,373) | 0 | 0 | 4.000 | 3.216 | JD | 250 | 2,999 | 02/22/2018 | 06/01/2046 |
| 594653-7G-6 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | | 2 | 1.C FE | 1,040,736 | 100.0290 | 1,045,303 | 1,045,000 | 1,042,407 | 0 | 281 | 0 | 0 | 3.350 | 3.386 | JD | 2,917 | 35,008 | 02/22/2018 | 12/01/2031 |
| 594653-7K-7 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | | 2 | 1.C FE | 460,082 | 99.8220 | 434,226 | 435,000 | 442,297 | 0 | (9,505) | 0 | 0 | 4.000 | 3.091 | JD | 1,450 | 17,399 | 05/30/2018 | 06/01/2046 |
| 594653-7L-5 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | | 2 | 1.C FE | 3,625,000 | 96.5320 | 3,499,285 | 3,625,000 | 3,624,977 | 0 | (25) | 0 | 0 | 3.100 | 3.099 | JD | 9,365 | 112,375 | 09/23/2016 | 12/01/2031 |
| 59465M-3H-6 | MICHIGAN ST HSG DEV AUTH RENTAL HSG REV | | | 2 | 1.B FE | 7,393,550 | 96.7580 | 7,189,119 | 7,430,000 | 7,402,426 | 0 | 1,507 | 0 | 0 | 3.625 | 3.659 | AO | 67,334 | 269,338 | 06/29/2017 | 10/01/2037 |
| 60416Q-FZ-2 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 296,344 | 90.2090 | 273,580 | 303,274 | 296,612 | 0 | 227 | 0 | 0 | 2.950 | 3.094 | MON | 746 | 8,947 | 02/22/2018 | 09/01/2044 |
| 60416Q-GB-4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 2,064,646 | 89.8490 | 1,858,090 | 2,068,014 | 2,064,477 | 0 | 121 | 0 | 0 | 2.875 | 2.886 | MON | 4,955 | 59,455 | 02/22/2018 | 11/01/2044 |
| 60416Q-GC-2 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 2,975,444 | 89.4890 | 2,665,038 | 2,978,062 | 2,975,632 | 0 | 83 | 0 | 0 | 2.800 | 2.805 | MON | 6,949 | 83,386 | 05/30/2018 | 02/01/2045 |
| 60416Q-GD-0 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 1,172,281 | 92.2380 | 1,088,044 | 1,179,605 | 1,173,379 | 0 | 203 | 0 | 0 | 3.000 | 3.033 | MON | 2,949 | 35,388 | 02/22/2018 | 04/01/2045 |
| 60416Q-GF-5 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 1,204,921 | 89.9690 | 1,084,055 | 1,204,921 | 1,204,921 | 0 | 0 | 0 | 0 | 2.900 | 2.900 | MON | 2,912 | 34,943 | 10/09/2015 | 11/01/2045 |
| 60416Q-GG-3 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 3,133,407 | 90.2090 | 2,826,615 | 3,133,407 | 3,133,407 | 0 | 0 | 0 | 0 | 2.950 | 2.950 | MON | 7,703 | 92,435 | 01/13/2016 | 02/01/2046 |
| 60416Q-GJ-7 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 1,317,033 | 87.7730 | 1,156,000 | 1,317,033 | 1,317,033 | 0 | 0 | 0 | 0 | 2.330 | 2.330 | MON | 2,557 | 30,687 | 07/15/2016 | 08/01/2046 |
| 60416Q-GM-0 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 2,010,915 | 87.8610 | 1,840,595 | 2,094,894 | 2,014,974 | 0 | 2,551 | 0 | 0 | 2.350 | 2.571 | MON | 4,103 | 49,230 | 02/22/2018 | 10/01/2046 |
| 60416Q-GQ-1 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 894,039 | 90.1130 | 805,646 | 894,039 | 894,039 | 0 | 0 | 0 | 0 | 2.930 | 2.930 | MON | 2,183 | 26,195 | 02/10/2017 | 03/01/2047 |
| 60416Q-GU-2 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 3,694,451 | 89.7290 | 3,958,201 | 4,411,284 | 3,709,641 | 0 | 15,190 | 0 | 0 | 2.850 | 3.904 | MON | 10,477 | 20,954 | 10/06/2023 | 06/01/2047 |
| 60416Q-GW-8 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 9,684,205 | 89.1810 | 10,312,204 | 11,563,230 | 9,725,121 | 0 | 40,916 | 0 | 0 | 2.650 | 5.044 | MON | 25,535 | 51,071 | 10/05/2023 | 10/01/2047 |
| 60416Q-GY-4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 1,578,085 | 89.4890 | 1,412,212 | 1,578,085 | 1,578,085 | 0 | 0 | 0 | 0 | 2.800 | 2.800 | MON | 3,682 | 44,186 | 11/10/2017 | 12/01/2047 |
| 60416Q-HT-4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | | 2 | 1.A FE | 1,974,544 | 88.3890 | 1,745,279 | 1,974,544 | 1,974,544 | 0 | 0 | 0 | 0 | 2.470 | 2.470 | MON | 4,064 | 48,773 | 12/12/2019 | 01/01/2050 |
| 60416S-5F-3 | MINNESOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 1,500,000 | 93.2470 | 1,398,705 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 2.657 | 2.657 | JJ | 19,928 | 40,738 | 01/24/2020 | 07/01/2050 |
| 60416S-6P-0 | MINNESOTA ST HSG FIN AGY | | | 2 | 1.B FE | 1,835,000 | 88.4230 | 1,622,562 | 1,835,000 | 1,835,000 | 0 | 0 | 0 | 0 | 2.250 | 2.250 | JJ | 20,644 | 41,288 | 06/10/2020 | 07/01/2035 |
| 60416S-BU-3 | MINNESOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 36,033 | 100.0000 | 35,000 | 35,000 | 35,000 | 0 | 0 | 0 | 0 | 3.000 | 2.925 | JJ | 525 | 1,150 | 02/22/2018 | 07/01/2031 |
| 60416S-HX-1 | MINNESOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 1,193,276 | 99.6730 | 1,091,419 | 1,095,000 | 1,098,294 | 0 | (8,319) | 0 | 0 | 4.000 | 3.388 | JJ | 21,900 | 46,240 | 12/04/2014 | 01/01/2045 |
| 60416S-JB-7 | MINNESOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 1,688,644 | 100.0090 | 1,695,153 | 1,695,000 | 1,691,582 | 0 | 364 | 0 | 0 | 3.500 | 3.529 | JJ | 29,663 | 59,325 | 02/17/2015 | 01/01/2032 |
| 60416S-KD-1 | MINNESOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 84,444 | 99.8640 | 79,891 | 80,000 | 80,621 | 0 | (1,061) | 0 | 0 | 4.000 | 3.205 | JJ | 1,600 | 3,512 | 02/22/2018 | 01/01/2041 |
| 60416S-MZ-0 | MINNESOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 1,916,050 | 99.2150 | 1,810,674 | 1,825,000 | 1,840,989 | 0 | (16,170) | 0 | 0 | 3.500 | 2.899 | JJ | 31,938 | 67,007 | 09/30/2022 | 01/01/2046 |
| 60416S-PH-7 | MINNESOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 795,000 | 92.8450 | 738,118 | 795,000 | 795,005 | 0 | (3) | 0 | 0 | 3.100 | 3.100 | JJ | 12,323 | 24,645 | 05/26/2016 | 07/01/2031 |
| 60416S-TC-4 | MINNESOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 519,047 | 99.8090 | 489,064 | 490,000 | 495,028 | 0 | (4,105) | 0 | 0 | 4.000 | 3.465 | JJ | 9,800 | 20,517 | 12/14/2016 | 01/01/2047 |
| 605350-ND-8 | MISSISSIPPI HOME CORP SINGLE FAMILY MTG | | | 2 | 1.A FE | 281,401 | 99.2080 | 262,901 | 265,000 | 267,667 | 0 | (3,247) | 0 | 0 | 3.500 | 2.956 | JD | 773 | 9,283 | 11/03/2016 | 12/01/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 60637B-EZ-9 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | | 2 | 1.B FE | 302,382 | 99.8680 | 274,637 | 275,000 | 277,583 | 0 | (6,533) | 0 | 0 | 4.000 | 2.849 | MN | 1,833 | 12,409 | 10/02/2014 | 11/01/2040 |
| 60637B-FA-3 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | | 2 | 1.B FE | 319,086 | 70.8520 | 226,079 | 319,086 | 319,086 | 0 | 0 | 0 | 0 | 2.970 | 2.970 | MON | 790 | 9,477 | 11/20/2014 | 08/01/2036 |
| 60637B-GC-8 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | | 2 | 1.B FE | 242,475 | 99.5690 | 233,987 | 235,000 | 236,023 | 0 | (2,031) | 0 | 0 | 3.750 | 3.215 | MN | 1,469 | 9,549 | 02/22/2018 | 05/01/2038 |
| 60637B-GM-6 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | | 2 | 1.B FE | 110,208 | 99.4850 | 104,459 | 105,000 | 105,958 | 0 | (984) | 0 | 0 | 4.000 | 3.294 | MN | 700 | 4,363 | 02/22/2018 | 11/01/2045 |
| 60637B-PZ-7 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | | 2 | 1.B FE | 958,706 | 99.7260 | 892,548 | 895,000 | 916,988 | 0 | (12,192) | 0 | 0 | 4.000 | 3.216 | MN | 5,967 | 37,055 | 12/01/2017 | 05/01/2047 |
| 61212W-RS-6 | MONTANA ST BRD HSG SINGLE FAMILY MTG - R | | | 2 | 1.B FE | 1,656,052 | 103.6990 | 1,628,074 | 1,570,000 | 1,644,463 | 0 | (10,172) | 0 | 0 | 5.000 | 4.288 | JD | 6,542 | 78,500 | 05/18/2022 | 12/01/2052 |
| 63968M-NV-7 | NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG | | | 2 | 1.A FE | 260,000 | 97.1080 | 252,481 | 260,000 | 259,996 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 2,600 | 7,800 | 10/26/2016 | 09/01/2031 |
| 647200-2F-0 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 75,174 | 99.9380 | 69,957 | 70,000 | 70,000 | 0 | (108) | 0 | 0 | 4.000 | 3.196 | MS | 933 | 2,800 | 12/06/2013 | 03/01/2044 |
| 647200-2H-6 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 235,705 | 88.7110 | 216,842 | 244,436 | 238,031 | 0 | 440 | 0 | 0 | 2.750 | 3.011 | MON | 560 | 6,722 | 02/22/2018 | 12/01/2035 |
| 647200-3H-5 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 406,848 | 99.3470 | 387,453 | 390,000 | 392,763 | 0 | (3,103) | 0 | 0 | 3.250 | 2.766 | MS | 4,225 | 12,675 | 02/22/2018 | 03/01/2045 |
| 647200-3N-2 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.B FE | 420,261 | 92.5240 | 397,787 | 429,928 | 422,575 | 0 | 443 | 0 | 0 | 3.125 | 3.285 | MON | 1,120 | 13,435 | 02/22/2018 | 02/01/2037 |
| 647200-3P-7 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 984,111 | 92.0770 | 906,139 | 984,110 | 984,110 | 0 | 0 | 0 | 0 | 3.100 | 3.100 | MON | 2,542 | 30,507 | 11/18/2015 | 09/01/2037 |
| 647200-4R-2 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 279,026 | 98.5410 | 266,061 | 270,000 | 274,054 | 0 | (2,311) | 0 | 0 | 3.500 | 3.210 | MS | 3,150 | 9,450 | 02/22/2018 | 03/01/2046 |
| 647200-5P-5 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 455,000 | 96.5730 | 439,407 | 455,000 | 454,993 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 4,550 | 13,650 | 10/26/2016 | 09/01/2031 |
| 647200-6V-1 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 1,130,000 | 94.7500 | 1,070,675 | 1,130,000 | 1,129,977 | 0 | 0 | 0 | 0 | 3.550 | 3.550 | MS | 13,372 | 40,115 | 10/04/2017 | 09/01/2037 |
| 647200-6Z-2 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 2,079,170 | 98.9330 | 1,929,194 | 1,950,000 | 1,998,789 | 0 | (25,511) | 0 | 0 | 3.750 | 2.916 | MS | 24,375 | 73,125 | 12/13/2017 | 03/01/2048 |
| 647200-X3-3 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 97,539 | 91.2220 | 92,574 | 101,482 | 101,019 | 0 | 4,087 | 0 | 0 | 2.600 | 2.630 | MON | 220 | 2,639 | 02/22/2018 | 02/01/2043 |
| 647200-X4-1 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 286,907 | 91.5720 | 270,298 | 295,175 | 294,268 | 0 | 7,641 | 0 | 0 | 2.850 | 2.870 | MON | 701 | 8,413 | 02/22/2018 | 07/01/2043 |
| 647200-X5-8 | NEW MEXICO MTG FIN AUTH - RMBS | | | 2 | 1.A FE | 691,209 | 81.8460 | 565,726 | 691,208 | 691,208 | 0 | 0 | 0 | 0 | 2.230 | 2.229 | MON | 1,284 | 15,414 | 05/10/2013 | 10/01/2034 |
| 64966T-AX-2 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI | | | 2 | 1.B FE | 580,638 | 100.1490 | 600,894 | 600,000 | 596,438 | 0 | 3,202 | 0 | 0 | 4.600 | 4.910 | JJ | 12,727 | 27,600 | 02/01/2011 | 01/15/2026 |
| 64966T-AY-0 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI | | | 2 | 1.B FE | 3,738,995 | 100.1760 | 3,971,978 | 3,965,000 | 3,805,008 | 0 | 6,915 | 0 | 0 | 4.750 | 5.138 | JJ | 86,845 | 188,338 | 06/15/2011 | 01/15/2039 |
| 64966W-HA-8 | NEW YORK N Y CITY HSG DEV CORP REV - RMB | SD | | | 1.D FE | 1,225,000 | 95.7560 | 1,173,011 | 1,225,000 | 1,225,000 | 0 | 0 | 0 | 0 | 3.431 | 3.432 | JJ | 21,015 | 42,030 | 03/25/2022 | 01/01/2027 |
| 64970H-ET-7 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI | | | 2 | 1.A FE | 6,000,000 | 100.0140 | 6,000,840 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | MN | 25,875 | 202,500 | 02/18/2015 | 11/15/2029 |
| 64972B-H8-1 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI | | | 2 | 1.C FE | 8,938,500 | 100.0140 | 8,851,239 | 8,850,000 | 8,850,000 | 0 | 0 | 0 | 0 | 3.600 | 3.484 | MN | 53,100 | 337,524 | 03/24/2015 | 11/01/2033 |
| 64972C-CL-5 | NEW YORK CITY HOUSING DEVELOPMENT CORPOR | | | 2 | 1.C FE | 3,260,000 | 100.0290 | 3,260,945 | 3,260,000 | 3,260,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | MN | 18,338 | 110,025 | 12/11/2014 | 11/01/2029 |
| 64972C-L4-3 | NEW YORK CITY HOUSING DEVELOPMENT CORPOR | | | 2 | 1.C FE | 2,500,000 | 95.7680 | 2,394,200 | 2,500,000 | 2,499,954 | 0 | (3) | 0 | 0 | 3.450 | 3.450 | MN | 14,375 | 86,250 | 06/14/2017 | 11/01/2037 |
| 64972C-P6-4 | NEW YORK CITY HOUSING DEVELOPMENT CORPOR | | | 2 | 1.C FE | 2,000,000 | 95.4170 | 1,908,340 | 2,000,000 | 1,999,994 | 0 | (14) | 0 | 0 | 3.350 | 3.349 | MN | 11,167 | 67,000 | 09/28/2017 | 11/01/2036 |
| 64972C-SH-7 | NEW YORK CITY HOUSING DEVELOPMENT CORPOR | SD | | | 1.C FE | 8,020,000 | 99.2250 | 7,957,845 | 8,020,000 | 8,019,783 | 0 | 0 | 0 | 0 | 2.950 | 2.951 | MN | 39,432 | 236,590 | 12/09/2015 | 11/01/2045 |
| 64972C-T8-6 | NEW YORK CITY HOUSING DEVELOPMENT CORPOR | | | 2 | 1.C FE | 3,000,000 | 95.7680 | 2,873,040 | 3,000,000 | 2,999,945 | 0 | (3) | 0 | 0 | 3.450 | 3.450 | MN | 17,250 | 103,500 | 12/06/2017 | 11/01/2037 |
| 64972C-WW-9 | NEW YORK CITY HOUSING DEVELOPMENT CORPOR | | | 2 | 1.C FE | 1,500,000 | 94.6410 | 1,419,615 | 1,500,000 | 1,499,982 | 0 | (1) | 0 | 0 | 2.850 | 2.850 | MN | 7,125 | 42,750 | 06/10/2016 | 11/01/2031 |
| 64972C-WX-7 | NEW YORK CITY HOUSING DEVELOPMENT CORPOR | | | 2 | 1.C FE | 1,500,000 | 94.5660 | 1,418,490 | 1,500,000 | 1,499,977 | 0 | (2) | 0 | 0 | 3.150 | 3.150 | MN | 7,875 | 47,250 | 06/10/2016 | 11/01/2036 |
| 64986M-K3-8 | NEW YORK ST HSG FIN AGY REV - RMBS | | | 2 | 1.A FE | 614,250 | 100.0780 | 630,491 | 630,000 | 625,136 | 0 | 1,677 | 0 | 0 | 4.500 | 4.721 | MN | 3,623 | 28,350 | 06/08/2011 | 11/15/2027 |
| 64986M-Q3-2 | NEW YORK ST HSG FIN AGY REV - RMBS | | | 2 | 1.A FE | 2,928,000 | 100.0680 | 3,002,040 | 3,000,000 | 2,944,008 | 0 | 1,645 | 0 | 0 | 5.400 | 5.561 | MN | 20,700 | 162,000 | 03/18/2011 | 11/15/2042 |
| 64987B-KW-7 | NEW YORK ST HSG FIN AGY REV - RMBS | | | 2 | 1.C FE | 2,000,000 | 95.5720 | 1,911,440 | 2,000,000 | 1,999,980 | 0 | (6) | 0 | 0 | 2.950 | 2.950 | MN | 9,833 | 59,000 | 05/04/2016 | 11/01/2031 |
| 64987B-NQ-7 | NEW YORK ST HSG FIN AGY REV - RMBS | | | 2 | 1.C FE | 6,000,000 | 93.7100 | 5,622,600 | 6,000,000 | 5,999,933 | 0 | (5) | 0 | 0 | 2.750 | 2.750 | MN | 27,500 | 165,000 | 06/22/2016 | 11/01/2031 |
| 649883-2W-4 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | | 2 | 1.B FE | 1,377,587 | 99.4340 | 1,267,784 | 1,275,000 | 1,305,374 | 0 | (17,730) | 0 | 0 | 4.000 | 3.089 | AO | 12,750 | 59,495 | 10/11/2017 | 10/01/2037 |
| 649883-D8-5 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | | 2 | 1.B FE | 10,000 | 99.4860 | 9,949 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 3.850 | 3.850 | AO | 96 | 669 | 10/09/2014 | 10/01/2034 |
| 649883-D9-3 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | | 2 | 1.B FE | 1,175,000 | 100.0510 | 1,175,599 | 1,175,000 | 1,175,000 | 0 | 0 | 0 | 0 | 3.450 | 3.449 | AO | 10,134 | 40,538 | 02/11/2015 | 10/01/2030 |
| 649883-H6-5 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | | 2 | 1.B FE | 149,427 | 99.5340 | 144,324 | 145,000 | 145,480 | 0 | (1,082) | 0 | 0 | 3.500 | 3.049 | AO | 1,269 | 6,947 | 02/22/2018 | 10/01/2035 |
| 649883-T6-2 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | | 2 | 1.B FE | 404,625 | 99.4180 | 387,730 | 390,000 | 394,492 | 0 | (6,066) | 0 | 0 | 3.500 | 2.820 | AO | 3,413 | 15,386 | 09/17/2019 | 10/01/2045 |
| 649883-Y7-4 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | | 2 | 1.B FE | 5,085,000 | 94.8830 | 4,824,801 | 5,085,000 | 5,085,004 | 0 | (2) | 0 | 0 | 3.400 | 3.400 | AO | 43,223 | 172,890 | 06/22/2017 | 10/01/2038 |
| 64988R-FL-1 | NEW YORK ST MTG AGY REV - RMBS | | | 2 | 1.A FE | 15,525 | 99.5830 | 14,937 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 2.625 | 2.605 | AO | 98 | 725 | 02/13/2013 | 04/01/2041 |
| 64988R-GY-2 | NEW YORK ST MTG AGY REV - RMBS | | | 2 | 1.A FE | 56,662 | 99.3870 | 54,663 | 55,000 | 55,180 | 0 | (434) | 0 | 0 | 3.500 | 3.053 | AO | 481 | 2,415 | 02/22/2018 | 10/01/2030 |
| 64988R-HQ-8 | NEW YORK ST MTG AGY REV - RMBS | | | 2 | 1.A FE | 165,000 | 99.6730 | 164,460 | 165,000 | 165,003 | 0 | (1) | 0 | 0 | 3.650 | 3.650 | AO | 1,506 | 6,023 | 03/07/2017 | 04/01/2032 |
| 658207-SL-0 | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP | | | 2 | 1.B FE | 760,997 | 99.2830 | 714,838 | 720,000 | 728,241 | 0 | (4,136) | 0 | 0 | 3.500 | 2.907 | JJ | 12,600 | 25,200 | 10/20/2016 | 07/01/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 658877-FB-6 | NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R | | | 2 | 1.B FE | 325,000 | 93.7550 | 304,704 | 325,000 | 324,996 | 0 | 0 | 0 | 0 | 2.850 | 2.850 | JJ | 4,631 | 9,263 | 08/05/2016 | 07/01/2032 |
| 658909-KS-4 | NORTH DAKOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 1,570,418 | 95.3330 | 1,592,061 | 1,670,000 | 1,612,008 | 0 | 6,659 | 0 | 0 | 2.950 | 3.480 | JJ | 24,633 | 49,265 | 02/07/2017 | 07/01/2031 |
| 658909-KT-2 | NORTH DAKOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 954,975 | 97.7470 | 997,019 | 1,020,000 | 975,169 | 0 | 3,251 | 0 | 0 | 3.200 | 3.690 | JJ | 16,320 | 32,640 | 02/07/2017 | 01/01/2035 |
| 658909-NG-7 | NORTH DAKOTA ST HSG FIN AGY - RMBS | | | 2 | 1.B FE | 1,030,000 | 91.4040 | 941,461 | 1,030,000 | 1,029,973 | 0 | 2 | 0 | 0 | 3.450 | 3.450 | JJ | 17,768 | 35,535 | 08/17/2017 | 07/01/2037 |
| 677560-NM-5 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 1,605,316 | 92.4600 | 1,452,324 | 1,570,759 | 1,577,102 | 0 | (5,280) | 0 | 0 | 3.050 | 3.023 | MON | 3,992 | 47,908 | 02/05/2015 | 02/01/2044 |
| 677560-NP-8 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 542,586 | 80.7470 | 454,705 | 563,123 | 547,953 | 0 | 1,021 | 0 | 0 | 2.700 | 2.963 | MON | 1,267 | 15,204 | 02/22/2018 | 03/01/2036 |
| 677560-NQ-6 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 1,734,070 | 91.3500 | 1,584,952 | 1,735,032 | 1,734,215 | 0 | 26 | 0 | 0 | 2.800 | 2.803 | MON | 4,048 | 48,581 | 02/22/2018 | 03/01/2046 |
| 677560-NR-4 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 1,108,252 | 95.1530 | 1,072,652 | 1,127,292 | 1,110,719 | 0 | 496 | 0 | 0 | 3.250 | 3.344 | MON | 3,053 | 36,637 | 05/30/2018 | 03/01/2046 |
| 677560-TQ-0 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 2,040,000 | 93.8570 | 1,914,683 | 2,040,000 | 2,039,976 | 0 | (2) | 0 | 0 | 2.800 | 2.800 | MS | 19,040 | 57,120 | 10/06/2016 | 09/01/2031 |
| 677560-UV-7 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 895,000 | 100.1680 | 896,504 | 895,000 | 894,987 | 0 | (3) | 0 | 0 | 3.700 | 3.700 | MS | 11,038 | 33,115 | 03/14/2017 | 03/01/2032 |
| 677560-UZ-8 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 624,864 | 100.1210 | 575,696 | 575,000 | 588,474 | 0 | (8,393) | 0 | 0 | 4.500 | 3.570 | MS | 8,625 | 26,244 | 03/14/2017 | 03/01/2047 |
| 677560-WE-3 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 675,000 | 93.5670 | 631,577 | 675,000 | 674,992 | 0 | (2) | 0 | 0 | 3.400 | 3.400 | MS | 7,650 | 22,950 | 09/07/2017 | 09/01/2037 |
| 677560-XP-7 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | | 2 | 1.A FE | 3,426,614 | 98.5470 | 3,376,825 | 3,426,614 | 3,426,615 | 0 | 0 | 0 | 0 | 3.700 | 3.700 | MON | 10,565 | 126,785 | 09/12/2018 | 04/01/2040 |
| 67886M-PT-0 | OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R | | | | 1.A FE | 2,838,365 | 99.8790 | 2,834,931 | 2,838,365 | 2,838,365 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | MON | 8,870 | 106,227 | 10/10/2013 | 03/01/2044 |
| 67886M-PU-7 | OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R | | | | 1.A FE | 1,095,221 | 97.3730 | 1,066,450 | 1,095,221 | 1,095,221 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | MON | 3,057 | 36,638 | 10/10/2013 | 09/01/2035 |
| 684907-SZ-2 | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R | | | 2 | 1.A FE | 62,600 | 99.9460 | 59,968 | 60,000 | 60,375 | 0 | (1,239) | 0 | 0 | 4.000 | 3.042 | MS | 800 | 2,825 | 10/02/2019 | 09/01/2040 |
| 684907-UE-6 | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R | | | 2 | 1.A FE | 1,121,900 | 99.8000 | 1,037,920 | 1,040,000 | 1,073,825 | 0 | (20,851) | 0 | 0 | 4.000 | 2.726 | MS | 13,867 | 41,600 | 11/05/2019 | 09/01/2048 |
| 684907-VJ-4 | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R | | | 2 | 1.A FE | 2,466,134 | 100.4250 | 2,344,924 | 2,335,000 | 2,394,440 | 0 | (24,787) | 0 | 0 | 4.250 | 3.504 | MS | 33,079 | 99,238 | 10/19/2018 | 09/01/2049 |
| 686087-SU-2 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | | 2 | 1.C FE | 98,962 | 99.6440 | 94,662 | 95,000 | 95,554 | 0 | (778) | 0 | 0 | 3.500 | 2.904 | JJ | 1,663 | 3,790 | 02/22/2018 | 07/01/2036 |
| 686087-VV-6 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | | 2 | 1.C FE | 592,017 | 93.9930 | 573,357 | 610,000 | 596,064 | 0 | 750 | 0 | 0 | 3.450 | 3.660 | JJ | 10,523 | 21,045 | 02/22/2018 | 01/01/2038 |
| 686087-WW-3 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | | 2 | 1.C FE | 1,058,115 | 99.4540 | 984,595 | 990,000 | 1,012,740 | 0 | (10,359) | 0 | 0 | 4.000 | 3.191 | JJ | 19,800 | 41,917 | 02/22/2018 | 01/01/2040 |
| 708796-3A-3 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | | 2 | 1.B FE | 5,000,000 | 93.7930 | 4,689,650 | 5,000,000 | 5,000,006 | 0 | (3) | 0 | 0 | 2.800 | 2.800 | AO | 35,000 | 140,000 | 06/22/2016 | 10/01/2031 |
| 708796-3Z-8 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | | 2 | 1.B FE | 3,375,000 | 93.1030 | 3,491,363 | 3,750,000 | 3,475,715 | 0 | 16,395 | 0 | 0 | 3.100 | 3.831 | AO | 29,063 | 116,250 | 03/03/2017 | 10/01/2036 |
| 708796-4R-5 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | | 2 | 1.B FE | 968,067 | 99.7040 | 907,306 | 910,000 | 921,980 | 0 | (10,102) | 0 | 0 | 4.000 | 3.387 | AO | 9,100 | 38,841 | 01/11/2017 | 10/01/2046 |
| 708796-4T-1 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | | 2 | 1.B FE | 3,240,000 | 99.6970 | 3,230,183 | 3,240,000 | 3,240,009 | 0 | (4) | 0 | 0 | 3.650 | 3.650 | AO | 29,565 | 118,260 | 01/11/2017 | 10/01/2032 |
| 708796-7D-3 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | | 2 | 1.B FE | 2,995,710 | 95.4410 | 2,863,230 | 3,000,000 | 2,996,750 | 0 | 181 | 0 | 0 | 3.500 | 3.510 | AO | 26,250 | 105,000 | 05/30/2018 | 10/01/2037 |
| 708796-8D-2 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | | 2 | 1.B FE | 8,890,000 | 95.9600 | 8,530,844 | 8,890,000 | 8,890,011 | 0 | (3) | 0 | 0 | 3.400 | 3.400 | AO | 75,565 | 302,260 | 12/07/2017 | 10/01/2032 |
| 708796-T8-0 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | | 2 | 1.B FE | 262,025 | 99.7080 | 249,270 | 250,000 | 250,671 | 0 | (1,882) | 0 | 0 | 3.500 | 3.134 | AO | 2,188 | 10,489 | 08/19/2015 | 04/01/2040 |
| 70879Q-DC-4 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | | 2 | 1.B FE | 898,475 | 100.3940 | 828,251 | 825,000 | 861,811 | 0 | (18,972) | 0 | 0 | 4.750 | 3.470 | AO | 9,797 | 39,453 | 09/18/2019 | 04/01/2033 |
| 72316W-ZE-0 | PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA | | | 2 | 1.A FE | 880,614 | 98.3730 | 848,959 | 863,000 | 867,216 | 0 | (2,489) | 0 | 0 | 3.350 | 3.318 | MON | 2,409 | 28,910 | 12/10/2015 | 01/01/2046 |
| 76221R-XN-8 | RHODE ISLAND HSG & MTG FIN CORP - RMBS | | | 2 | 1.B FE | 959,620 | 97.1960 | 971,960 | 1,000,000 | 974,769 | 0 | 2,783 | 0 | 0 | 3.150 | 3.525 | AO | 7,875 | 31,500 | 02/22/2018 | 10/01/2031 |
| 76221R-XP-3 | RHODE ISLAND HSG & MTG FIN CORP - RMBS | | | 2 | 1.B FE | 2,420,504 | 92.6710 | 2,261,172 | 2,440,000 | 2,426,032 | 0 | 948 | 0 | 0 | 3.400 | 3.460 | AO | 20,740 | 82,960 | 10/03/2017 | 10/01/2035 |
| 76221T-KB-4 | RHODE ISLAND HSG & MTG FIN CORP REV - RM | | | 2 | 1.C FE | 4,980,570 | 100.0270 | 5,001,350 | 5,000,000 | 4,984,940 | 0 | 810 | 0 | 0 | 3.800 | 3.828 | AO | 47,500 | 190,000 | 02/22/2018 | 10/01/2037 |
| 83712D-WK-8 | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG | | | 2 | 1.A FE | 710,228 | 99.5710 | 667,126 | 670,000 | 682,165 | 0 | (9,593) | 0 | 0 | 4.000 | 3.057 | JJ | 13,400 | 27,478 | 09/18/2019 | 07/01/2043 |
| 83712D-XJ-0 | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG | | | 2 | 1.A FE | 381,029 | 99.8160 | 354,347 | 355,000 | 360,759 | 0 | (3,890) | 0 | 0 | 4.000 | 3.318 | JJ | 7,100 | 14,594 | 01/12/2017 | 01/01/2047 |
| 83712D-YN-0 | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG | | | 2 | 1.A FE | 1,135,131 | 97.7680 | 1,168,328 | 1,195,000 | 1,148,157 | 0 | 5,215 | 0 | 0 | 3.400 | 3.753 | JJ | 20,315 | 40,672 | 02/22/2018 | 07/01/2038 |
| 83755N-EZ-1 | SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY | | | 2 | 1.B FE | 456,372 | 97.6250 | 429,550 | 440,000 | 442,673 | 0 | (2,381) | 0 | 0 | 3.500 | 3.156 | MN | 2,567 | 17,394 | 10/14/2016 | 11/01/2041 |
| 83756C-HG-3 | SOUTH DAKOTA HSG DEV AUTH - RMBS | | | 2 | 1.A FE | 430,000 | 98.5850 | 423,916 | 430,000 | 430,000 | 0 | 0 | 0 | 0 | 3.150 | 3.150 | MN | 2,258 | 13,545 | 10/24/2014 | 11/01/2028 |
| 83756C-LL-7 | SOUTH DAKOTA HSG DEV AUTH - RMBS | | | 2 | 1.A FE | 451,844 | 99.8170 | 414,241 | 415,000 | 418,804 | 0 | (6,353) | 0 | 0 | 4.000 | 3.291 | MN | 2,767 | 19,694 | 12/02/2015 | 11/01/2045 |
| 83756C-TX-3 | SOUTH DAKOTA HSG DEV AUTH - RMBS | | | 2 | 1.A FE | 690,697 | 99.4910 | 646,692 | 650,000 | 662,357 | 0 | (7,498) | 0 | 0 | 4.000 | 3.291 | MN | 4,333 | 29,667 | 12/12/2017 | 05/01/2039 |
| 88045R-C6-7 | TENNESSEE HSG DEV AGY - RMBS | | | 2 | 1.C FE | 1,370,000 | 100.0360 | 1,370,493 | 1,370,000 | 1,370,006 | 0 | (5) | 0 | 0 | 3.550 | 3.550 | JJ | 24,318 | 48,635 | 04/30/2015 | 07/01/2031 |
| 880461-AR-9 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 336,585 | 100.0060 | 370,022 | 370,000 | 353,408 | 0 | 1,988 | 0 | 0 | 3.600 | 4.350 | JJ | 6,660 | 13,320 | 10/07/2013 | 01/01/2031 |
| 880461-BP-2 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 15,959 | 100.0000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JJ | 300 | 692 | 10/24/2013 | 07/01/2043 |
| 880461-DN-5 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 385,315 | 99.7680 | 349,188 | 350,000 | 352,079 | 0 | (5,695) | 0 | 0 | 4.000 | 2.795 | JJ | 7,000 | 15,042 | 10/16/2014 | 07/01/2045 |
| 880461-JR-0 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 2,756,398 | 95.8630 | 2,808,786 | 2,930,000 | 2,804,703 | 0 | 7,770 | 0 | 0 | 3.250 | 3.680 | JJ | 47,613 | 95,225 | 02/08/2017 | 07/01/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 880461-KB-3 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 270,078 | 99.4760 | 258,638 | 260,000 | 263,270 | 0 | (1,733) | 0 | 0 | 3.500 | 3.131 | JJ | 4,550 | 9,524 | 02/22/2018 | 01/01/2047 |
| 880461-NJ-3 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 335,000 | 101.0950 | 338,668 | 335,000 | 334,992 | 0 | 1 | 0 | 0 | 3.625 | 3.625 | JJ | 6,072 | 12,144 | 02/23/2017 | 07/01/2032 |
| 880461-NL-8 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 653,608 | 99.6990 | 608,164 | 610,000 | 621,523 | 0 | (5,667) | 0 | 0 | 4.000 | 3.207 | JJ | 12,200 | 25,741 | 02/22/2018 | 07/01/2042 |
| 880461-NP-9 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 334,595 | 99.4180 | 308,196 | 310,000 | 319,560 | 0 | (3,930) | 0 | 0 | 4.000 | 3.243 | JJ | 6,200 | 12,800 | 02/22/2018 | 01/01/2042 |
| 880461-PS-1 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 287,509 | 94.4540 | 273,917 | 290,000 | 288,134 | 0 | 115 | 0 | 0 | 3.700 | 3.765 | JJ | 5,365 | 10,730 | 02/22/2018 | 07/01/2036 |
| 880461-SC-3 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | | 2 | 1.B FE | 1,191,054 | 99.7060 | 1,086,795 | 1,090,000 | 1,122,937 | 0 | (17,212) | 0 | 0 | 4.000 | 2.940 | JJ | 21,800 | 45,305 | 11/09/2017 | 07/01/2048 |
| 88275A-CW-8 | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF | | | 4 | 1.A FE | 6,883,221 | 98.1550 | 6,689,333 | 6,815,071 | 6,837,219 | 0 | (3,380) | 0 | 0 | 3.450 | 3.376 | MON | 20,246 | 257,979 | 12/03/2015 | 01/01/2032 |
| 88275F-NV-7 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | | 2 | 1.B FE | 1,013,444 | 92.8550 | 928,550 | 1,000,000 | 1,001,733 | 0 | (2,632) | 0 | 0 | 3.125 | 2.860 | MS | 10,417 | 31,414 | 02/22/2018 | 03/01/2046 |
| 88275F-NW-5 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | | 2 | 1.B FE | 2,100,000 | 92.3050 | 1,938,405 | 2,100,000 | 2,100,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 21,000 | 63,894 | 01/15/2016 | 03/01/2046 |
| 88275F-PA-1 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | | 2 | 1.B FE | 987,820 | 93.1120 | 947,308 | 1,017,385 | 992,376 | 0 | 691 | 0 | 0 | 3.100 | 3.264 | MON | 2,628 | 31,616 | 02/22/2018 | 09/01/2047 |
| 88275F-SC-4 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | | 2 | 1.B FE | 515,000 | 80.6660 | 415,430 | 515,000 | 515,000 | 0 | 0 | 0 | 0 | 2.150 | 2.150 | MS | 3,691 | 11,073 | 06/12/2020 | 09/01/2035 |
| 88275L-AC-0 | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF | | | | 1.A FE | 2,370,958 | 77.9060 | 1,847,119 | 2,370,958 | 2,370,958 | 0 | 0 | 0 | 0 | 2.300 | 2.322 | MON | 9,240 | 55,283 | 06/12/2020 | 07/01/2037 |
| 88275L-AD-8 | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF | | | | 1.A FE | 2,370,958 | 77.9060 | 1,847,119 | 2,370,958 | 2,370,958 | 0 | 0 | 0 | 0 | 2.300 | 2.322 | MON | 9,240 | 55,289 | 06/12/2020 | 07/01/2037 |
| 91743P-DD-4 | UTAH HSG CORP - RMBS | | | | 1.B FE | 1,182,765 | 92.3880 | 1,046,780 | 1,133,025 | 1,178,752 | 0 | (1,095) | 0 | 0 | 3.500 | 3.260 | MON | 7,491 | 39,656 | 02/07/2020 | 02/21/2050 |
| 91743P-DE-2 | UTAH HSG CORP - RMBS | | | | 1.B FE | 1,342,441 | 93.8690 | 1,215,140 | 1,294,506 | 1,338,733 | 0 | (1,048) | 0 | 0 | 3.500 | 3.305 | MON | 1,259 | 45,308 | 03/13/2020 | 03/21/2050 |
| 924190-FR-7 | VERMONT HSG FIN AGY - RMBS | | | 2 | 1.B FE | 110,715 | 99.8200 | 104,811 | 105,000 | 105,000 | 0 | (225) | 0 | 0 | 4.000 | 3.432 | MN | 700 | 4,200 | 07/12/2013 | 11/01/2043 |
| 924190-HG-9 | VERMONT HSG FIN AGY - RMBS | | | 2 | 1.B FE | 119,866 | 99.6390 | 114,585 | 115,000 | 115,813 | 0 | (1,801) | 0 | 0 | 3.750 | 2.883 | MN | 719 | 4,313 | 05/08/2018 | 11/01/2045 |
| 924190-MD-0 | VERMONT HSG FIN AGY - RMBS | | | 2 | 1.B FE | 676,758 | 99.4120 | 631,266 | 635,000 | 647,671 | 0 | (6,731) | 0 | 0 | 4.000 | 3.257 | MN | 4,233 | 25,400 | 03/09/2017 | 11/01/2047 |
| 924190-NA-5 | VERMONT HSG FIN AGY - RMBS | | | 2 | 1.B FE | 517,459 | 99.5250 | 477,720 | 480,000 | 492,132 | 0 | (7,777) | 0 | 0 | 4.000 | 3.061 | MN | 3,200 | 19,200 | 10/20/2017 | 05/01/2048 |
| 92812U-Q4-3 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R | | | 4 | 1.A FE | 3,036,881 | 92.1590 | 2,798,759 | 3,036,881 | 3,036,881 | 0 | 0 | 0 | 0 | 3.500 | 3.479 | MON | 8,858 | 106,291 | 11/21/2014 | 10/25/2037 |
| 92812U-Q5-0 | VASHSG 2015 SERIES A A - RMBS | | | 4 | 1.A FE | 2,954,638 | 92.8260 | 2,742,673 | 2,954,638 | 2,957,620 | 0 | (365) | 0 | 0 | 3.250 | 3.223 | MON | 8,002 | 95,873 | 10/29/2015 | 06/25/2042 |
| 92812U-Q7-6 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R | | | | 1.A FE | 6,168,666 | 88.7380 | 5,473,950 | 6,168,666 | 6,168,666 | 0 | 0 | 0 | 0 | 2.950 | 2.950 | MON | 3,033 | 181,976 | 10/22/2019 | 10/25/2049 |
| 92812U-R3-4 | VASHSG 2022 SERIES A A - CMO/RMBS | | | 4 | 1.A FE | 1,839,615 | 80.5980 | 1,482,693 | 1,839,615 | 1,839,615 | 0 | 0 | 0 | 0 | 2.875 | 2.865 | MON | 4,407 | 52,889 | 02/03/2022 | 02/25/2052 |
| 92812V-CT-1 | VIRGINIA ST HSG DEV AUTH - RMBS | | | 2 | 1.B FE | 1,987,519 | 100.0170 | 1,995,339 | 1,995,000 | 1,990,896 | 0 | 429 | 0 | 0 | 3.375 | 3.404 | MS | 22,444 | 67,331 | 03/19/2015 | 03/01/2032 |
| 92812V-MA-1 | VIRGINIA ST HSG DEV AUTH - RMBS | | | 4 | 1.A FE | 626,572 | 95.6840 | 607,752 | 635,166 | 658,913 | 0 | (1,233) | 0 | 0 | 3.125 | 2.770 | MON | 1,654 | 19,849 | 02/22/2018 | 11/25/2039 |
| 93978P-ML-8 | WASHINGTON ST HSG FIN COMMN MULTIFAMILY | | | 2 | 1.B FE | 1,267,500 | 99.6580 | 1,295,554 | 1,300,000 | 1,285,187 | 0 | 1,982 | 0 | 0 | 3.500 | 3.699 | JJ | 22,750 | 45,500 | 06/06/2013 | 07/01/2030 |
| 93978T-VD-8 | WASHINGTON ST HSG FIN COMMN - RMBS | | | 2 | 1.A FE | 211,510 | 99.3180 | 198,636 | 200,000 | 202,489 | 0 | (2,241) | 0 | 0 | 3.500 | 2.962 | JD | 583 | 7,000 | 10/20/2016 | 12/01/2046 |
| 93978T-VL-0 | WASHINGTON ST HSG FIN COMMN - RMBS | | | 2 | 1.A FE | 2,390,000 | 97.8040 | 2,337,516 | 2,390,000 | 2,389,966 | 0 | (9) | 0 | 0 | 3.050 | 3.050 | JD | 6,075 | 72,895 | 10/20/2016 | 12/01/2031 |
| 93978T-WE-5 | WASHINGTON ST HSG FIN COMMN - RMBS | | | 2 | 1.A FE | 334,873 | 99.4840 | 313,375 | 315,000 | 321,344 | 0 | (4,077) | 0 | 0 | 4.000 | 3.270 | JD | 1,050 | 12,600 | 02/22/2018 | 06/01/2039 |
| 95662M-2A-7 | WEST VIRGINIA ST HSG DEV FD - RMBS | | | 2 | 1.A FE | 600,000 | 100.0730 | 600,438 | 600,000 | 599,984 | 0 | (8) | 0 | 0 | 3.700 | 3.700 | MN | 3,700 | 22,200 | 05/01/2015 | 11/01/2029 |
| 95662M-4E-7 | WEST VIRGINIA ST HSG DEV FD - RMBS | | | 2 | 1.A FE | 1,700,000 | 100.1620 | 1,702,754 | 1,700,000 | 1,699,995 | 0 | (12) | 0 | 0 | 3.700 | 3.699 | MN | 10,483 | 62,900 | 03/10/2017 | 11/01/2032 |
| 97689Q-BZ-8 | WISCONSIN HSG & ECONOMIC DEV AUTH HOME O | | | 2 | 1.C FE | 657,778 | 99.6960 | 623,100 | 625,000 | 631,997 | 0 | (14,976) | 0 | 0 | 4.000 | 3.014 | MS | 8,333 | 25,000 | 10/24/2019 | 09/01/2045 |
| 97689Q-DD-5 | WISCONSIN HSG & ECONOMIC DEV AUTH HOME O | | | 2 | 1.C FE | 263,581 | 99.0760 | 252,644 | 255,000 | 256,848 | 0 | (2,568) | 0 | 0 | 3.500 | 3.050 | MS | 2,975 | 8,925 | 02/22/2018 | 03/01/2046 |
| 97689Q-EK-8 | WISCONSIN HSG & ECONOMIC DEV AUTH HOME O | | | 2 | 1.C FE | 3,042,211 | 96.6420 | 3,073,216 | 3,180,000 | 3,089,895 | 0 | 8,798 | 0 | 0 | 3.000 | 3.380 | MS | 31,800 | 95,400 | 02/22/2018 | 09/01/2032 |
| 976904-L3-4 | WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE | | | 2 | 1.D FE | 2,000,000 | 98.1470 | 1,962,940 | 2,000,000 | 1,999,968 | 0 | (2) | 0 | 0 | 3.400 | 3.400 | MN | 11,333 | 68,000 | 11/29/2017 | 11/01/2032 |
| 976904-L4-2 | WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE | | | 2 | 1.D FE | 4,000,000 | 99.6270 | 3,985,080 | 4,000,000 | 3,999,921 | 0 | (5) | 0 | 0 | 3.750 | 3.750 | MN | 25,000 | 150,000 | 11/29/2017 | 11/01/2037 |
| 98322Q-HV-2 | WYOMING CMNTY DEV AUTH HSG REV - RMBS | | | 2 | 1.B FE | 104,562 | 99.4710 | 99,471 | 100,000 | 100,111 | 0 | (497) | 0 | 0 | 3.000 | 2.729 | JD | 250 | 3,344 | 01/07/2015 | 12/01/2044 |
| 98322Q-PK-7 | WYOMING CMNTY DEV AUTH HSG REV - RMBS | | | 2 | 1.B FE | 1,590,000 | 95.2890 | 1,515,095 | 1,590,000 | 1,589,981 | 0 | (8) | 0 | 0 | 3.400 | 3.400 | JD | 4,505 | 54,060 | 11/08/2017 | 12/01/2037 |
| 0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 390,316,200 | XXX | 374,039,143 | 392,414,779 | 388,320,824 | 0 | (393,316) | 0 | 0 | XXX | XXX | XXX | 2,516,944 | 12,690,814 | XXX | XXX |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 490,898,737 | XXX | 473,083,602 | 493,144,098 | 487,927,623 | 0 | (314,026) | 0 | 0 | XXX | XXX | XXX | 3,098,261 | 15,986,791 | XXX | XXX |
| 00084D-BA-7 | ABN AMRO BANK NV | | C | 2 | 2.A FE | 3,000,000 | 102.1691 | 3,065,073 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 6.339 | 6.335 | MS | 54,410 | 0 | 09/11/2023 | 09/18/2027 |
| 008252-AP-3 | AFFILIATED MANAGERS GROUP INC | | | 1,2 | 1.G FE | 4,997,850 | 88.3189 | 4,415,945 | 5,000,000 | 4,998,563 | 0 | 197 | 0 | 0 | 3.300 | 3.305 | JD | 7,333 | 165,000 | 06/02/2020 | 06/15/2030 |
| 013092-AF-8 | ALBERTSONS COMPANIES INC | | | 1,2 | 3.C FE | 2,325,000 | 94.0000 | 2,350,000 | 2,500,000 | 2,350,000 | 41,982 | 42,393 | 0 | 0 | 3.250 | 5.228 | MS | 23,924 | 81,250 | 03/24/2022 | 03/15/2026 |
| 01748T-AC-5 | ALLEGION US HOLDING COMPANY INC | | C | 1,2 | 2.B FE | 1,499,970 | 102.0646 | 1,530,969 | 1,500,000 | 1,499,998 | 0 | 0 | 0 | 0 | 5.411 | 5.411 | JJ | 40,583 | 83,194 | 06/07/2022 | 07/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 01882Y-AE-6 | ALLIANT ENERGY FINANCE LLC | | | 1,2 | 2.B FE | 2,995,440 | 103.8471 | 3,115,413 | 3,000,000 | 2,995,467 | 0 | 27 | 0 | 0 | 5.950 | 5.985 | MS | 25,288 | 0 | 11/07/2023 | 03/30/2029 |
| 02361D-BA-7 | AMEREN ILLINOIS CO | SD | | 1,2 | 1.F FE | 2,990,880 | 101.9043 | 3,057,129 | 3,000,000 | 2,991,315 | 0 | 435 | 0 | 0 | 4.950 | 4.989 | JD | 12,375 | 74,663 | 05/23/2023 | 06/01/2033 |
| 02665W-EB-3 | AMERICAN HONDA FINANCE CORP | SD | | 1 | 1.G FE | 4,988,750 | 90.1335 | 4,506,675 | 5,000,000 | 4,991,743 | 0 | 1,532 | 0 | 0 | 2.250 | 2.285 | JJ | 52,813 | 112,500 | 01/11/2022 | 01/12/2029 |
| 02665W-EM-9 | AMERICAN HONDA FINANCE CORP | SD | | 1 | 1.G FE | 374,835 | 103.0343 | 386,379 | 375,000 | 374,870 | 0 | 31 | 0 | 0 | 5.125 | 5.134 | JJ | 9,289 | 0 | 07/05/2023 | 07/07/2028 |
| 02665W-EM-9 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 624,725 | 103.0343 | 643,964 | 625,000 | 624,749 | 0 | 28 | 0 | 0 | 5.125 | 5.135 | JJ | 15,482 | 0 | 07/05/2023 | 07/07/2028 |
| 02665W-ER-8 | AMERICAN HONDA FINANCE CORP | SD | | 1 | 1.G FE | 4,994,350 | 106.4782 | 5,323,910 | 5,000,000 | 4,994,615 | 0 | 265 | 0 | 0 | 5.850 | 5.868 | AO | 70,688 | 0 | 10/02/2023 | 10/04/2030 |
| 02772A-AA-7 | AMERICAN NATIONAL GROUP LLC | | | 1,2 | 2.B FE | 1,500,000 | 96.4509 | 1,446,764 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 6.144 | 6.144 | JD | 4,608 | 92,160 | 06/06/2022 | 06/13/2032 |
| 03666H-AC-5 | ANTARES HOLDINGS LP | | | 1 | 2.B FE | 3,457,860 | 93.0000 | 3,255,000 | 3,500,000 | 3,481,639 | 0 | 8,455 | 0 | 0 | 3.950 | 4.221 | JJ | 63,749 | 138,250 | 01/21/2021 | 07/15/2026 |
| 03666H-AF-8 | ANTARES HOLDINGS LP | | | 1,2 | 2.B FE | 998,620 | 103.3537 | 1,033,537 | 1,000,000 | 998,709 | 0 | 89 | 0 | 0 | 7.950 | 7.984 | FA | 30,917 | 0 | 08/08/2023 | 08/11/2028 |
| 03761U-AG-1 | MIDCAP FINANCIAL INVESTMENT CORP | | | 1 | 2.C FE | 1,238,038 | 97.5508 | 1,219,385 | 1,250,000 | 1,248,275 | 0 | 1,391 | 0 | 0 | 5.250 | 5.373 | MS | 21,510 | 65,625 | 02/24/2015 | 03/03/2025 |
| 03761U-AH-9 | MIDCAP FINANCIAL INVESTMENT CORP | | | 1,2 | 2.C FE | 3,994,880 | 91.3189 | 3,652,756 | 4,000,000 | 3,997,256 | 0 | 998 | 0 | 0 | 4.500 | 4.529 | JJ | 82,500 | 180,000 | 07/09/2021 | 07/16/2026 |
| 03770D-B#-9 | APOLLO DEBT SOLUTIONS BDC | | | | 2.C FE | 3,000,000 | 100.0000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 8.620 | 8.629 | JJ | 66,805 | 0 | 09/28/2023 | 09/28/2028 |
| 03770D-B@-1 | APOLLO DEBT SOLUTIONS BDC | | | | 2.C FE | 3,000,000 | 100.0000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 8.540 | 8.554 | JJ | 66,185 | 0 | 09/28/2023 | 09/28/2026 |
| 037833-EN-6 | APPLE INC | SD | | 1,2 | 1.B FE | 2,996,280 | 95.4500 | 2,863,500 | 3,000,000 | 2,996,982 | 0 | 491 | 0 | 0 | 3.250 | 3.270 | FA | 38,729 | 97,500 | 08/01/2022 | 08/08/2029 |
| 03881N-AA-5 | ARBOR REALTY SR, INC. | | | | 1.F PL | 5,000,000 | 85.2367 | 4,261,835 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.002 | JD | 125,694 | 125,000 | 12/17/2021 | 12/30/2028 |
| 038923-AJ-7 | ARBOR REALTY TRUST INC | | | 1 | 1.F PL | 2,500,000 | 99.5370 | 2,488,425 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | AO | 35,938 | 143,750 | 03/22/2019 | 04/01/2024 |
| 038923-AL-2 | ARBOR REALTY TRUST INC | | | 1 | 1.F PL | 2,400,000 | 97.9445 | 2,350,668 | 2,400,000 | 2,400,000 | 0 | 0 | 0 | 0 | 4.750 | 4.751 | AO | 28,500 | 114,000 | 10/10/2019 | 10/15/2024 |
| 038923-AX-6 | ARBOR REALTY TRUST INC | | | | 1.F PL | 2,000,000 | 89.0000 | 1,780,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.503 | MS | 30,000 | 90,000 | 08/31/2021 | 09/01/2026 |
| 038923-BA-5 | ARBOR REALTY TRUST INC | | | | 1.F Z | 5,578,045 | 101.5180 | 6,131,687 | 6,040,000 | 5,764,821 | 0 | 152,292 | 0 | 0 | 7.500 | 10.698 | FA | 188,750 | 447,967 | 10/06/2022 | 08/01/2025 |
| 039482-AE-4 | ARCHER-DANIELS-MIDLAND CO | SD | | 1,2 | 1.F FE | 2,972,220 | 99.5600 | 2,986,800 | 3,000,000 | 2,973,723 | 0 | 1,503 | 0 | 0 | 4.500 | 4.614 | FA | 51,000 | 49,500 | 03/29/2023 | 08/15/2033 |
| 03990B-AA-9 | ARES MANAGEMENT CORP | | | 1,2 | 2.A FE | 6,986,140 | 104.4447 | 7,311,129 | 7,000,000 | 6,986,482 | 0 | 342 | 0 | 0 | 6.375 | 6.422 | MN | 63,219 | 0 | 11/07/2023 | 11/10/2028 |
| 04010L-AV-5 | ARES CAPITAL CORP | | | 1,2 | 2.C FE | 1,992,420 | 97.7129 | 1,954,258 | 2,000,000 | 1,998,652 | 0 | 1,104 | 0 | 0 | 4.250 | 4.310 | MS | 28,333 | 85,000 | 01/08/2018 | 03/01/2025 |
| 04015K-AB-6 | ARES FINANCE CO II LLC | | | 1,2 | 2.A FE | 2,993,130 | 88.9085 | 2,667,255 | 3,000,000 | 2,995,316 | 0 | 642 | 0 | 0 | 3.250 | 3.277 | JD | 4,333 | 97,500 | 06/10/2020 | 06/15/2030 |
| 04019V-AA-0 | ARES PBN FINANCE CO LLC | | | | 1.G PL | 15,000,000 | 91.3210 | 13,698,150 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 4.250 | 4.250 | JAJO | 134,583 | 637,500 | 09/21/2021 | 10/15/2036 |
| 04316J-AF-6 | ARTHUR J. GALLAGHER & CO. | | | 1,2 | 2.B FE | 4,990,250 | 108.9462 | 5,447,310 | 5,000,000 | 4,990,009 | 0 | (241) | 0 | 0 | 6.500 | 6.528 | FA | 53,264 | 0 | 10/30/2023 | 02/15/2034 |
| 04685A-2K-6 | ATHENE GLOBAL FUNDING | SD | | | 1.E FE | 3,959,449 | 93.0991 | 4,147,565 | 4,455,000 | 4,098,412 | 0 | 111,159 | 0 | 0 | 2.950 | 6.038 | MN | 17,888 | 131,423 | 09/30/2022 | 11/12/2026 |
| 04685A-2V-2 | ATHENE GLOBAL FUNDING | SD | | | 1.E FE | 1,185,926 | 88.9584 | 1,289,897 | 1,450,000 | 1,236,590 | 0 | 42,895 | 0 | 0 | 2.500 | 6.543 | MS | 9,767 | 36,250 | 10/21/2022 | 03/24/2028 |
| 04685A-3C-3 | ATHENE GLOBAL FUNDING | SD | | | 1.E FE | 13,116,423 | 86.0332 | 14,272,908 | 16,590,000 | 13,749,063 | 0 | 513,985 | 0 | 0 | 1.985 | 6.306 | FA | 120,748 | 329,312 | 10/13/2022 | 08/19/2028 |
| 04685A-3D-1 | ATHENE GLOBAL FUNDING | SD | | | 1.E FE | 5,659,667 | 90.1726 | 6,100,176 | 6,765,000 | 5,969,594 | 0 | 257,935 | 0 | 0 | 1.730 | 6.466 | AO | 28,934 | 117,035 | 10/13/2022 | 10/02/2026 |
| 04685A-3E-9 | ATHENE GLOBAL FUNDING | SD | | | 1.E FE | 750,270 | 81.3099 | 813,099 | 1,000,000 | 777,536 | 0 | 21,782 | 0 | 0 | 2.646 | 6.319 | AO | 6,395 | 26,460 | 09/26/2022 | 10/04/2031 |
| 053332-BH-4 | AUTOZONE INC | | | 1,2 | 2.B FE | 4,986,850 | 111.0712 | 5,553,560 | 5,000,000 | 4,987,057 | 0 | 207 | 0 | 0 | 6.550 | 6.586 | MN | 60,042 | 0 | 10/19/2023 | 11/01/2033 |
| 053611-AN-9 | AVERY DENNISON CORP | | | 1,2 | 2.B FE | 1,991,140 | 105.5742 | 2,111,484 | 2,000,000 | 1,991,676 | 0 | 536 | 0 | 0 | 5.750 | 5.809 | MS | 33,861 | 57,500 | 03/06/2023 | 03/15/2033 |
| 053807-AV-5 | AVNET INC | | | 1,2 | 2.C FE | 1,999,820 | 98.8958 | 1,977,916 | 2,000,000 | 1,999,872 | 0 | 12 | 0 | 0 | 5.500 | 5.501 | JD | 9,167 | 110,000 | 05/12/2022 | 06/01/2032 |
| 053807-AW-3 | AVNET INC | | | 1,2 | 2.C FE | 1,994,460 | 103.4112 | 2,068,224 | 2,000,000 | 1,995,275 | 0 | 815 | 0 | 0 | 6.250 | 6.315 | MS | 36,806 | 64,583 | 03/06/2023 | 03/15/2028 |
| 05565E-CF-0 | BMW US CAPITAL LLC | SD | | 1,2 | 1.F FE | 2,495,750 | 103.2350 | 2,580,875 | 2,500,000 | 2,495,993 | 0 | 243 | 0 | 0 | 5.150 | 5.171 | FA | 50,069 | 0 | 08/08/2023 | 08/11/2033 |
| 05568Y-AA-6 | BNSF 2007-1 PTC - ABS | | | 1 | 1.C FE | 297,034 | 99.8018 | 296,446 | 297,034 | 297,072 | 0 | (113) | 0 | 0 | 5.996 | 5.900 | AO | 4,453 | 17,810 | 06/11/2007 | 04/01/2024 |
| 05580M-79-3 | B RILEY FINANCIAL INC | | | 1,2 | 2.A PL | 7,000,000 | 15.8500 | 4,438,000 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 5.000 | 0.050 | JAJO | 59,306 | 350,000 | 12/01/2021 | 12/31/2026 |
| 05580M-81-9 | B RILEY FINANCIAL INC | | | 1,2 | 2.A PL | 3,000,000 | 13.4000 | 1,608,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.250 | 0.053 | JAJO | 26,688 | 157,500 | 08/04/2021 | 08/31/2028 |
| 05580M-83-5 | B RILEY FINANCIAL INC | | | 2 | 2.A PL | 10,000,000 | 15.5600 | 6,224,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 6.000 | 0.060 | JAJO | 101,667 | 600,000 | 01/21/2021 | 01/31/2028 |
| 05969A-AA-3 | BANCORP INC | | | 2 | 2.B FE | 2,000,000 | 91.8352 | 1,836,704 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.750 | 4.749 | MS | 27,972 | 95,000 | 08/10/2020 | 08/15/2025 |
| 05971J-AA-0 | CADENCE BANK | | | 2,5 | 2.B FE | 5,000,000 | 94.1402 | 4,707,010 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | MN | 23,490 | 206,250 | 11/13/2019 | 11/20/2029 |
| 06406R-BM-8 | BANK OF NEW YORK MELLON CORP | SD | | 1,2,5 | 1.F FE | 3,000,000 | 106.0610 | 3,181,830 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.834 | 5.834 | AO | 32,087 | 175,020 | 10/18/2022 | 10/25/2033 |
| 06406R-BU-0 | BANK OF NEW YORK MELLON CORP | | | 1,2,5 | 1.E FE | 5,000,000 | 110.7365 | 5,536,825 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 6.474 | 6.476 | AO | 59,345 | 0 | 10/18/2023 | 10/25/2034 |
| 06652K-AB-9 | BANKUNITED INC | | | 2 | 2.C FE | 1,980,740 | 92.1505 | 1,843,010 | 2,000,000 | 1,986,483 | 0 | 1,722 | 0 | 0 | 5.125 | 5.250 | JD | 5,694 | 102,500 | 06/04/2020 | 06/11/2030 |
| 06652V-AA-7 | BANNER CORP | | | 2,5 | 2.B FE | 1,000,000 | 91.8144 | 918,144 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.001 | JD | 25,139 | 25,000 | 06/25/2020 | 06/30/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 06738E-CJ-2 | BARCLAYS PLC | | C | 1,2,5 | 2.A FE | 3,000,000 | 102.8867 | 3,086,601 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 6.496 | 6.502 | MS | 58,464 | 0 | 09/06/2023 | 09/13/2027 |
| 07330M-AC-1 | TRUIST BANK | SD | | 2 | 1.F FE | 2,000,000 | 92.7220 | 1,854,440 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.636 | 2.636 | MS | 15,230 | 52,720 | 09/09/2019 | 09/17/2029 |
| 084664-CZ-2 | BERKSHIRE HATHAWAY FINANCE CORP | SD | | 1,2 | 1.C FE | 4,947,450 | 94.3034 | 4,715,170 | 5,000,000 | 4,965,589 | 0 | 10,174 | 0 | 0 | 2.300 | 2.525 | MS | 33,861 | 115,000 | 03/09/2022 | 03/15/2027 |
| 08576P-AK-7 | BERRY GLOBAL INC | | | 1,2 | 2.C FE | 2,972,880 | 100.7500 | 3,022,500 | 3,000,000 | 2,976,564 | 0 | 3,684 | 0 | 0 | 5.500 | 5.708 | AO | 34,833 | 89,375 | 03/27/2023 | 04/15/2028 |
| 090572-AR-9 | BIO RAD LABORATORIES INC | | | 1,2 | 2.B FE | 4,989,600 | 94.8527 | 4,742,635 | 5,000,000 | 4,993,222 | 0 | 1,970 | 0 | 0 | 3.300 | 3.345 | MS | 48,583 | 165,000 | 02/23/2022 | 03/15/2027 |
| 092533-A#-5 | BLACKROCK CAP INVT CORP A 5.820 12/09/20 | | | | 2.C PL | 6,000,000 | 97.0740 | 5,824,440 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 5.820 | 5.820 | JD | 21,340 | 349,200 | 04/21/2022 | 12/09/2025 |
| 09259E-AB-4 | BLACKROCK TCP CAPITAL CORP | | | 1 | 2.C FE | 11,990,260 | 92.1803 | 11,061,636 | 12,000,000 | 11,997,211 | 0 | 1,218 | 0 | 0 | 2.850 | 2.861 | FA | 134,900 | 342,000 | 08/18/2021 | 02/09/2026 |
| 09260M-AA-5 | BDIVAI 1 A - CDO | | | 4 | 1.F FE | 8,781,000 | 86.2960 | 7,577,652 | 8,781,000 | 8,781,000 | 0 | 0 | 0 | 0 | 5.250 | 5.249 | MN | 58,906 | 461,003 | 05/21/2019 | 05/15/2039 |
| 09260M-AC-1 | BDIVAI 1 B - CDO | | | 4 | 2.B FE | 2,631,000 | 90.0740 | 2,369,847 | 2,631,000 | 2,631,000 | 0 | 0 | 0 | 0 | 6.250 | 6.249 | MN | 21,011 | 164,438 | 05/21/2019 | 05/15/2039 |
| 09261H-AD-9 | BLACKSTONE PRIVATE CREDIT FUND | | | 1,2 | 2.C FE | 8,599,220 | 90.3924 | 9,039,240 | 10,000,000 | 8,974,259 | 0 | 299,893 | 0 | 0 | 2.625 | 6.456 | JD | 11,667 | 262,500 | 10/14/2022 | 12/15/2026 |
| 09261H-AP-2 | BLACKSTONE PRIVATE CREDIT FUND | | | 1 | 2.C FE | 9,999,400 | 96.4340 | 9,643,400 | 10,000,000 | 9,999,828 | 0 | 171 | 0 | 0 | 2.700 | 2.702 | JJ | 124,500 | 270,000 | 01/10/2022 | 01/15/2025 |
| 09261H-B*-7 | BLACKSTONE PRIVATE CREDIT FUND 7.49 10/1 | | | | 2.C FE | 4,937,850 | 98.9571 | 4,947,855 | 5,000,000 | 4,950,971 | 0 | 10,778 | 0 | 0 | 7.490 | 7.795 | AO | 83,222 | 374,500 | 10/11/2022 | 10/11/2027 |
| 09261L-AC-2 | BLACKSTONE SECURED LENDING FUND | | | 1,2 | 2.C FE | 10,974,240 | 95.1497 | 10,466,467 | 11,000,000 | 10,989,625 | 0 | 4,372 | 0 | 0 | 3.625 | 3.670 | JJ | 183,868 | 398,750 | 11/23/2020 | 01/15/2026 |
| 09261X-AD-4 | BLACKSTONE SECURED LENDING FUND | | | 1,2 | 2.C FE | 2,963,910 | 88.0501 | 2,641,503 | 3,000,000 | 2,979,196 | 0 | 6,349 | 0 | 0 | 2.125 | 2.357 | FA | 24,083 | 63,750 | 07/20/2021 | 02/15/2027 |
| 09261X-AG-7 | BLACKSTONE SECURED LENDING FUND | | | 1,2 | 2.C FE | 3,238,410 | 86.3791 | 3,455,164 | 4,000,000 | 3,386,323 | 0 | 106,601 | 0 | 0 | 2.850 | 6.678 | MS | 28,817 | 114,000 | 08/05/2022 | 09/30/2028 |
| 093662-AJ-3 | BLOCK FINANCIAL LLC | | | 1,2 | 2.C FE | 4,976,850 | 89.0088 | 4,450,440 | 5,000,000 | 4,984,669 | 0 | 3,146 | 0 | 0 | 2.500 | 2.572 | JJ | 57,639 | 125,000 | 06/22/2021 | 07/15/2028 |
| 09581#-AA-2 | BLUE OWL GP STAKES V A-1 A | | | 2 | 1.D PL | 5,988,000 | 100.0000 | 5,988,000 | 5,988,000 | 5,988,000 | 0 | 0 | 0 | 0 | 7.110 | 7.110 | MS | 134,820 | 0 | 09/07/2023 | 08/22/2043 |
| 09581#-AB-0 | BLUE OWL GP STAKES V A-2 A | | | 2 | 1.D PL | 1,497,000 | 100.0000 | 1,497,000 | 1,497,000 | 1,497,000 | 0 | 0 | 0 | 0 | 7.210 | 7.210 | MS | 34,179 | 0 | 09/07/2023 | 08/22/2043 |
| 09581@-AA-4 | BLUE OWL GP STAKES V A-1 B | | | 2 | 1.D PL | 6,012,000 | 100.0000 | 6,012,000 | 6,012,000 | 6,012,000 | 0 | 0 | 0 | 0 | 7.110 | 7.110 | MS | 135,360 | 0 | 09/07/2023 | 08/22/2043 |
| 09581@-AB-2 | BLUE OWL GP STAKES V A-2 B | | | 2 | 1.D PL | 1,503,000 | 100.0000 | 1,503,000 | 1,503,000 | 1,503,000 | 0 | 0 | 0 | 0 | 7.210 | 7.210 | FA | 34,316 | 0 | 09/07/2023 | 08/22/2043 |
| 09581J-AA-4 | BLUE OWL FINANCE LLC | | | 1,2 | 2.B FE | 2,961,900 | 82.3385 | 2,470,155 | 3,000,000 | 2,970,510 | 0 | 3,447 | 0 | 0 | 3.125 | 3.275 | JD | 5,469 | 93,750 | 06/03/2021 | 06/10/2031 |
| 09581J-AG-1 | BLUE OWL FINANCE LLC | | | 1,2 | 2.B FE | 4,938,250 | 87.5190 | 4,375,950 | 5,000,000 | 4,947,844 | 0 | 5,207 | 0 | 0 | 4.375 | 4.530 | FA | 82,639 | 218,750 | 02/10/2022 | 02/15/2032 |
| 10240#-AA-3 | BOWHUNTER HOLDINGS, LLC | | | | 5.B GI | 471 | 0.0100 | 471 | 4,711,519 | 471 | 150,050 | 604,744 | 5,315,792 | 0 | 14.000 | 250.000 | MON | 0 | 477,364 | 07/17/2023 | 07/17/2024 |
| 10948W-AA-1 | BRIGHTSPHERE INVESTMENT GROUP INC | | | 1 | 3.A FE | 19,447,371 | 95.8527 | 19,829,048 | 20,687,000 | 19,666,993 | 606,968 | 265,587 | 0 | 0 | 4.800 | 6.388 | JJ | 424,773 | 992,976 | 09/23/2022 | 07/27/2026 |
| 11042A-AA-2 | BRITISH AIRWAYS PASS THROUGH TRUST 2013- | | C | 1 | 1.E FE | 492,437 | 99.0215 | 486,807 | 491,617 | 491,668 | 0 | (74) | 0 | 0 | 4.625 | 4.623 | MJSD | 695 | 22,737 | 06/26/2013 | 12/20/2025 |
| 11135F-BE-0 | BROADCOM INC | | | 1,2 | 2.C FE | 997,430 | 89.5622 | 895,622 | 1,000,000 | 998,463 | 0 | 354 | 0 | 0 | 1.950 | 1.989 | FA | 7,367 | 19,500 | 01/04/2021 | 02/15/2028 |
| 11135F-BL-4 | BROADCOM INC | | | 1,2 | 2.C FE | 6,066,420 | 87.0655 | 5,223,930 | 6,000,000 | 6,054,504 | 0 | (4,475) | 0 | 0 | 3.469 | 3.363 | AO | 43,941 | 208,140 | 03/31/2021 | 04/15/2034 |
| 11271L-AK-8 | BROOKFIELD FINANCE INC | | | 1,2 | 1.G FE | 7,000,000 | 106.6503 | 7,465,521 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 6.350 | 6.349 | JJ | 33,338 | 0 | 11/27/2023 | 01/05/2034 |
| 11271R-AA-7 | BROOKFIELD FINANCE LLC | | | 1,2 | 1.G FE | 398,968 | 99.5844 | 398,338 | 400,000 | 399,964 | 0 | 213 | 0 | 0 | 4.000 | 4.009 | AO | 4,000 | 19,357 | 03/07/2017 | 04/01/2024 |
| 114259-AX-2 | BROOKLYN UNION GAS CO | | | 1,2 | 2.A FE | 2,000,000 | 104.9380 | 2,098,760 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.388 | 6.388 | MS | 37,618 | 0 | 09/12/2023 | 09/15/2033 |
| 115637-AU-4 | BROWN-FORMAN CORP | SD | | 1,2 | 1.G FE | 9,970,400 | 101.8966 | 10,189,660 | 10,000,000 | 9,972,694 | 0 | 2,294 | 0 | 0 | 4.750 | 4.787 | AO | 100,278 | 266,528 | 03/21/2023 | 04/15/2033 |
| 118230-AN-1 | BUCKEYE PARTNERS LP | | | 1,2 | 3.C FE | 510,314 | 98.1250 | 588,750 | 600,000 | 588,750 | 495 | 12,255 | 0 | 0 | 4.350 | 6.609 | AO | 5,510 | 26,100 | 12/15/2015 | 10/15/2024 |
| 12760@-AA-1 | CGA Capital Series 2020-CTL-10 | | | | 1.A | 8,131,040 | 90.1400 | 7,329,320 | 8,131,040 | 8,131,040 | 0 | 0 | 0 | 0 | 2.487 | 2.487 | MON | 11,796 | 201,707 | 03/03/2021 | 03/10/2031 |
| 12771*-AA-0 | CIOPS CONSOLIDATED HOLDINGS, LLC | | | | 2.A PL | 11,000,000 | 99.2760 | 10,920,360 | 11,000,000 | 11,000,000 | 0 | 0 | 0 | 0 | 8.200 | 8.200 | JJ | 425,944 | 451,000 | 01/11/2023 | 01/11/2026 |
| 13323N-AA-0 | CORNERSTONE BUILDING BRANDS INC | | | 1,2 | 4.B FE | 3,645,920 | 101.6250 | 4,065,000 | 4,000,000 | 3,711,119 | 18,430 | 46,651 | 0 | 0 | 8.750 | 10.790 | JJ | 161,389 | 340,278 | 07/21/2022 | 08/01/2028 |
| 134999-ZD-6 | CRANEMERE UK HLDGS | | D | | 5.B GI | 1,308,582 | 98.5122 | 1,289,113 | 1,308,582 | 1,289,113 | 25,971 | 0 | 0 | 0 | 12.500 | 12.575 | DEC | 447 | 308,971 | 12/31/2022 | 06/30/2024 |
| 136385-AV-3 | CANADIAN NATURAL RESOURCES LTD | | | 1,2 | 2.A FE | 1,894,970 | 98.2816 | 1,965,632 | 2,000,000 | 1,985,548 | 0 | 12,722 | 0 | 0 | 3.900 | 4.591 | FA | 32,500 | 78,000 | 08/21/2015 | 02/01/2025 |
| 138616-AM-9 | CANTOR FITZGERALD LP | | | 1,2 | 2.C FE | 4,990,300 | 102.3051 | 5,115,255 | 5,000,000 | 4,990,390 | 0 | 90 | 0 | 0 | 7.200 | 7.247 | JD | 19,000 | 0 | 12/05/2023 | 12/12/2028 |
| 14040H-CS-2 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.A FE | 3,000,000 | 98.0441 | 2,941,323 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.927 | 4.929 | MN | 20,940 | 147,810 | 05/05/2022 | 05/10/2028 |
| 14040H-CV-5 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.A FE | 5,000,000 | 97.8727 | 4,893,635 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.247 | 5.249 | JJ | 112,956 | 261,621 | 07/25/2022 | 07/26/2030 |
| 140501-AC-1 | CAPITAL SOUTHWEST CORP | | | 1,2 | 2.C FE | 6,988,010 | 90.3557 | 6,324,899 | 7,000,000 | 6,993,490 | 0 | 2,217 | 0 | 0 | 3.375 | 3.411 | AO | 59,063 | 236,250 | 11/04/2021 | 10/01/2026 |
| 141781-BV-5 | CARGILL INC | SD | | 1,2 | 1.F FE | 2,735,453 | 97.2095 | 2,673,261 | 2,750,000 | 2,740,095 | 0 | 2,763 | 0 | 0 | 3.625 | 3.742 | AO | 19,107 | 99,688 | 04/19/2022 | 04/22/2027 |
| 141781-CB-8 | CARGILL INC | SD | | 1,2 | 1.F FE | 1,246,363 | 100.5398 | 1,256,748 | 1,250,000 | 1,246,596 | 0 | 234 | 0 | 0 | 4.750 | 4.787 | AO | 11,050 | 29,688 | 04/17/2023 | 04/24/2033 |
| 14913R-2U-0 | CATERPILLAR FINANCIAL SERVICES CORP | SD | | 1 | 1.F FE | 5,001,650 | 92.4417 | 4,622,085 | 5,000,000 | 5,001,019 | 0 | (326) | 0 | 0 | 1.700 | 1.693 | JJ | 40,847 | 85,000 | 01/04/2022 | 01/08/2027 |
| 15089Q-AM-6 | CELANESE US HOLDINGS LLC | | | 1,2 | 2.C FE | 11,829,930 | 102.4067 | 12,288,804 | 12,000,000 | 11,868,004 | 0 | 31,495 | 0 | 0 | 6.165 | 6.513 | JJ | 341,130 | 741,855 | 10/13/2022 | 07/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 15201P-AA-7 | SOUTHSTATE CORP | | | 2,5 | 2.B FE | 2,000,000 | 94.1644 | 1,883,288 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.750 | 5.751 | JD | 9,583 | 115,000 | 05/21/2020 | 06/01/2030 |
| 161175-BJ-2 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 1,829,820 | 94.4034 | 1,888,068 | 2,000,000 | 1,858,825 | 0 | 29,005 | 0 | 0 | 3.750 | 5.696 | FA | 28,333 | 75,000 | 01/06/2023 | 02/15/2028 |
| 17259U-A*-6 | CION INVESTMENT CORPORATION 4.50 SENIOR | | | | 2.B PL | 15,000,000 | 92.7770 | 13,916,550 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | FA | 262,500 | 675,000 | 02/11/2021 | 02/11/2026 |
| 17288X-AB-0 | CITADEL LP | | | 1,2 | 2.B FE | 997,140 | 97.4210 | 974,210 | 1,000,000 | 998,399 | 0 | 401 | 0 | 0 | 4.875 | 4.923 | JJ | 22,208 | 48,750 | 09/11/2019 | 01/15/2027 |
| 17325F-BB-3 | CITIBANK NA | SD | | 1,2 | 1.E FE | 3,500,000 | 104.1097 | 3,643,840 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 5.803 | 5.803 | MS | 51,905 | 0 | 09/26/2023 | 09/29/2028 |
| 174610-BE-4 | CITIZENS FINANCIAL GROUP INC | | | 2 | 2.B FE | 2,000,000 | 91.7843 | 1,835,686 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.641 | 5.640 | MN | 12,536 | 112,820 | 05/18/2022 | 05/21/2037 |
| 20030N-ED-9 | COMCAST CORP | SD | | 1,2 | 1.G FE | 2,993,520 | 100.3512 | 3,010,536 | 3,000,000 | 2,994,523 | 0 | 1,003 | 0 | 0 | 4.550 | 4.591 | JJ | 87,967 | 0 | 05/01/2023 | 01/15/2029 |
| 20602D-AA-9 | CONCENTRIX CORP | | | 1,2 | 2.B FE | 1,998,080 | 102.4767 | 2,049,534 | 2,000,000 | 1,998,323 | 0 | 243 | 0 | 0 | 6.650 | 6.686 | FA | 55,047 | 0 | 07/19/2023 | 08/02/2026 |
| 20602D-AB-7 | CONCENTRIX CORP | | | 1,2 | 2.B FE | 1,999,580 | 102.8446 | 2,056,892 | 2,000,000 | 1,999,610 | 0 | 30 | 0 | 0 | 6.600 | 6.605 | FA | 54,633 | 0 | 07/19/2023 | 08/02/2028 |
| 20826F-BF-2 | CONOCOPHILLIPS CO | SD | | 1,2 | 1.F FE | 2,495,175 | 102.9557 | 2,573,893 | 2,500,000 | 2,495,501 | 0 | 326 | 0 | 0 | 5.050 | 5.073 | MS | 46,993 | 0 | 08/08/2023 | 09/15/2033 |
| 210518-DU-7 | CONSUMERS ENERGY CO | SD | | 1,2 | 1.E FE | 3,978,040 | 100.1318 | 4,005,272 | 4,000,000 | 3,980,187 | 0 | 2,147 | 0 | 0 | 4.625 | 4.691 | MN | 23,639 | 134,639 | 02/13/2023 | 05/15/2033 |
| 210795-QB-9 | UNITED AIRLINES 2012-2 PASS THROUGH TRUS | | | 1 | 2.B FE | 2,551,693 | 97.5169 | 2,451,559 | 2,513,984 | 2,519,777 | 0 | (6,267) | 0 | 0 | 4.000 | 3.701 | AO | 17,319 | 100,559 | 02/05/2014 | 04/29/2026 |
| 222070-AE-4 | COTY INC | | | 1,2 | 3.A FE | 2,416,100 | 98.2500 | 2,566,290 | 2,612,000 | 2,488,466 | 0 | 47,978 | 0 | 0 | 5.000 | 7.284 | AO | 27,571 | 175,822 | 06/17/2022 | 04/15/2026 |
| 225488-AA-9 | CREDIT OPPORTUNITIES PARTNERS JV LLC | | | | 2.B PL | 3,000,000 | 92.0842 | 2,762,526 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.620 | 3.620 | FA | 37,407 | 108,600 | 08/17/2021 | 08/17/2026 |
| 225655-A@-8 | CRESCENT CAPITAL BDC INC SERIES 2021A SE | | | | 2.C FE | 5,000,000 | 92.8824 | 4,644,120 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | FA | 74,444 | 200,000 | 02/17/2021 | 02/17/2026 |
| 22821C-AC-8 | CROWN CAPITAL HOLDINGS LLC | | | 1 | 2.B PL | 2,500,000 | 95.8942 | 2,397,355 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 8.000 | 8.000 | JD | 16,667 | 200,000 | 06/01/2022 | 06/01/2025 |
| 23204H-BM-9 | CUSTOMERS BANK | | | 2,5 | 2.B FE | 2,020,000 | 96.6941 | 1,933,882 | 2,000,000 | 2,002,026 | 0 | (4,014) | 0 | 0 | 6.125 | 5.909 | JD | 1,701 | 122,500 | 12/19/2018 | 06/26/2029 |
| 23338V-AS-5 | DTE ELECTRIC CO | SD | | 1,2 | 1.E FE | 3,991,680 | 104.1098 | 4,164,392 | 4,000,000 | 3,992,489 | 0 | 809 | 0 | 0 | 5.200 | 5.226 | AO | 52,000 | 120,178 | 02/27/2023 | 04/01/2033 |
| 237194-AN-5 | DARDEN RESTAURANTS INC | | | 1,2 | 2.B FE | 4,966,050 | 107.2699 | 5,363,495 | 5,000,000 | 4,966,612 | 0 | 562 | 0 | 0 | 6.300 | 6.393 | AO | 70,875 | 0 | 10/04/2023 | 10/10/2033 |
| 24422E-WA-3 | JOHN DEERE CAPITAL CORP | SD | | | 1.F FE | 4,997,150 | 92.3703 | 4,618,515 | 5,000,000 | 4,998,254 | 0 | 557 | 0 | 0 | 1.700 | 1.712 | JJ | 40,139 | 85,000 | 01/04/2022 | 01/11/2027 |
| 253393-AF-9 | DICK'S SPORTING GOODS INC | | | 1,2 | 2.C FE | 3,154,800 | 85.0255 | 3,401,020 | 4,000,000 | 3,247,260 | 0 | 70,579 | 0 | 0 | 3.150 | 6.153 | JJ | 58,100 | 126,000 | 09/01/2022 | 01/15/2032 |
| 25461L-AA-0 | DIRECTV FINANCING LLC | | | 1,2 | 3.B FE | 3,796,250 | 93.5000 | 3,740,000 | 4,000,000 | 3,723,194 | 123,867 | 34,327 | 0 | 0 | 5.875 | 7.044 | FA | 88,778 | 235,000 | 06/13/2022 | 08/15/2027 |
| 25525P-AC-1 | DIVERSIFIED HEALTHCARE TRUST | @ | | 2 | 4.B FE | 9,967,750 | 81.8750 | 10,234,375 | 12,500,000 | 9,994,965 | 0 | 27,215 | 0 | 0 | 0.000 | 12.292 | N/A | 0 | 0 | 12/19/2023 | 01/15/2026 |
| 260543-CN-1 | DOW CHEMICAL CO | | | 1,2 | 2.A FE | 4,994,950 | 98.7153 | 4,935,765 | 5,000,000 | 4,998,528 | 0 | 721 | 0 | 0 | 4.550 | 4.566 | MN | 19,590 | 227,500 | 11/28/2018 | 11/30/2025 |
| 260543-CY-7 | DOW CHEMICAL CO | | | 1,2 | 2.A FE | 2,996,940 | 101.1185 | 3,033,555 | 3,000,000 | 2,998,397 | 0 | 283 | 0 | 0 | 4.800 | 4.812 | MN | 12,400 | 144,000 | 11/28/2018 | 11/30/2028 |
| 26113*-AA-7 | Dyal Capital Partners Iv Issuer (B) - AB | | | 1,2 | 1.F PLGI | 2,450,000 | 76.4130 | 1,872,119 | 2,450,000 | 2,450,000 | 0 | 0 | 0 | 0 | 3.650 | 3.650 | FA | 32,044 | 89,425 | 02/22/2021 | 02/22/2041 |
| 26113@-AA-5 | DYAL CAP PARTNERS IV A SER A SR NT 3.65 | | | 1,2 | 1.F PLGI | 4,550,000 | 76.4130 | 3,476,792 | 4,550,000 | 4,550,000 | 0 | 0 | 0 | 0 | 3.650 | 3.650 | FA | 59,510 | 166,075 | 02/22/2021 | 02/22/2041 |
| 26444H-AQ-4 | DUKE ENERGY FLORIDA LLC | | | 1,2 | 1.F FE | 2,994,570 | 108.3128 | 3,249,384 | 3,000,000 | 2,994,641 | 0 | 71 | 0 | 0 | 5.875 | 5.899 | MN | 25,458 | 0 | 11/06/2023 | 11/15/2033 |
| 26746*-AA-2 | DYAL III ISSUER B - ABS | | | 1,2 | 1.G PLGI | 1,021,809 | 74.9863 | 766,217 | 1,021,809 | 1,021,809 | 0 | 0 | 0 | 0 | 4.400 | 4.400 | JD | 1,998 | 89,919 | 06/23/2020 | 06/15/2040 |
| 26746@-AA-0 | DYAL III ISSUER A - ABS | | | 1,2 | 1.G PLGI | 1,778,191 | 87.9110 | 1,563,226 | 1,778,191 | 1,778,191 | 0 | 0 | 0 | 0 | 4.400 | 4.400 | JD | 3,477 | 156,481 | 06/23/2020 | 06/15/2040 |
| 26845A-AA-9 | EFC - 5.875% 20MM 4/1/27 | | | 1 | 1.F PL | 6,000,000 | 94.3701 | 5,662,206 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 5.875 | 5.879 | AO | 88,125 | 352,500 | 03/28/2022 | 04/01/2027 |
| 26848*-AA-9 | EDX/GE VII CTL 3.29 01/15/2030 | | | | 2.A | 1,087,041 | 93.6511 | 1,018,025 | 1,087,041 | 1,087,041 | 0 | 0 | 0 | 0 | 3.290 | 3.290 | JAJO | 7,550 | 35,764 | 01/03/2020 | 01/15/2030 |
| 26862E-AA-9 | EJF CAPITAL LLC | | | 1 | 1.F PL | 5,000,000 | 91.6242 | 4,581,210 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.375 | 5.375 | MS | 89,583 | 268,750 | 03/01/2022 | 03/01/2029 |
| 278642-AW-3 | EBAY INC | | | 1,2 | 2.A FE | 4,992,150 | 88.9239 | 4,446,195 | 5,000,000 | 4,994,893 | 0 | 746 | 0 | 0 | 2.700 | 2.718 | MS | 41,250 | 135,000 | 03/04/2020 | 03/11/2030 |
| 28931@-AB-9 | ELM L+575 03/06/2025 | | | 5 | 3.A PL | 1,238,026 | 100.0000 | 1,252,709 | 1,252,709 | 1,248,460 | 0 | 3,302 | 0 | 0 | 11.733 | 12.045 | JAJO | 25,302 | 120,349 | 10/04/2021 | 03/06/2025 |
| 28931@-AC-7 | ELM II, INC. | | | | 3.A PL | 42,273 | 99.4653 | 42,796 | 43,027 | 42,748 | 0 | 222 | 0 | 0 | 11.733 | 12.375 | JAJO | 855 | 4,134 | 10/04/2021 | 03/06/2025 |
| 28931@-AD-5 | ELM II, INC. | | | | 3.A PL | 70,945 | 99.5401 | 72,060 | 72,392 | 71,857 | 0 | 426 | 0 | 0 | 11.733 | 12.466 | JAJO | 1,439 | 6,937 | 10/04/2021 | 03/06/2025 |
| 28931@-AE-3 | ELM TL L+575 03/06/2025 | | | | 3.A PL | 209,243 | 100.0000 | 209,243 | 209,243 | 209,243 | 0 | 0 | 0 | 0 | 11.733 | 11.916 | JAJO | 4,294 | 20,102 | 09/17/2021 | 03/06/2025 |
| 29245Q-ZC-0 | ENABLE INJECTIONS INC 6.00 PIK 11/18/202 | | | | 5.B GI | 4,375,152 | 96.8400 | 4,236,897 | 4,375,152 | 4,236,897 | 221,509 | 0 | 0 | 0 | 6.000 | 6.003 | JJ | 110,108 | 176,872 | 07/31/2023 | 01/26/2027 |
| 29273V-AP-5 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 1,499,610 | 102.0951 | 1,531,427 | 1,500,000 | 1,499,886 | 0 | 257 | 0 | 0 | 5.550 | 5.552 | FA | 31,450 | 55,731 | 12/05/2022 | 02/15/2028 |
| 29273V-AQ-3 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 1,498,365 | 103.0878 | 1,546,317 | 1,500,000 | 1,498,742 | 0 | 352 | 0 | 0 | 5.750 | 5.762 | FA | 32,583 | 57,740 | 12/05/2022 | 02/15/2033 |
| 29273V-AS-9 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 4,994,350 | 105.0161 | 5,250,805 | 5,000,000 | 4,994,128 | 0 | (222) | 0 | 0 | 6.100 | 6.128 | JD | 25,417 | 40,667 | 10/10/2023 | 12/01/2028 |
| 29336U-AE-7 | ENLINK MIDSTREAM PARTNERS LP | | | 1,2 | 3.A FE | 439,442 | 97.7500 | 464,313 | 475,000 | 464,313 | 8,871 | 4,191 | 0 | 0 | 4.150 | 5.135 | JD | 1,643 | 19,713 | 09/02/2015 | 06/01/2025 |
| 29366M-AE-8 | ENTERGY ARKANSAS LLC | SD | | 1,2 | 1.F FE | 2,485,975 | 102.9205 | 2,573,013 | 2,500,000 | 2,486,583 | 0 | 608 | 0 | 0 | 5.300 | 5.371 | MS | 49,319 | 0 | 08/14/2023 | 09/15/2033 |
| 29379V-CD-3 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 1.G FE | 2,994,090 | 104.5341 | 3,136,023 | 3,000,000 | 2,994,661 | 0 | 571 | 0 | 0 | 5.350 | 5.377 | JJ | 67,321 | 89,613 | 01/03/2023 | 01/31/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 29415C-A*-2 | EOS ENERGY 26.50 PIK 06/30/2026 | | | | 5.C | 5,703,978 | 99.1938 | 5,657,993 | 5,703,978 | 5,657,993 | (45,985) | 0 | 0 | 0 | 26.500 | 26.523 | JD | 4,183 | 1,203,978 | 12/30/2023 | 06/30/2026 |
| 29977G-AB-8 | EVERBANK FINANCIAL CORP | | | 5 | 3.A FE | 1,000,000 | 99.8816 | 998,816 | 1,000,000 | 998,816 | (1,184) | 0 | 0 | 0 | 10.350 | 10.348 | MJSD | 4,888 | 100,575 | 03/09/2016 | 03/15/2026 |
| 30036F-AC-5 | EVERGY KANSAS CENTRAL INC | | | 1,2 | 1.F FE | 2,996,640 | 106.8872 | 3,206,616 | 3,000,000 | 2,996,672 | 0 | 32 | 0 | 0 | 5.900 | 5.915 | MN | 22,617 | 0 | 11/08/2023 | 11/15/2033 |
| 30225V-AJ-6 | EXTRA SPACE STORAGE LP | | | 1,2 | 2.B FE | 998,230 | 102.2217 | 1,022,217 | 1,000,000 | 998,474 | 244 | 0 | 0 | 0 | 5.700 | 5.741 | AO | 14,250 | 28,975 | 03/21/2023 | 04/01/2028 |
| 302635-AL-1 | FS KKR CAPITAL CORP | | | 1,2 | 2.C FE | 6,955,760 | 91.0234 | 6,371,638 | 7,000,000 | 6,970,567 | 0 | 7,707 | 0 | 0 | 3.250 | 3.377 | JJ | 104,903 | 227,500 | 01/10/2022 | 07/15/2027 |
| 30303M-8L-9 | META PLATFORMS INC | SD | | 1,2 | 1.E FE | 2,999,280 | 101.4500 | 3,043,500 | 3,000,000 | 2,999,460 | 0 | 180 | 0 | 0 | 4.600 | 4.605 | MN | 17,633 | 73,600 | 05/01/2023 | 05/15/2028 |
| 303075-AA-3 | FACTSET RESEARCH SYSTEMS INC | | | 1,2 | 2.C FE | 4,991,450 | 93.9983 | 4,699,915 | 5,000,000 | 4,994,446 | 0 | 1,649 | 0 | 0 | 2.900 | 2.937 | MS | 48,333 | 145,000 | 02/15/2022 | 03/01/2027 |
| 314890-AA-2 | FERGUSON FINANCE PLC | | C | 1,2 | 2.B FE | 9,965,000 | 98.1679 | 9,816,790 | 10,000,000 | 9,981,528 | 0 | 3,361 | 0 | 0 | 4.500 | 4.543 | AO | 83,750 | 450,000 | 10/17/2018 | 10/24/2028 |
| 31620M-BW-5 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1,2 | 2.B FE | 998,410 | 100.1409 | 1,001,409 | 1,000,000 | 998,841 | 0 | 295 | 0 | 0 | 4.700 | 4.736 | JJ | 21,672 | 47,261 | 07/06/2022 | 07/15/2027 |
| 316773-DG-2 | FIFTH THIRD BANCORP | | | 2,5 | 2.A FE | 3,000,000 | 98.2239 | 2,946,717 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.772 | 4.773 | JJ | 60,843 | 143,160 | 07/25/2022 | 07/28/2030 |
| 316773-DJ-6 | FIFTH THIRD BANCORP | | | 1,2,5 | 2.A FE | 520,617 | 103.6407 | 518,204 | 500,000 | 516,691 | 0 | (3,805) | 0 | 0 | 6.361 | 5.382 | AO | 5,654 | 31,805 | 12/20/2022 | 10/27/2028 |
| 316773-DK-3 | FIFTH THIRD BANCORP | | | 1,2,5 | 2.A FE | 2,000,000 | 103.7513 | 2,075,026 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.339 | 6.342 | JJ | 54,234 | 0 | 07/24/2023 | 07/27/2029 |
| 319383-AD-7 | FIRST BUSEY CORP | | | 2,5 | 2.B FE | 2,000,000 | 94.8706 | 1,897,412 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.250 | 5.251 | JD | 8,750 | 105,000 | 05/28/2020 | 06/01/2030 |
| 319383-AE-5 | FIRST BUSEY CORP | | | 2,5 | 2.B FE | 3,000,000 | 80.8096 | 2,424,288 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.001 | JD | 6,667 | 150,000 | 05/25/2022 | 06/15/2032 |
| 31946M-AA-1 | FIRST CITIZENS BANCSHARES INC (DELAWARE) | | | 2,5 | 2.B FE | 5,000,000 | 94.2913 | 4,714,565 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | MS | 49,688 | 168,750 | 02/27/2020 | 03/15/2030 |
| 32055Y-AA-0 | FIRST INTERSTATE BANCSYSTEM INC | | | 2,5 | 2.B FE | 1,000,000 | 94.3965 | 943,965 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.250 | 5.251 | MN | 6,708 | 52,500 | 05/13/2020 | 05/15/2030 |
| 33766N-AJ-3 | FIRST BANK 4.50 FIXED TO FLOAT 9/1/2030 | | | 5 | 2.B FE | 2,000,000 | 93.9289 | 1,878,578 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.503 | MS | 30,000 | 90,000 | 08/31/2020 | 09/01/2030 |
| 337930-AD-3 | NEW YORK COMMUNITY BANCORP INC | | | 2,5 | 2.C FE | 2,000,000 | 91.1546 | 1,823,092 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.125 | 4.126 | MN | 13,750 | 82,500 | 10/23/2020 | 11/01/2030 |
| 345397-C4-3 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 2.C FE | 4,993,650 | 102.5435 | 5,127,175 | 5,000,000 | 4,995,023 | 0 | 1,373 | 0 | 0 | 6.950 | 7.000 | MS | 111,007 | 231,667 | 01/03/2023 | 03/06/2026 |
| 345397-D5-9 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 2.C FE | 5,000,000 | 104.3825 | 5,219,125 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 6.798 | 6.798 | MN | 50,985 | 0 | 11/02/2023 | 11/07/2028 |
| 36143L-2A-2 | GA GLOBAL FUNDING TRUST | SD | | | 1.F FE | 6,991,950 | 92.2073 | 6,454,511 | 7,000,000 | 6,996,661 | 0 | 1,598 | 0 | 0 | 1.625 | 1.649 | JJ | 52,451 | 113,750 | 01/08/2021 | 01/15/2026 |
| 362397-83-8 | THE GABELLI EQUITY TRUST INC. | | | | 1.E FE | 5,000,000 | 92.1300 | 4,606,500 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.250 | 4.250 | MJSD | 56,076 | 212,500 | 12/17/2021 | 03/26/2032 |
| 36831F-AA-3 | GCM GROSVENOR DIV LLC | | | | 1.G FE | 15,000,000 | 86.4385 | 12,965,775 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 4.250 | 4.250 | MN | 81,458 | 637,500 | 11/01/2021 | 11/15/2030 |
| 37045X-EB-8 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 2,999,730 | 103.3046 | 3,099,138 | 3,000,000 | 2,999,777 | 0 | 47 | 0 | 0 | 6.000 | 6.002 | JJ | 86,000 | 90,000 | 01/04/2023 | 01/09/2028 |
| 37045X-ED-4 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 2,990,820 | 106.2754 | 3,188,262 | 3,000,000 | 2,991,484 | 0 | 664 | 0 | 0 | 6.400 | 6.442 | JJ | 91,733 | 96,000 | 01/04/2023 | 01/09/2033 |
| 37045X-EN-2 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 4,995,900 | 102.2370 | 5,111,850 | 5,000,000 | 4,995,990 | 0 | 90 | 0 | 0 | 5.800 | 5.817 | JJ | 19,333 | 0 | 12/04/2023 | 01/07/2029 |
| 372460-AE-5 | GENUINE PARTS CO | | | 1,2 | 2.B FE | 4,977,750 | 106.2510 | 5,312,550 | 5,000,000 | 4,978,391 | 0 | 641 | 0 | 0 | 6.500 | 6.606 | MN | 54,167 | 0 | 10/23/2023 | 11/01/2028 |
| 37254B-AC-4 | GENPACT LUXEMBOURG SARL | | C | 1,2 | 2.C FE | 4,998,800 | 97.3750 | 4,868,750 | 5,000,000 | 4,999,777 | 0 | 236 | 0 | 0 | 3.375 | 3.380 | JD | 14,063 | 168,750 | 11/14/2019 | 12/01/2024 |
| 376535-AF-7 | GLADSTONE CAPITAL CORP | | | 1,2 | 1.G PL | 4,969,350 | 87.8199 | 4,390,995 | 5,000,000 | 4,980,654 | 0 | 5,336 | 0 | 0 | 3.750 | 3.875 | MN | 31,250 | 187,500 | 10/28/2021 | 05/01/2027 |
| 378654-AA-5 | GLENDOWER CLASS A?? SOFR + 3.90 07/13/20 | | | | 1.G FE | 3,658,393 | 96.0063 | 3,608,295 | 3,758,393 | 3,659,847 | 0 | 1,454 | 0 | 0 | 8.110 | 8.420 | JAJO | 63,501 | 77,345 | 12/13/2023 | 07/13/2038 |
| 38141G-YJ-7 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1.F FE | 11,215,170 | 82.0646 | 12,309,690 | 15,000,000 | 11,303,937 | 0 | 88,767 | 0 | 0 | 2.383 | 6.141 | JJ | 158,867 | 0 | 10/06/2023 | 07/21/2032 |
| 38147U-AC-1 | GOLDMAN SACHS BDC INC | | | 1,2 | 2.C FE | 3,496,850 | 97.9002 | 3,426,507 | 3,500,000 | 3,499,250 | 0 | 650 | 0 | 0 | 3.750 | 3.770 | FA | 51,406 | 131,250 | 02/06/2020 | 02/10/2025 |
| 38173M-AA-0 | GOLUB CAPITAL BDC INC | | | 1,2 | 2.C FE | 3,996,800 | 99.1512 | 3,966,048 | 4,000,000 | 3,999,731 | 0 | 921 | 0 | 0 | 3.375 | 3.399 | AO | 28,500 | 135,000 | 09/29/2020 | 04/15/2024 |
| 38173M-AD-4 | GOLUB CAPITAL BDC INC | | | 1,2 | 2.C FE | 5,935,620 | 104.7743 | 6,286,458 | 6,000,000 | 5,936,424 | 0 | 804 | 0 | 0 | 7.050 | 7.310 | JD | 30,550 | 0 | 11/30/2023 | 12/05/2028 |
| 38175B-AA-5 | GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/ | | | | 2.B PL | 3,000,000 | 96.3692 | 2,891,076 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.090 | 3.090 | FA | 32,703 | 92,700 | 02/24/2022 | 02/24/2025 |
| 38175B-AC-1 | GOLUB CAP PARTNERS TRANCHE C 3.77 02/24/ | | | | 2.B PL | 5,000,000 | 93.2982 | 4,664,910 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.770 | 3.770 | FA | 66,499 | 188,500 | 02/24/2022 | 02/24/2027 |
| 38982G-AA-4 | GREAT AJAX OPERATING PARTNERSHIP LP | | | 1,2 | 2.C PL | 3,960,360 | 89.5913 | 3,583,652 | 4,000,000 | 3,969,449 | 0 | 6,764 | 0 | 0 | 8.875 | 9.125 | MS | 118,333 | 359,931 | 08/23/2022 | 09/01/2027 |
| 390905-AC-1 | GREAT SOUTHERN BANCORP INC | | | 2,5 | 2.C FE | 2,000,000 | 98.2421 | 1,964,842 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.500 | 5.501 | JD | 4,889 | 110,000 | 06/10/2020 | 06/15/2030 |
| 40054#-AA-5 | GRYPHON MEZZANINE PARTNERS II FEEDER FUN | | | | 2.A Z | 6,115,323 | 92.0093 | 5,612,866 | 6,100,325 | 6,100,325 | 0 | 0 | 0 | 0 | 6.500 | 6.499 | JJ | 107,251 | 323,447 | 10/13/2023 | 12/14/2028 |
| 400558-AA-6 | GRYPHON JUNIOR CAPITAL III FEEDER FUND L | | | | 2.A Z | 1,735,023 | 100.0000 | 1,735,023 | 1,735,023 | 1,735,023 | 0 | 0 | 0 | 0 | 7.000 | 7.000 | JAJO | 6,410 | 0 | 12/13/2023 | 07/14/2037 |
| 40434L-AN-5 | HP INC | | | 1,2 | 2.B FE | 6,798,000 | 102.4181 | 7,169,267 | 7,000,000 | 6,820,398 | 0 | 14,631 | 0 | 0 | 5.500 | 5.869 | JJ | 177,528 | 410,667 | 06/16/2022 | 01/15/2033 |
| 40440V-B*-5 | HPS CORPORATE LENDING B 8.170 03/15/2028 | | | | 2.C PL | 5,000,000 | 100.0000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 8.170 | 8.170 | MS | 120,281 | 204,250 | 03/15/2023 | 03/15/2028 |
| 40492#-AA-5 | HC2 BROADCASTING HOLDINGS INC | | | | 5.B GI | 19,710,032 | 100.0000 | 19,710,032 | 19,710,032 | 19,710,032 | 0 | 0 | 0 | 0 | 11.450 | 11.450 | MAT | 3,735,677 | 0 | 11/30/2022 | 08/15/2024 |
| 410867-AA-3 | HANOVER INSURANCE GROUP INC | | | | 2.B FE | 81,310 | 103.5085 | 97,298 | 94,000 | 91,861 | 0 | 1,058 | 0 | 0 | 7.625 | 9.035 | AO | 1,513 | 7,168 | 05/22/2003 | 10/15/2025 |
| 41283L-BA-2 | HARLEY-DAVIDSON FINANCIAL SERVICES INC | | | 1,2 | 2.C FE | 2,563,710 | 92.6743 | 2,780,229 | 3,000,000 | 2,672,839 | 0 | 90,996 | 0 | 0 | 3.050 | 7.004 | FA | 34,821 | 91,500 | 10/13/2022 | 02/14/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 41284V-AC-6 | HARLEY-DAVIDSON FINANCIAL SERVICES INC | | | 1,2 | 2.C FE | 4,984,050 | 103.8588 | 5,192,940 | 5,000,000 | 4,986,303 | 0 | 2,253 | 0 | 0 | 6.500 | 6.576 | MS | 100,208 | 162,500 | 03/07/2023 | 03/10/2028 |
| 42234Q-AD-4 | HEARTLAND FINANCIAL USA INC | | | 2 | 2.B FE | 1,000,000 | 95.0057 | 950,057 | 1,000,000 | 1,000,004 | 0 | (4) | 0 | 0 | 5.750 | 5.751 | JD | 28,910 | 28,750 | 12/12/2014 | 12/30/2024 |
| 42234Q-AE-2 | HEARTLAND FINANCIAL USA INC | | | 2,5 | 2.B FE | 2,000,000 | 71.8664 | 1,437,328 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.750 | 2.750 | MS | 16,194 | 55,000 | 08/31/2021 | 09/15/2031 |
| 432748-AE-1 | HILLTOP HOLDINGS INC | | | 2,5 | 2.B FE | 1,000,000 | 79.7706 | 797,706 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.125 | 6.126 | MN | 7,826 | 61,250 | 05/07/2020 | 05/15/2035 |
| 436893-AC-5 | HOME BANCSHARES INC | | | 2,5 | 2.B FE | 5,000,000 | 77.1278 | 3,856,390 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.125 | 3.125 | JJ | 65,538 | 156,250 | 01/13/2022 | 01/30/2032 |
| 437076-CN-0 | HOME DEPOT INC | SD | | 1,2 | 1.F FE | 895,176 | 95.6040 | 860,436 | 900,000 | 896,802 | 0 | 912 | 0 | 0 | 2.875 | 2.989 | AO | 5,463 | 25,875 | 03/24/2022 | 04/15/2027 |
| 440327-AL-8 | HORACE MANN EDUCATORS CORP | | | 1,2 | 2.B FE | 4,991,950 | 106.4546 | 5,322,730 | 5,000,000 | 4,992,354 | 0 | 404 | 0 | 0 | 7.250 | 7.289 | MS | 106,736 | 0 | 09/12/2023 | 09/15/2028 |
| 440407-AA-2 | HORIZON BANCORP INC | | | 2,5 | 2.C FE | 1,000,000 | 89.0995 | 890,995 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.625 | 5.626 | JJ | 28,125 | 56,250 | 06/17/2020 | 07/01/2030 |
| 446150-BA-1 | HUNTINGTON BANCSHARES INC | | | 1,2,5 | 2.A FE | 8,015,390 | 96.5955 | 7,727,640 | 8,000,000 | 8,013,373 | 0 | (1,260) | 0 | 0 | 5.023 | 4.999 | MN | 49,114 | 401,840 | 05/06/2022 | 05/17/2033 |
| 44891A-CR-6 | HYUNDAI CAPITAL AMERICA | | | 1,2 | 2.A FE | 2,987,790 | 105.3429 | 3,160,287 | 3,000,000 | 2,988,294 | 0 | 504 | 0 | 0 | 6.500 | 6.587 | JJ | 31,417 | 0 | 10/30/2023 | 01/16/2029 |
| 45005*-AD-2 | IRG INDUSTRIAL D | | | | 2.C FE | 5,000,000 | 93.9050 | 4,695,250 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.850 | 3.850 | MS | 63,097 | 192,500 | 02/04/2022 | 03/03/2026 |
| 45005*-AG-5 | IRG INDUSTRIAL LLC | | | | 2.C FE | 10,000,000 | 100.0000 | 10,000,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 7.750 | 7.756 | MS | 36,597 | 0 | 12/14/2023 | 03/03/2027 |
| 456837-BF-9 | ING GROEP NV | | C | 2,5 | 1.G FE | 5,000,000 | 102.1678 | 5,108,390 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 6.083 | 6.088 | MS | 92,935 | 0 | 09/05/2023 | 09/11/2027 |
| 456860-AB-0 | INFRASTRIPE, LLC | @ | | 5 | 3.A PL | 1,147,889 | 99.6325 | 1,143,777 | 1,147,996 | 1,143,777 | (4,440) | 256 | 0 | 0 | 11.360 | 11.541 | MJSD | 725 | 130,055 | 12/02/2022 | 09/30/2024 |
| 456860-AC-8 | INFRASTRIPE, LLC | @ | | | 3.A PL | 778,470 | 99.5895 | 776,119 | 779,319 | 776,119 | (2,955) | 530 | 0 | 0 | 11.360 | 11.923 | MJSD | 23,506 | 86,189 | 12/02/2022 | 09/30/2024 |
| 458140-AX-8 | INTEL CORP | SD | | 1,2 | 1.F FE | 5,123,150 | 96.0196 | 4,800,980 | 5,000,000 | 5,079,820 | 0 | (24,275) | 0 | 0 | 3.150 | 2.613 | MN | 21,875 | 157,500 | 03/09/2022 | 05/11/2027 |
| 458140-BY-5 | INTEL CORP | SD | | 1,2 | 1.F FE | 5,993,760 | 97.8885 | 5,873,310 | 6,000,000 | 5,995,468 | 0 | 1,176 | 0 | 0 | 3.750 | 3.773 | FA | 91,250 | 225,000 | 08/02/2022 | 08/05/2027 |
| 458140-CG-3 | INTEL CORP | SD | | 1,2 | 1.F FE | 498,575 | 104.3919 | 521,960 | 500,000 | 498,679 | 0 | 104 | 0 | 0 | 5.200 | 5.237 | FA | 10,183 | 13,000 | 02/07/2023 | 02/10/2033 |
| 45823T-AL-0 | INTACT FINANCIAL CORP | | | 1,2 | 1.G FE | 6,927,910 | 100.4113 | 7,028,791 | 7,000,000 | 6,935,052 | 0 | 5,649 | 0 | 0 | 5.459 | 5.595 | MS | 105,086 | 382,130 | 09/22/2022 | 09/22/2032 |
| 459200-JR-3 | INTERNATIONAL BUSINESS MACHINES CORP | SD | | 1 | 1.G FE | 5,143,750 | 96.2324 | 4,811,620 | 5,000,000 | 5,092,712 | 0 | (28,605) | 0 | 0 | 3.300 | 2.667 | JJ | 70,583 | 165,000 | 03/09/2022 | 01/27/2027 |
| 46124H-AG-1 | INTUIT INC | SD | | 1,2 | 1.G FE | 1,491,345 | 104.5954 | 1,568,931 | 1,500,000 | 1,491,571 | 0 | 226 | 0 | 0 | 5.200 | 5.275 | MS | 22,967 | 0 | 09/12/2023 | 09/15/2033 |
| 46266T-AE-8 | IQVIA INC | | | 1,2 | 2.C FE | 2,995,740 | 104.3750 | 3,131,250 | 3,000,000 | 2,995,639 | 0 | (101) | 0 | 0 | 6.250 | 6.285 | FA | 17,188 | 0 | 11/14/2023 | 02/01/2029 |
| 46590X-AZ-9 | JBS USA LUX SA | | | 1,2 | 2.C FE | 4,883,955 | 98.8750 | 4,943,750 | 5,000,000 | 4,912,453 | 0 | 18,722 | 0 | 0 | 5.125 | 5.609 | FA | 106,771 | 284,722 | 06/13/2022 | 02/01/2028 |
| 46647P-DK-9 | JPMORGAN CHASE & CO | | | 1,2 | 1.G FE | 15,247,430 | 103.4809 | 17,074,349 | 16,500,000 | 15,346,033 | 0 | 82,065 | 0 | 0 | 5.717 | 6.709 | MS | 280,371 | 943,305 | 10/20/2022 | 09/14/2033 |
| 46817M-AR-8 | JACKSON FINANCIAL INC | | | 1,2 | 2.B FE | 5,000,000 | 98.5090 | 4,925,450 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.170 | 5.170 | JD | 16,515 | 258,500 | 06/02/2022 | 06/08/2027 |
| 46849L-SS-1 | JACKSON NATIONAL LIFE GLOBAL FUNDING | | | | 1.F FE | 9,655,297 | 99.7445 | 9,660,255 | 9,685,000 | 9,684,541 | 0 | 5,723 | 0 | 0 | 3.250 | 3.274 | JJ | 132,025 | 314,441 | 02/22/2018 | 01/30/2024 |
| 46849L-SS-1 | JACKSON NATIONAL LIFE GLOBAL FUNDING | SD | | | 1.F FE | 309,720 | 99.7445 | 314,195 | 315,000 | 314,924 | 0 | 986 | 0 | 0 | 3.250 | 3.563 | JJ | 4,294 | 10,559 | 02/22/2018 | 01/30/2024 |
| 46849L-UY-5 | JACKSON NATIONAL LIFE GLOBAL FUNDING | SD | | | 1.F FE | 2,994,780 | 97.5776 | 2,927,328 | 3,000,000 | 2,995,513 | 0 | 733 | 0 | 0 | 5.250 | 5.290 | AO | 34,563 | 78,750 | 04/04/2023 | 04/12/2028 |
| 47233W-BM-0 | JEFFERIES FINANCIAL GROUP INC | | | 1,2 | 2.B FE | 2,485,925 | 101.9495 | 2,548,738 | 2,500,000 | 2,487,019 | 0 | 1,094 | 0 | 0 | 5.875 | 6.007 | JJ | 65,278 | 0 | 07/18/2023 | 07/21/2028 |
| 491674-BN-6 | KENTUCKY UTILITIES CO | SD | | 1,2 | 1.F FE | 2,993,160 | 104.5335 | 3,136,005 | 3,000,000 | 2,993,743 | 0 | 583 | 0 | 0 | 5.450 | 5.479 | AO | 34,517 | 93,104 | 03/09/2023 | 04/15/2033 |
| 49177J-AD-4 | KENVUE INC | SD | | 1,2 | 1.F FE | 999,430 | 101.6414 | 1,016,414 | 1,000,000 | 999,417 | 0 | (13) | 0 | 0 | 5.350 | 5.369 | MS | 14,713 | 26,750 | 03/08/2023 | 03/22/2026 |
| 501797-AN-4 | BATH & BODY WORKS INC | | | 1 | 3.B FE | 5,430,000 | 98.5000 | 5,910,000 | 6,000,000 | 5,566,478 | 0 | 87,941 | 0 | 0 | 5.250 | 7.327 | FA | 131,250 | 315,000 | 06/13/2022 | 02/01/2028 |
| 501797-AQ-7 | BATH & BODY WORKS INC | | | 1 | 3.B FE | 4,067,500 | 101.7500 | 4,070,000 | 4,000,000 | 4,023,123 | 66,235 | (13,404) | 0 | 0 | 6.694 | 6.274 | JJ | 123,467 | 267,760 | 05/18/2022 | 01/15/2027 |
| 501960-AA-5 | LCN NORTH AMERICAN FUND III-D LP | | | | 1.F PL | 7,749,323 | 83.6288 | 6,545,362 | 7,826,684 | 7,826,684 | 0 | 77,361 | 0 | 0 | 5.500 | 5.500 | MJSD | 108,813 | 385,316 | 11/15/2023 | 07/24/2034 |
| 50212Y-AH-7 | LPL HOLDINGS INC | | | 1,2 | 2.C FE | 4,996,450 | 106.5742 | 5,328,710 | 5,000,000 | 4,996,525 | 0 | 75 | 0 | 0 | 6.750 | 6.767 | MN | 41,250 | 0 | 11/08/2023 | 11/17/2028 |
| 526250-AD-7 | LENOVO GROUP LTD | | C | 1,2 | 2.B FE | 5,000,000 | 101.8750 | 5,093,750 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.831 | 5.831 | JJ | 124,719 | 291,550 | 07/20/2022 | 01/27/2028 |
| 529043-AF-8 | LXP INDUSTRIAL TRUST | | | 1,2 | 2.B FE | 4,971,150 | 105.1317 | 5,256,585 | 5,000,000 | 4,971,821 | 0 | 671 | 0 | 0 | 6.750 | 6.888 | MN | 45,000 | 0 | 11/02/2023 | 11/15/2028 |
| 539439-AQ-2 | LLOYDS BANKING GROUP PLC | | C | 2,5 | 1.G FE | 5,967,070 | 94.0507 | 6,583,549 | 7,000,000 | 6,140,498 | 0 | 146,236 | 0 | 0 | 3.574 | 6.576 | MN | 37,527 | 250,180 | 10/20/2022 | 11/07/2028 |
| 546676-AZ-0 | LOUISVILLE GAS AND ELECTRIC CO | SD | | 1,2 | 1.F FE | 2,993,160 | 104.1537 | 3,124,611 | 3,000,000 | 2,993,743 | 0 | 583 | 0 | 0 | 5.450 | 5.479 | AO | 34,517 | 93,104 | 03/09/2023 | 04/15/2033 |
| 55272X-AA-0 | MFA FINANCIAL INC | | | | 2.C FE | 8,419,005 | 98.9360 | 8,873,570 | 8,969,000 | 8,821,026 | 0 | 299,913 | 0 | 0 | 6.250 | 10.075 | JD | 24,914 | 560,563 | 10/20/2022 | 06/15/2024 |
| 55336V-AA-8 | MPLX LP | | | 1,2 | 2.B FE | 929,470 | 98.5407 | 985,407 | 1,000,000 | 989,869 | 0 | 8,580 | 0 | 0 | 4.000 | 4.940 | FA | 15,111 | 40,000 | 08/19/2015 | 02/15/2025 |
| 55343B-AA-6 | MJX VENTURE MANAGEMENT III LLC | | | 5 | 3.B PL | 408,467 | 97.8504 | 399,964 | 408,750 | 399,964 | (8,392) | 22 | 0 | 0 | 10.718 | 10.882 | JAJO | 9,370 | 41,625 | 10/25/2018 | 10/15/2031 |
| 55343B-AC-2 | MJX VENTURE SENIOR TL L+1.682 04/30/2031 | | | 5 | 1.D PL | 9,803,727 | 97.8468 | 9,592,634 | 9,803,727 | 9,804,576 | 0 | (96) | 0 | 0 | 7.334 | 7.437 | JAJO | 143,808 | 662,495 | 04/04/2018 | 04/30/2031 |
| 55343B-AD-0 | MJX VENTURE JUNIOR L+4.418 4/30/2031 | | | 5 | 3.B PL | 1,119,000 | 97.0728 | 1,106,630 | 1,140,000 | 1,106,630 | (19,621) | 1,386 | 0 | 0 | 10.006 | 10.385 | JAJO | 22,814 | 108,541 | 04/04/2018 | 04/30/2031 |
| 55343B-AG-3 | MJX VENTURE SENIOR TL L+1.387 10/15/2031 | | | 5 | 1.C PL | 3,041,250 | 97.4982 | 2,965,164 | 3,041,250 | 3,041,023 | 0 | 24 | 0 | 0 | 7.506 | 7.615 | JAJO | 49,462 | 210,954 | 10/25/2018 | 10/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 556079-AF-8 | MACQUARIE BANK LTD | | C | | 2.B FE | 2,000,000 | 106.3103 | 2,126,206 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.798 | 6.798 | JJ | 61,560 | 67,980 | 01/10/2023 | 01/18/2033 |
| 56035L-A@-3 | MAIN STREET CAPITAL CORPORATION | | | | 2.C FE | 5,000,000 | 99.0533 | 4,952,665 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 7.530 | 7.535 | JD | 8,367 | 332,575 | 02/02/2023 | 12/23/2025 |
| 56035L-AE-4 | MAIN STREET CAPITAL CORP | | | 1,2 | 2.C FE | 3,960,160 | 91.5811 | 3,663,244 | 4,000,000 | 3,980,772 | 0 | 7,170 | 0 | 0 | 3.000 | 3.199 | JJ | 55,667 | 120,000 | 01/12/2021 | 07/14/2026 |
| 571676-AT-2 | MARS INC | | SD | 1,2 | 1.E FE | 999,290 | 100.1290 | 1,001,290 | 1,000,000 | 999,407 | 0 | 117 | 0 | 0 | 4.550 | 4.565 | AO | 8,974 | 22,750 | 04/17/2023 | 04/20/2028 |
| 571748-BU-5 | MARSH & MCLENNAN COMPANIES INC | | SD | 1,2 | 1.G FE | 2,490,425 | 105.2652 | 2,631,630 | 2,500,000 | 2,490,720 | 0 | 295 | 0 | 0 | 5.400 | 5.449 | MS | 41,250 | 0 | 09/06/2023 | 09/15/2033 |
| 573874-AP-9 | MARVELL TECHNOLOGY INC | | | 1,2 | 2.C FE | 2,991,240 | 103.0000 | 3,090,000 | 3,000,000 | 2,991,521 | 0 | 281 | 0 | 0 | 5.750 | 5.815 | FA | 49,354 | 0 | 09/11/2023 | 02/15/2029 |
| 57629W-6F-2 | MASSMUTUAL GLOBAL FUNDING II | | SD | | 1.B FE | 1,998,620 | 99.8271 | 1,996,542 | 2,000,000 | 1,998,956 | 0 | 336 | 0 | 0 | 4.500 | 4.524 | AO | 20,250 | 44,500 | 04/04/2023 | 04/10/2026 |
| 57636Q-AR-5 | MASTERCARD INC | | SD | 1,2 | 1.D FE | 5,184,450 | 97.0539 | 4,852,695 | 5,000,000 | 5,118,658 | 0 | (36,703) | 0 | 0 | 3.300 | 2.492 | MS | 43,542 | 165,000 | 03/09/2022 | 03/26/2027 |
| 58278L-AA-4 | MCREIF SUBREIT, LLC | | | 1 | 5.B GI | 4,000,000 | 92.3312 | 3,693,248 | 4,000,000 | 3,693,248 | (306,752) | 0 | 0 | 0 | 9.500 | 6.750 | MN | 59,111 | 270,000 | 11/06/2020 | 12/31/2025 |
| 58278L-AC-0 | MCREIF SUBREIT, LLC | | | | 5.B GI | 4,000,000 | 92.3312 | 3,693,248 | 4,000,000 | 3,693,248 | (306,752) | 0 | 0 | 0 | 5.000 | 5.002 | AO | 42,222 | 200,000 | 10/04/2021 | 12/31/2025 |
| 58769J-AF-4 | MERCEDES-BENZ FINANCE NORTH AMERICA LLC | | SD | 1 | 1.F FE | 2,996,010 | 99.9396 | 2,998,188 | 3,000,000 | 2,996,966 | 0 | 956 | 0 | 0 | 4.800 | 4.848 | MS | 36,400 | 72,000 | 03/27/2023 | 03/30/2026 |
| 58769J-AL-1 | MERCEDES-BENZ FINANCE NORTH AMERICA LLC | | SD | 1 | 1.F FE | 3,991,070 | 101.8604 | 4,074,416 | 4,000,000 | 3,991,828 | 0 | 758 | 0 | 0 | 5.100 | 5.150 | FA | 83,867 | 0 | 08/03/2023 | 08/03/2028 |
| 59217G-FP-9 | METROPOLITAN LIFE GLOBAL FUNDING I | | SD | | 1.D FE | 2,995,830 | 101.3859 | 3,041,577 | 3,000,000 | 2,996,094 | 0 | 264 | 0 | 0 | 5.150 | 5.168 | MS | 39,913 | 77,250 | 03/21/2023 | 03/28/2033 |
| 59408T-AA-8 | MICHAEL KORS (USA) INC | | | 1,2 | 2.C FE | 4,838,245 | 98.0000 | 4,900,000 | 5,000,000 | 4,942,580 | 0 | 65,261 | 0 | 0 | 4.250 | 5.671 | MN | 35,417 | 212,500 | 06/13/2022 | 11/01/2024 |
| 594918-BY-9 | MICROSOFT CORP | | SD | 1,2 | 1.A FE | 3,688,860 | 97.4109 | 3,409,382 | 3,500,000 | 3,616,810 | 0 | (39,386) | 0 | 0 | 3.300 | 2.087 | FA | 46,521 | 115,500 | 02/22/2022 | 02/06/2027 |
| 595620-AX-3 | MIDAMERICAN ENERGY CO | | SD | 1,2 | 1.F FE | 2,496,650 | 105.3858 | 2,634,645 | 2,500,000 | 2,496,639 | 0 | (11) | 0 | 0 | 5.350 | 5.368 | JJ | 42,354 | 0 | 09/05/2023 | 01/15/2034 |
| 59576#-AA-4 | Carlyle MMCF II SPV Class A-1 Term Loan | | | | 1.A PL | 24,920,630 | 98.2346 | 24,480,681 | 24,920,630 | 24,920,630 | 0 | 0 | 0 | 0 | 8.225 | 8.343 | JAJO | 444,106 | 1,906,576 | 11/03/2020 | 11/03/2030 |
| 59576#-AB-2 | Carlyle MMCF II SPV Class A-2 Term Loan | | | | 1.B PL | 5,079,370 | 98.1557 | 4,985,691 | 5,079,370 | 5,079,370 | 0 | 0 | 0 | 0 | 8.725 | 8.850 | JAJO | 96,021 | 414,280 | 11/03/2020 | 11/03/2030 |
| 610335-AB-7 | MONROE CAPITAL CORP | | | 1,2 | 2.A PL | 7,458,150 | 91.5000 | 6,862,500 | 7,500,000 | 7,481,310 | 0 | 8,170 | 0 | 0 | 4.750 | 4.875 | FA | 134,583 | 356,250 | 01/15/2021 | 02/15/2026 |
| 61035#-AA-5 | MONROE CAP INCOME PLUS CORP 9.42 11/15/2 | | | | 2.C FE | 5,000,000 | 100.0000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 9.420 | 9.420 | MN | 60,183 | 0 | 11/15/2023 | 11/15/2028 |
| 61747Y-EF-8 | MORGAN STANLEY | | | 2,5 | 2.A FE | 3,578,950 | 78.9099 | 3,945,495 | 5,000,000 | 3,609,830 | 0 | 30,880 | 0 | 0 | 2.484 | 5.600 | MS | 36,225 | 0 | 10/04/2023 | 09/16/2036 |
| 61774A-A*-4 | MORGAN STANLEY DIRECT LENDING FUND | | | | 2.C PL | 3,500,000 | 98.4033 | 3,444,116 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 7.550 | 7.557 | FA | 101,296 | 242,963 | 09/13/2022 | 09/13/2025 |
| 61774A-AD-5 | MORGAN STANLEY DIRECT LENDING FUND | | | 1,2 | 2.C FE | 6,982,360 | 96.5728 | 6,760,096 | 7,000,000 | 6,988,684 | 0 | 3,314 | 0 | 0 | 4.500 | 4.556 | FA | 122,500 | 315,000 | 02/08/2022 | 02/11/2027 |
| 628778-AB-8 | NBT BANCORP INC | | | 2,5 | 2.B FE | 2,000,000 | 94.4984 | 1,889,968 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.001 | JJ | 50,000 | 100,000 | 06/16/2020 | 07/01/2030 |
| 62879X-AB-1 | NB SELECT OPPORTUNITIES ISPV 2022 LLC | | | | 1.G PL | 6,335,404 | 82.2945 | 5,213,689 | 6,335,404 | 6,335,404 | 0 | 0 | 0 | 0 | 4.150 | 4.150 | JAJO | 55,505 | 331,950 | 12/13/2023 | 04/15/2037 |
| 629443-AA-0 | NPC CFO 2023-1 LTD. FUND - CDO | | C | 4,5 | 1.G Z | 15,000,000 | 99.7293 | 14,959,395 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 9.378 | 9.513 | JAJO | 70,337 | 0 | 12/11/2023 | 12/14/2034 |
| 62954H-BE-7 | NXP BV | | C | 1,2 | 2.A FE | 2,496,150 | 98.6761 | 2,466,903 | 2,500,000 | 2,497,338 | 0 | 707 | 0 | 0 | 4.400 | 4.434 | JD | 9,167 | 110,000 | 05/12/2022 | 06/01/2027 |
| 637639-AK-1 | NATIONAL SECURITIES CLEARING CORP | | SD | 1,2 | 1.B FE | 3,989,030 | 101.5899 | 4,063,596 | 4,000,000 | 3,990,203 | 0 | 1,173 | 0 | 0 | 5.000 | 5.063 | MN | 17,222 | 100,000 | 06/22/2023 | 05/30/2028 |
| 639057-AF-5 | NATWEST GROUP PLC | | C | 2 | 1.G FE | 1,869,940 | 100.5057 | 2,010,114 | 2,000,000 | 1,892,244 | 0 | 18,674 | 0 | 0 | 5.516 | 6.862 | MS | 27,886 | 110,320 | 10/19/2022 | 09/30/2028 |
| 63946T-AA-9 | NB Direct Access Ins SPB Senior 5.00 07/ | | | | 2.A PL | 4,482,022 | 94.1127 | 4,218,152 | 4,482,022 | 4,482,022 | 0 | (29,252) | 0 | 0 | 5.000 | 4.812 | FMAN | 28,013 | 198,991 | 03/24/2023 | 07/29/2025 |
| 641062-AV-6 | NESTLE HOLDINGS INC | | SD | 1,2 | 1.D FE | 1,997,740 | 90.8880 | 1,817,760 | 2,000,000 | 1,998,694 | 0 | 420 | 0 | 0 | 1.150 | 1.172 | JJ | 10,669 | 23,000 | 09/07/2021 | 01/14/2027 |
| 641062-BN-3 | NESTLE HOLDINGS INC | | | 1,2 | 1.D FE | 1,344,128 | 104.0750 | 1,405,013 | 1,350,000 | 1,344,267 | 0 | 152 | 0 | 0 | 5.000 | 5.056 | MS | 20,438 | 0 | 09/06/2023 | 09/12/2033 |
| 641062-BN-3 | NESTLE HOLDINGS INC | | SD | 1,2 | 1.D FE | 149,348 | 104.0750 | 156,113 | 150,000 | 149,365 | 0 | 6 | 0 | 0 | 5.000 | 5.055 | MS | 2,271 | 0 | 09/06/2023 | 09/12/2033 |
| 647551-C*-9 | NEW MOUNTAIN FINANCE CORPORATION | | | | 2.C PL | 12,500,000 | 95.5700 | 11,946,250 | 12,500,000 | 12,500,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | JJ | 204,514 | 484,375 | 01/29/2021 | 01/29/2026 |
| 647551-C@-7 | NEW MOUNTAIN FINANCE CORP 5.90 06/15/202 | | | | 2.C PL | 7,000,000 | 97.1028 | 6,797,196 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 5.900 | 5.900 | JD | 18,356 | 413,000 | 06/15/2022 | 06/15/2027 |
| 64755@-AA-9 | NEW MOUNTAIN GUARDIAN III BDC, L.L.C. | | | | 2.C PL | 5,000,000 | 94.3073 | 4,715,365 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.570 | 3.570 | JJ | 82,308 | 178,500 | 08/04/2021 | 07/15/2025 |
| 64755@-AB-7 | New Mountain Guardian III B | | | | 2.C PL | 2,000,000 | 94.4150 | 1,888,300 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.620 | 3.621 | JJ | 33,384 | 72,400 | 12/21/2021 | 07/15/2025 |
| 649445-AC-7 | NEW YORK COMMUNITY BANCORP INC | | | 2,5 | 2.C FE | 5,000,000 | 98.9365 | 4,946,825 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 8.434 | 8.433 | FMAN | 65,600 | 295,000 | 11/01/2018 | 11/06/2028 |
| 652315-AA-0 | NEWPORT REALTY TRUST INC | | | 1,2 | 1.G PL | 12,500,000 | 96.2729 | 12,034,113 | 12,500,000 | 12,500,000 | 0 | 0 | 0 | 0 | 6.250 | 6.250 | MJSD | 65,104 | 781,250 | 11/13/2019 | 12/01/2024 |
| 65473P-AN-5 | NISOURCE INC | | | 1,2 | 2.B FE | 998,290 | 102.0876 | 1,020,876 | 1,000,000 | 998,535 | 0 | 245 | 0 | 0 | 5.250 | 5.292 | MS | 13,271 | 27,125 | 03/21/2023 | 03/30/2028 |
| 654744-AD-3 | NISSAN MOTOR CO LTD | | C | 1,2 | 2.C FE | 5,027,976 | 93.7243 | 5,077,045 | 5,417,000 | 5,090,761 | 0 | 38,561 | 0 | 0 | 4.810 | 5.911 | MS | 75,272 | 260,558 | 05/06/2022 | 09/17/2030 |
| 65480C-AE-5 | NISSAN MOTOR ACCEPTANCE COMPANY LLC | | | 1 | 2.C FE | 1,998,080 | 103.1622 | 2,063,244 | 2,000,000 | 1,998,254 | 0 | 174 | 0 | 0 | 6.950 | 6.986 | MS | 40,928 | 0 | 09/12/2023 | 09/15/2026 |
| 65480C-AF-2 | NISSAN MOTOR ACCEPTANCE COMPANY LLC | | | 1,2 | 2.C FE | 3,996,000 | 105.0096 | 4,200,384 | 4,000,000 | 3,996,202 | 0 | 202 | 0 | 0 | 7.050 | 7.074 | MS | 83,033 | 0 | 09/12/2023 | 09/15/2028 |
| 65539*-AB-9 | NORTH HAVEN PRIVATE INCOME FUND LLC | | | | 2.B PL | 4,000,000 | 100.0000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 8.130 | 8.130 | MS | 94,850 | 162,600 | 03/16/2023 | 03/16/2028 |
| 655663-AB-8 | NORDSON CORP | | | 1,2 | 2.B FE | 4,985,750 | 105.9998 | 5,299,990 | 5,000,000 | 4,986,086 | 0 | 336 | 0 | 0 | 5.800 | 5.838 | MS | 87,000 | 0 | 09/07/2023 | 09/15/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 667339-AA-3 | NORTHWEST BANCSHARES INC | | | 2,5 | 2.B FE | 2,000,000 | 88.8889 | 1,777,778 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.001 | MS | 23,556 | 80,000 | 09/02/2020 | 09/15/2030 |
| 66982E-AA-0 | A10 CAPITAL LLC | | | 2 | 2.B PL | 5,000,000 | 94.3347 | 4,716,735 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.875 | 5.875 | MON | 11,424 | 293,750 | 08/17/2021 | 08/17/2026 |
| 67077M-BA-5 | NUTRIEN LTD | | | 1,2 | 2.B FE | 998,200 | 100.7143 | 1,007,143 | 1,000,000 | 998,448 | 0 | 248 | 0 | 0 | 4.900 | 4.941 | MS | 12,794 | 24,500 | 03/23/2023 | 03/27/2028 |
| 67116N-AA-7 | OCI NV | | C | 1,2 | 2.C FE | 2,246,265 | 102.3566 | 2,303,024 | 2,250,000 | 2,246,480 | 0 | 215 | 0 | 0 | 6.700 | 6.723 | MS | 43,969 | 75,375 | 03/09/2023 | 03/16/2033 |
| 67403A-AA-7 | OAKTREE STRATEGIC CREDIT FUND | | | 1,2 | 2.C FE | 2,984,880 | 105.4188 | 3,162,564 | 3,000,000 | 2,985,208 | 0 | 328 | 0 | 0 | 8.400 | 8.526 | MN | 32,900 | 0 | 11/07/2023 | 11/14/2028 |
| 679574-AG-8 | OLD DOMINION ELECTRIC COOPERATIVE | | | 1 | 1.E FE | 416,667 | 101.0832 | 421,180 | 416,667 | 416,745 | 0 | (12) | 0 | 0 | 6.210 | 6.200 | JD | 2,156 | 25,875 | 12/12/2002 | 12/01/2028 |
| 68286#-AA-6 | 171 SAW MILL LLC | | | | 1.A | 3,430,084 | 93.5183 | 3,207,680 | 3,430,003 | 3,430,059 | 0 | (6) | 0 | 0 | 3.610 | 3.610 | MON | 8,943 | 123,823 | 07/05/2017 | 07/05/2032 |
| 68389X-BN-4 | ORACLE CORP | | | 1,2 | 2.B FE | 23,743,560 | 94.9213 | 21,831,899 | 23,000,000 | 23,494,949 | 0 | (128,670) | 0 | 0 | 3.250 | 2.623 | MN | 95,514 | 747,500 | 02/10/2022 | 11/15/2027 |
| 68621T-AA-0 | ORIGIN BANCORP INC | | | 2,5 | 2.C FE | 2,000,000 | 88.9199 | 1,778,398 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.501 | MN | 15,000 | 90,000 | 10/08/2020 | 11/01/2030 |
| 691205-AA-6 | BLUE OWL TECHNOLOGY FINANCE CORP | | | 1,2 | 2.C FE | 3,512,500 | 98.4299 | 3,198,972 | 3,250,000 | 3,335,329 | 0 | (56,975) | 0 | 0 | 6.750 | 4.807 | JD | 110,297 | 109,688 | 09/16/2020 | 06/30/2025 |
| 691205-AC-2 | BLUE OWL TECHNOLOGY FINANCE CORP | | | 1,2 | 2.C FE | 5,960,160 | 94.6044 | 5,676,264 | 6,000,000 | 5,983,756 | 0 | 7,740 | 0 | 0 | 4.750 | 4.897 | JD | 12,667 | 285,000 | 09/16/2020 | 12/15/2025 |
| 691205-AE-8 | BLUE OWL TECHNOLOGY FINANCE CORP | | | 1,2 | 2.C FE | 4,966,600 | 91.6260 | 4,581,300 | 5,000,000 | 4,984,193 | 0 | 6,012 | 0 | 0 | 3.750 | 3.886 | JD | 7,292 | 187,500 | 12/10/2020 | 06/17/2026 |
| 69120V-AF-8 | BLUE OWL CREDIT INCOME CORP | | | 1,2 | 2.C FE | 4,992,050 | 94.1003 | 4,705,015 | 5,000,000 | 4,994,939 | 0 | 1,509 | 0 | 0 | 4.700 | 4.735 | FA | 93,347 | 235,000 | 02/01/2022 | 02/08/2027 |
| 69120V-AM-3 | BLUE OWL CREDIT INCOME CORP | | | 1,2 | 2.C FE | 11,570,310 | 91.2470 | 10,949,640 | 12,000,000 | 11,741,678 | 0 | 87,735 | 0 | 0 | 3.125 | 3.965 | MS | 102,083 | 375,000 | 01/06/2022 | 09/23/2026 |
| 69120V-AU-5 | BLUE OWL CREDIT INCOME CORP | | | 1,2 | 2.C FE | 6,913,060 | 103.1317 | 7,219,219 | 7,000,000 | 6,914,307 | 0 | 1,247 | 0 | 0 | 7.750 | 8.046 | JJ | 40,688 | 0 | 11/27/2023 | 01/15/2029 |
| 69121D-AB-6 | BLUE OWL CAPITAL CORPORATION II | | | 1,2 | 2.C FE | 4,968,650 | 103.0404 | 5,152,020 | 5,000,000 | 4,969,860 | 0 | 1,210 | 0 | 0 | 8.450 | 8.692 | MN | 53,986 | 0 | 11/13/2023 | 11/15/2026 |
| 69121K-AD-6 | BLUE OWL CAPITAL CORP | | | 1,2 | 2.C FE | 1,985,080 | 96.1243 | 1,922,486 | 2,000,000 | 1,994,023 | 0 | 2,745 | 0 | 0 | 4.250 | 4.405 | JJ | 39,194 | 85,000 | 07/16/2020 | 01/15/2026 |
| 69122J-A*-7 | OWL ROCK CAP CORP III A 7.50 07/21/2025 | | | | 2.B FE | 7,000,000 | 98.0894 | 6,866,258 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 7.500 | 7.500 | JJ | 233,333 | 525,000 | 07/21/2022 | 07/21/2025 |
| 69122J-AC-0 | BLUE OWL CAPITAL CORPORATION III | | | 1,2 | 2.C FE | 4,778,750 | 88.1086 | 4,405,430 | 5,000,000 | 4,856,186 | 0 | 40,147 | 0 | 0 | 3.125 | 4.071 | AO | 33,854 | 156,250 | 01/13/2022 | 04/13/2027 |
| 693475-BU-8 | PNC FINANCIAL SERVICES GROUP INC | | SD | 2,5 | 1.F FE | 5,000,000 | 110.9548 | 5,547,740 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 6.875 | 6.875 | AO | 67,795 | 0 | 10/17/2023 | 10/20/2034 |
| 69351U-BA-0 | PPL ELECTRIC UTILITIES CORP | | SD | 1,2 | 1.E FE | 1,979,500 | 102.4991 | 2,049,982 | 2,000,000 | 1,981,183 | 0 | 1,683 | 0 | 0 | 5.000 | 5.128 | MN | 12,778 | 70,278 | 02/27/2023 | 05/15/2033 |
| 6944PL-2S-7 | PACIFIC LIFE GLOBAL FUNDING II | | SD | | 1.D FE | 4,980,650 | 100.0096 | 5,000,480 | 5,000,000 | 4,983,301 | 0 | 2,651 | 0 | 0 | 4.900 | 4.991 | AO | 59,208 | 125,222 | 03/28/2023 | 04/04/2028 |
| 6944PL-2U-2 | PACIFIC LIFE GLOBAL FUNDING II | | SD | | 1.D FE | 2,997,030 | 102.2022 | 3,066,066 | 3,000,000 | 2,997,430 | 0 | 400 | 0 | 0 | 5.500 | 5.521 | JJ | 74,708 | 0 | 07/11/2023 | 07/18/2028 |
| 69478X-AE-5 | PACIFIC PREMIER BANCORP INC | | | 2,5 | 2.B FE | 2,000,000 | 91.3478 | 1,826,956 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.375 | 5.376 | JD | 4,778 | 107,500 | 06/09/2020 | 06/15/2030 |
| 700658-AA-5 | PARK NATIONAL CORP | | | 2,5 | 2.B FE | 2,000,000 | 91.3963 | 1,827,926 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.501 | MS | 30,000 | 90,000 | 08/17/2020 | 09/01/2030 |
| 704699-AE-7 | PEAPACK-GLADSTONE FINANCIAL CORP | | | 2,5 | 2.C FE | 3,000,000 | 87.4749 | 2,624,247 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | JD | 52,792 | 52,500 | 12/11/2020 | 12/30/2030 |
| 70932A-AD-5 | PENNYMAC CORP | | | | 2.A FE | 6,560,000 | 97.7038 | 6,839,266 | 7,000,000 | 6,903,014 | 0 | 105,235 | 0 | 0 | 5.500 | 7.239 | MN | 64,167 | 385,000 | 03/17/2020 | 11/01/2024 |
| 709599-BS-2 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 4,989,600 | 101.3271 | 5,066,355 | 5,000,000 | 4,991,562 | 0 | 1,962 | 0 | 0 | 5.700 | 5.747 | FA | 118,750 | 157,542 | 01/05/2023 | 02/01/2028 |
| 709599-BT-0 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 2,986,260 | 101.1682 | 3,035,046 | 3,000,000 | 2,988,273 | 0 | 2,013 | 0 | 0 | 5.550 | 5.653 | MN | 27,750 | 98,050 | 03/27/2023 | 05/01/2028 |
| 718547-AT-9 | PHILLIPS 66 CO | | | 1,2 | 2.A FE | 997,680 | 100.7189 | 1,007,189 | 1,000,000 | 998,139 | 0 | 459 | 0 | 0 | 4.950 | 5.003 | JD | 4,125 | 33,275 | 03/27/2023 | 12/01/2027 |
| 72303#-AA-7 | PINEBRIDGE PRIVATE CREDIT RATED FEEDER, | | | | 1.E PL | 7,318,196 | 95.2655 | 6,971,716 | 7,318,196 | 7,318,170 | 0 | 2 | 0 | 0 | 6.000 | 5.885 | MJSD | 113,432 | 512,568 | 06/28/2023 | 12/31/2031 |
| 731068-AA-0 | POLARIS INC | | | 1,2 | 2.B FE | 4,950,900 | 106.0786 | 5,303,930 | 5,000,000 | 4,951,629 | 0 | 729 | 0 | 0 | 6.950 | 7.178 | MS | 43,438 | 0 | 11/09/2023 | 03/15/2029 |
| 74256L-EW-5 | PRINCIPAL LIFE GLOBAL FUNDING II | | SD | | 1.E FE | 999,960 | 100.7475 | 1,007,475 | 1,000,000 | 999,965 | 0 | 5 | 0 | 0 | 5.500 | 5.501 | JD | 458 | 27,500 | 06/21/2023 | 06/28/2028 |
| 742718-FV-6 | PROCTER & GAMBLE CO | | SD | 1 | 1.D FE | 4,992,900 | 93.3119 | 4,665,595 | 5,000,000 | 4,995,560 | 0 | 1,384 | 0 | 0 | 1.900 | 1.930 | FA | 39,583 | 95,000 | 01/27/2022 | 02/01/2027 |
| 74368C-BS-2 | PROTECTIVE LIFE GLOBAL FUNDING | | SD | | 1.D FE | 3,000,000 | 100.1062 | 3,003,186 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.209 | 5.208 | AO | 33,424 | 78,135 | 04/10/2023 | 04/14/2026 |
| 74456Q-CN-4 | PUBLIC SERVICE ELECTRIC AND GAS CO | | SD | 1,2 | 1.F FE | 998,700 | 104.3149 | 1,043,149 | 1,000,000 | 998,782 | 0 | 82 | 0 | 0 | 5.200 | 5.216 | FA | 20,800 | 0 | 08/03/2023 | 08/01/2033 |
| 74666Z-ZB-1 | PYPESTREAM INC CONV TL 14.00 11/18/2027 | | | | 5.B GI | 3,080,268 | 98.7377 | 3,752,033 | 3,800,000 | 3,151,712 | (19,478) | 83,135 | 0 | 0 | 14.000 | 21.527 | MAT | 416,135 | 0 | 12/18/2023 | 11/18/2027 |
| 75574U-60-6 | READY CAPITAL CORP | | | 2 | 2.A PL | 10,000,000 | 24.1500 | 9,660,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 5.750 | 0.058 | JAJO | 97,431 | 575,000 | 02/08/2021 | 02/15/2026 |
| 75574U-AC-5 | READY CAPITAL CORP | | | 1,2 | 2.A PL | 4,000,000 | 95.8568 | 3,834,272 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 6.125 | 6.124 | AO | 41,514 | 245,000 | 04/08/2022 | 04/30/2025 |
| 755763-AC-3 | READYCAP HOLDINGS LLC | | | 1,2 | 1.F PL | 15,000,000 | 92.0231 | 13,803,465 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | AO | 133,125 | 675,000 | 10/20/2021 | 10/20/2026 |
| 759351-AP-4 | REINSURANCE GROUP OF AMERICA INC | | | 1,2 | 2.A FE | 1,989,440 | 89.6873 | 1,793,746 | 2,000,000 | 1,992,823 | 0 | 986 | 0 | 0 | 3.150 | 3.212 | JD | 2,800 | 63,000 | 06/04/2020 | 06/15/2030 |
| 75951A-AN-8 | RELIANCE STANDARD LIFE GLOBAL FUNDING II | | SD | 1 | 1.E FE | 5,983,320 | 92.2136 | 5,532,816 | 6,000,000 | 5,992,393 | 0 | 2,354 | 0 | 0 | 2.750 | 2.794 | JJ | 73,333 | 165,000 | 01/13/2020 | 01/21/2027 |
| 75970E-AD-9 | RENASANT CORP | | | 2,5 | 2.B FE | 2,000,000 | 68.8104 | 1,376,208 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | MS | 26,500 | 90,000 | 08/31/2020 | 09/15/2035 |
| 77340R-AS-6 | ROCKIES EXPRESS PIPELINE LLC | | | 1,2 | 3.A FE | 2,996,400 | 96.3750 | 2,891,250 | 3,000,000 | 2,891,250 | 63,029 | 721 | 0 | 0 | 3.600 | 3.628 | MN | 13,800 | 108,000 | 01/16/2020 | 05/15/2025 |
| 77775*-BU-4 | ROSENTHAL & ROSENTHAL, INC. - ABS | | | 4 | 2.B PL | 2,000,000 | 97.4600 | 1,949,200 | 2,000,000 | 2,000,155 | 0 | (143) | 0 | 0 | 4.380 | 4.379 | JJ | 40,393 | 87,600 | 01/18/2018 | 01/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 77775*-BV-2 | ROSENTHAL & ROSENTHAL, INC. | | | | 2.B PL | 6,000,000 | 97.2600 | 5,835,600 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 5.320 | 5.301 | JJ | 133,887 | 319,200 | 01/31/2019 | 01/31/2026 |
| 78163D-A*-1 | RUNWAY GROWTH FINANCE CORP. | | | | 2.A PL | 5,000,000 | 92.5798 | 4,628,990 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.250 | 4.250 | JD | 12,396 | 212,500 | 12/10/2021 | 12/10/2026 |
| 78355H-KY-4 | RYDER SYSTEM INC | | | 1,2 | 2.A FE | 4,988,250 | 110.8875 | 5,544,375 | 5,000,000 | 4,988,530 | 0 | 280 | 0 | 0 | 6.600 | 6.631 | JD | 55,000 | 0 | 10/30/2023 | 12/01/2033 |
| 78409V-BP-8 | S&P GLOBAL INC | SD | | 1,2 | 1.G FE | 1,997,840 | 104.3461 | 2,086,922 | 2,000,000 | 1,997,955 | 0 | 115 | 0 | 0 | 5.250 | 5.263 | MS | 31,792 | 0 | 09/07/2023 | 09/15/2033 |
| 797440-CE-2 | SAN DIEGO GAS & ELECTRIC CO | SD | | 1,2 | 1.F FE | 2,489,250 | 101.8099 | 2,545,248 | 2,500,000 | 2,490,110 | 0 | 860 | 0 | 0 | 4.950 | 5.046 | FA | 48,125 | 0 | 08/07/2023 | 08/15/2028 |
| 808513-CH-6 | CHARLES SCHWAB CORP | SD | | 1,2,5 | 1.F FE | 6,461,330 | 105.2557 | 6,841,621 | 6,500,000 | 6,462,221 | 0 | 891 | 0 | 0 | 6.136 | 6.212 | FA | 140,702 | 0 | 09/21/2023 | 08/24/2034 |
| 82808#-AA-6 | SILVER POINT SPECIALTY CREDIT FUND, L.P. | | | | 2.C PL | 15,000,000 | 92.7987 | 13,919,805 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | MN | 95,000 | 600,000 | 01/21/2022 | 11/04/2026 |
| 828730-AB-7 | SIMMONS FIRST NATIONAL CORP | | | 2,5 | 2.B FE | 2,000,000 | 94.7500 | 1,895,000 | 2,000,000 | 2,000,000 | 0 | (11) | 0 | 0 | 7.806 | 7.806 | JAJO | 39,466 | 126,311 | 03/21/2018 | 04/01/2028 |
| 82967N-BA-5 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 8,377,500 | 96.5000 | 8,685,000 | 9,000,000 | 8,543,050 | 119,670 | 109,630 | 0 | 0 | 5.000 | 6.615 | FA | 187,500 | 450,000 | 06/22/2022 | 08/01/2027 |
| 83012A-AA-7 | SIXTH STREET SPECIALTY LENDING INC | | | 1,2 | 2.C FE | 15,155,230 | 91.2527 | 14,387,813 | 15,767,000 | 15,351,549 | 0 | 142,403 | 0 | 0 | 2.500 | 3.543 | FA | 164,240 | 394,175 | 10/19/2022 | 08/01/2026 |
| 83012A-AB-5 | SIXTH STREET SPECIALTY LENDING INC | | | 1,2 | 2.C FE | 1,988,060 | 102.9875 | 2,059,750 | 2,000,000 | 1,988,833 | 0 | 773 | 0 | 0 | 6.950 | 7.094 | FA | 52,897 | 0 | 08/07/2023 | 08/14/2028 |
| 842587-DT-1 | SOUTHERN CO | | | 1,2 | 2.B FE | 4,985,050 | 105.2326 | 5,261,630 | 5,000,000 | 4,985,430 | 0 | 380 | 0 | 0 | 5.700 | 5.738 | MS | 89,458 | 0 | 09/05/2023 | 03/15/2034 |
| 8426EP-AG-3 | SOUTHERN COMPANY GAS CAPITAL CORP | | | 1,2 | 2.A FE | 2,996,820 | 104.8363 | 3,145,089 | 3,000,000 | 2,996,896 | 0 | 76 | 0 | 0 | 5.750 | 5.764 | MS | 51,271 | 0 | 09/11/2023 | 09/15/2033 |
| 843395-AB-0 | PRIMIS FINANCIAL CORP | | | 2,5 | 2.C FE | 1,000,000 | 95.4690 | 954,690 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.400 | 5.401 | MS | 18,000 | 54,000 | 08/20/2020 | 09/01/2030 |
| 84470P-AF-6 | SOUTHSIDE BANCSHARES INC | | | 2,5 | 2.B FE | 7,500,000 | 87.6377 | 6,572,828 | 7,500,000 | 7,500,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | MN | 37,135 | 290,625 | 11/06/2020 | 11/15/2030 |
| 845011-AH-8 | SOUTHWEST GAS CORP | | | 1,2 | 2.A FE | 998,530 | 102.6767 | 1,026,767 | 1,000,000 | 998,733 | 0 | 203 | 0 | 0 | 5.450 | 5.484 | MS | 14,836 | 27,250 | 03/21/2023 | 03/23/2028 |
| 854502-AT-8 | STANLEY BLACK & DECKER INC | | | 1,2 | 2.A FE | 1,003,500 | 104.9666 | 1,049,666 | 1,000,000 | 1,002,991 | 0 | (509) | 0 | 0 | 6.000 | 5.918 | MS | 19,167 | 30,000 | 03/02/2023 | 03/06/2028 |
| 85917A-AC-4 | WEBSTER FINANCIAL CORP | | | 2,5 | 2.A FE | 7,500,000 | 86.1106 | 6,458,295 | 7,500,000 | 7,500,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | MN | 48,438 | 290,625 | 10/28/2020 | 11/01/2030 |
| 860630-AG-7 | STIFEL FINANCIAL CORP | | | 1,2 | 2.C FE | 1,985,700 | 90.7083 | 1,814,166 | 2,000,000 | 1,990,218 | 0 | 1,318 | 0 | 0 | 4.000 | 4.088 | MN | 10,222 | 80,000 | 05/13/2020 | 05/15/2030 |
| 86206@-AA-7 | STONEHENGE CAPITAL FUND NEVADA III LLC | | | | 1.E FE | 953,348 | 92.8188 | 885,993 | 954,541 | 953,998 | 0 | 437 | 0 | 0 | 5.500 | 5.530 | JAJO | 8,896 | 52,500 | 07/15/2020 | 01/31/2026 |
| 86208#-AA-3 | STONEHENGE CAP CT VI 2021B-1 8.00 12/15/ | | | | 1.C FE | 739,891 | 88.0874 | 651,751 | 739,891 | 739,891 | 0 | 0 | 0 | 0 | 8.000 | 8.000 | MJSD | 2,631 | 59,191 | 12/23/2021 | 12/15/2030 |
| 86208@-AA-5 | STONEHENGE CAPITAL FUND SOUTH CAROLINA I | | | | 1.C FE | 346,962 | 93.1777 | 323,291 | 346,962 | 346,962 | 0 | 0 | 0 | 0 | 5.500 | 5.500 | MJSD | 1,590 | 19,083 | 08/19/2021 | 03/01/2026 |
| 86209@-AA-4 | Stonehenge Capital KY V 8.361 03/01/2028 | | | | 1.E FE | 1,179,407 | 99.9920 | 1,179,312 | 1,179,407 | 1,179,407 | 0 | 0 | 0 | 0 | 8.361 | 6.887 | FJO | 24,653 | 98,616 | 09/22/2022 | 03/01/2028 |
| 86211*-AA-2 | STONEHENGE CAPITAL FUND NEBRASKA IV LLC | | | | 1.E Z | 761,310 | 100.0000 | 761,310 | 761,310 | 761,310 | 0 | 0 | 0 | 0 | 8.792 | 8.799 | MS | 4,834 | 0 | 12/05/2023 | 03/01/2028 |
| 86661#-AA-3 | SUMTER VA CTL 3.291 09/15/2042 | | | | 1.A | 9,196,549 | 90.2900 | 8,221,350 | 9,105,494 | 9,188,600 | 0 | (50,822) | 0 | 0 | 3.291 | 3.226 | MON | 13,318 | 299,662 | 06/10/2021 | 01/15/2043 |
| 87157B-30-1 | SYNCHRONOSS TECHNOLOGIES INC | | | 2 | 3.C PL | 11,300,000 | 19.2000 | 8,678,400 | 11,300,000 | 8,678,400 | 792,266 | 0 | 0 | 0 | 8.375 | 0.084 | JAJO | 160,358 | 946,376 | 06/28/2021 | 06/30/2026 |
| 871829-BT-3 | SYSCO CORP | | | 1,2 | 2.B FE | 2,971,110 | 108.0295 | 3,240,885 | 3,000,000 | 2,971,472 | 0 | 362 | 0 | 0 | 6.000 | 6.126 | JJ | 22,000 | 0 | 11/06/2023 | 01/17/2034 |
| 872280-A#-9 | TCG BDC SER 2020 SR NT 4.50 12/31/2024 | | | | 2.A FE | 5,000,000 | 95.9059 | 4,795,295 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.500 | 4.504 | MJSD | 56,875 | 225,000 | 12/10/2020 | 12/31/2024 |
| 872280-A@-1 | CARLYLE SECURED LENDING, INC. | | | 1 | 2.A FE | 7,500,000 | 97.1131 | 7,283,483 | 7,500,000 | 7,500,000 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | MJSD | 90,052 | 356,250 | 12/30/2019 | 12/31/2024 |
| 87265K-AF-9 | SIXTH STREET SPECIALTY LENDING INC | | | 1,2 | 2.C FE | 4,951,600 | 98.1274 | 4,906,370 | 5,000,000 | 4,991,259 | 0 | 10,123 | 0 | 0 | 3.875 | 4.091 | MN | 32,292 | 193,750 | 10/25/2019 | 11/01/2024 |
| 87329#-AA-5 | TTGA SBIC PIONEER FEEDER FUND, LP | | | | 2.B PL | 8,257,956 | 82.4969 | 6,812,558 | 8,257,956 | 8,257,956 | 0 | 0 | 0 | 0 | 6.000 | 5.999 | JD | 592,412 | 0 | 10/30/2023 | 12/31/2035 |
| 876030-AA-5 | TAPESTRY INC | | | 1,2 | 2.B FE | 4,882,799 | 81.1873 | 5,277,175 | 6,500,000 | 5,043,336 | 0 | 129,825 | 0 | 0 | 3.050 | 6.636 | MS | 58,374 | 198,250 | 12/20/2022 | 03/15/2032 |
| 87612G-AC-5 | TARGA RESOURCES CORP | | | 1,2 | 2.C FE | 4,992,900 | 105.3327 | 5,266,635 | 5,000,000 | 4,994,453 | 0 | 1,553 | 0 | 0 | 6.125 | 6.141 | MS | 90,174 | 209,271 | 01/03/2023 | 03/15/2033 |
| 88023U-AH-4 | TEMPUR SEALY INTERNATIONAL INC | | | 1,2 | 3.B FE | 4,810,000 | 90.0000 | 5,310,000 | 5,900,000 | 5,010,855 | 0 | 132,503 | 0 | 0 | 4.000 | 7.507 | AO | 49,822 | 236,000 | 06/17/2022 | 04/15/2029 |
| 886758-AA-5 | TIGER GLOBAL MANAGEMENT, LLC | | | | 1.F PL | 7,000,000 | 93.4330 | 6,540,310 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 3.640 | 3.640 | AO | 55,207 | 254,800 | 04/13/2022 | 04/13/2027 |
| 89214P-DD-8 | TOWNEBANK | | | 2,5 | 2.A FE | 5,000,000 | 84.8577 | 4,242,885 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.125 | 3.125 | FA | 59,028 | 156,250 | 02/02/2022 | 02/15/2032 |
| 892331-AR-0 | TOYOTA MOTOR CORP | SD | C | 1,2 | 1.E FE | 4,000,000 | 106.6462 | 4,265,848 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 5.123 | 5.122 | JJ | 95,629 | 0 | 07/06/2023 | 07/13/2033 |
| 89236T-JV-8 | TOYOTA MOTOR CREDIT CORP | SD | | 1 | 1.E FE | 4,994,800 | 92.8655 | 4,643,275 | 5,000,000 | 4,996,793 | 0 | 1,017 | 0 | 0 | 1.900 | 1.922 | JJ | 44,333 | 95,000 | 01/10/2022 | 01/13/2027 |
| 89677Y-A#-7 | TRIPLEPOINT VENTURE GROWTH BDC CORP. | | | | 2.B FE | 5,000,000 | 94.1471 | 4,707,355 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.000 | 4.977 | FA | 85,417 | 250,000 | 02/28/2022 | 02/28/2027 |
| 89788N-AA-8 | TRUIST FINANCIAL CORP | | | 2,5 | 1.G FE | 7,454,019 | 93.0102 | 7,757,051 | 8,340,000 | 7,529,547 | 0 | 62,870 | 0 | 0 | 4.916 | 6.288 | JJ | 174,248 | 409,994 | 10/19/2022 | 07/28/2033 |
| 898402-AA-0 | TRUSTMARK CORP | | | 2,5 | 2.C FE | 4,000,000 | 81.3746 | 3,254,984 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.625 | 3.626 | JD | 12,083 | 145,000 | 11/18/2020 | 12/01/2030 |
| 90187B-AB-7 | TWO HARBORS INVESTMENT CORP | | | | 2.B FE | 3,808,750 | 92.4779 | 3,699,116 | 4,000,000 | 3,889,311 | 0 | 48,364 | 0 | 0 | 6.250 | 7.744 | JJ | 115,278 | 250,000 | 04/19/2022 | 01/15/2026 |
| 902613-AV-0 | UBS GROUP AG | | C | 2 | 1.G FE | 5,000,000 | 102.9292 | 5,146,460 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.959 | 5.959 | JJ | 139,871 | 148,975 | 01/03/2023 | 01/12/2034 |
| 902788-AA-6 | UMB FINANCIAL CORP | | | 2 | 2.B FE | 6,000,000 | 92.1593 | 5,529,558 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 3.700 | 3.699 | MS | 64,133 | 222,000 | 09/14/2020 | 09/17/2030 |
| 902788-AB-4 | UMB FINANCIAL CORP | | | 2 | 2.A FE | 5,000,000 | 85.3282 | 4,266,410 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 6.250 | 6.248 | MS | 80,729 | 312,500 | 09/23/2022 | 09/28/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 903731-AA-5 | UL SOLUTIONS INC | | | 1,2 | 2.B FE | 4,993,250 | 104.3443 | 5,217,215 | 5,000,000 | 4,993,482 | 0 | 232 | 0 | 0 | 6.500 | 6.532 | AO | 64,097 | 0 | 10/05/2023 | 10/20/2028 |
| 904764-BT-3 | UNILEVER CAPITAL CORP | SD | | 1,2 | 1.E FE | 1,487,310 | 103.9008 | 1,558,512 | 1,500,000 | 1,487,522 | 0 | 212 | 0 | 0 | 5.000 | 5.108 | JD | 4,792 | 18,750 | 09/05/2023 | 12/08/2033 |
| 909319-AA-3 | UNITED AIRLINES PASS THROUGH TRUST 2013 | | | 1 | 2.C FE | 553,252 | 96.0632 | 531,471 | 553,252 | 553,340 | 0 | (46) | 0 | 0 | 4.300 | 4.286 | FA | 8,987 | 23,790 | 08/01/2013 | 02/15/2027 |
| 90985F-AH-9 | UNITED COMMUNITY BANKS INC | | | 2,5 | 2.A FE | 3,000,000 | 97.1996 | 2,915,988 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.001 | JD | 6,667 | 150,000 | 06/12/2020 | 06/15/2030 |
| 91159H-JG-6 | US BANCORP | SD | | 1,2,5 | 1.G FE | 2,750,400 | 94.5124 | 2,835,372 | 3,000,000 | 2,773,846 | 0 | 19,713 | 0 | 0 | 4.967 | 6.029 | JJ | 65,813 | 149,010 | 10/14/2022 | 07/22/2033 |
| 91159H-JJ-0 | US BANCORP | SD | | 1,2,5 | 1.G FE | 4,000,000 | 102.9993 | 4,119,972 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 5.850 | 5.850 | AO | 45,500 | 234,000 | 10/18/2022 | 10/21/2033 |
| 915271-AC-4 | UNIVEST FINANCIAL CORP | | | 2,5 | 2.B FE | 1,000,000 | 93.0537 | 930,537 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.001 | FA | 18,889 | 50,000 | 07/29/2020 | 08/15/2030 |
| 919794-AE-7 | VALLEY NATIONAL BANCORP | | | 2,5 | 2.B FE | 2,000,000 | 84.8155 | 1,696,310 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | JD | 2,667 | 60,000 | 05/25/2021 | 06/15/2031 |
| 92259R-AA-3 | VELOCITY COMMERCIAL CAPITAL LLC | | | 1,2 | 2.B PL | 5,000,000 | 97.8976 | 4,894,880 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 7.125 | 7.125 | MS | 104,896 | 356,250 | 03/15/2022 | 03/15/2027 |
| 92326J-AQ-5 | VENTURE 41 CLO LIMITED | | C | 5 | 2.C Z | 1,170,000 | 96.4112 | 1,144,883 | 1,187,500 | 1,172,481 | 0 | 963 | 0 | 0 | 12.927 | 13.345 | JAJO | 34,965 | 148,231 | 02/11/2021 | 01/11/2034 |
| 92326J-AR-3 | VENTURE 41 CLO LIMITED | | C | 5 | 1.E Z | 10,252,325 | 96.7722 | 9,921,400 | 10,252,325 | 10,252,325 | 0 | 0 | 0 | 0 | 8.321 | 8.442 | JAJO | 194,310 | 804,252 | 02/11/2021 | 01/11/2034 |
| 92540Z-ZA-7 | VESALIO LLC 8.00 06/13/2025 | | | | 4.B Z | 1,000,000 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 8.000 | 8.000 | MAT | 4,164 | 0 | 12/13/2023 | 06/13/2025 |
| 92580@-AA-1 | VICOF 3 TERM LOAN FUNDED - ABS | | | 2 | 1.G PL | 30,564,380 | 88.8210 | 27,147,588 | 30,564,380 | 30,564,380 | 0 | 0 | 0 | 0 | 4.000 | 4.052 | MON | 40,753 | 1,234,097 | 12/13/2022 | 11/24/2029 |
| 92580@-AC-7 | VICOF III TL 8.10 11/15/2029 | | | | 1.G PL | 9,261,852 | 98.7212 | 9,143,411 | 9,261,852 | 9,261,852 | 0 | 0 | 0 | 0 | 8.100 | 8.100 | MON | 22,923 | 592,228 | 09/18/2023 | 11/15/2029 |
| 92581*-AA-2 | VICOF 2 REFI TERM LOAN FUNDED - ABS | | | 2 | 1.G PL | 9,028,568 | 92.8062 | 8,379,071 | 9,028,568 | 9,028,568 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | MON | 11,035 | 373,386 | 02/21/2022 | 02/18/2028 |
| 92769X-AP-0 | VIRGIN MEDIA SECURED FINANCE PLC | | C | 1,2 | 3.C FE | 3,490,000 | 95.3750 | 3,815,000 | 4,000,000 | 3,568,065 | 0 | 62,123 | 0 | 0 | 5.500 | 8.014 | MN | 28,111 | 220,000 | 09/29/2022 | 05/15/2029 |
| 92826C-AH-5 | VISA INC | SD | | 1,2 | 1.D FE | 5,085,400 | 95.0036 | 4,750,180 | 5,000,000 | 5,057,262 | 0 | (15,669) | 0 | 0 | 2.750 | 2.403 | MS | 40,486 | 137,500 | 03/08/2022 | 09/15/2027 |
| 92840V-AG-7 | VISTRA OPERATIONS COMPANY LLC | | | 1,2 | 2.C FE | 2,979,420 | 94.7500 | 2,842,500 | 3,000,000 | 2,986,709 | 0 | 3,992 | 0 | 0 | 3.700 | 3.854 | JJ | 46,558 | 111,000 | 02/25/2022 | 01/30/2027 |
| 92840V-AQ-5 | VISTRA OPERATIONS COMPANY LLC | | | 1,2 | 2.C FE | 3,994,000 | 105.3000 | 4,212,000 | 4,000,000 | 3,994,237 | 0 | 237 | 0 | 0 | 6.950 | 6.970 | AO | 73,361 | 0 | 09/12/2023 | 10/15/2033 |
| 92852L-AC-3 | VITERRA FINANCE BV | | C | 1,2 | 2.C FE | 2,988,840 | 98.8548 | 2,965,644 | 3,000,000 | 2,992,327 | 0 | 2,086 | 0 | 0 | 4.900 | 4.985 | AO | 28,583 | 147,000 | 04/13/2022 | 04/21/2027 |
| 928563-AL-9 | VMWARE LLC | | | 1,2 | 2.C FE | 4,022,100 | 82.8934 | 4,144,670 | 5,000,000 | 4,165,590 | 0 | 88,588 | 0 | 0 | 2.200 | 4.845 | FA | 41,556 | 110,000 | 05/06/2022 | 08/15/2031 |
| 928668-BS-0 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1,2 | 2.A FE | 4,996,450 | 97.8391 | 4,891,955 | 5,000,000 | 4,997,481 | 0 | 666 | 0 | 0 | 4.350 | 4.366 | JD | 13,896 | 217,500 | 05/31/2022 | 06/08/2027 |
| 928668-BW-1 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1,2 | 2.A FE | 1,997,600 | 102.5576 | 2,051,152 | 2,000,000 | 1,997,729 | 0 | 129 | 0 | 0 | 5.650 | 5.678 | MS | 34,214 | 0 | 09/05/2023 | 09/12/2028 |
| 928668-CB-6 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1,2 | 2.A FE | 2,994,030 | 104.7694 | 3,143,082 | 3,000,000 | 2,994,161 | 0 | 131 | 0 | 0 | 6.200 | 6.247 | MN | 23,250 | 0 | 11/07/2023 | 11/16/2028 |
| 929328-AF-9 | WSFS FINANCIAL CORP | | | 2,5 | 1.G FE | 5,000,000 | 82.2619 | 4,113,095 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 2.750 | 2.750 | JD | 6,111 | 137,500 | 12/03/2020 | 12/15/2030 |
| 95000U-3A-9 | WELLS FARGO & CO | | | 1,2,5 | 2.A FE | 5,000,000 | 99.3321 | 4,966,605 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 4.808 | 4.810 | JJ | 104,173 | 240,400 | 07/18/2022 | 07/25/2028 |
| 96524V-A#-3 | WHITEHORSE FINANCE INC SENIOR NOTE A | | | | 2.A PL | 5,000,000 | 98.0600 | 4,903,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.375 | 5.375 | JD | 20,156 | 268,750 | 12/04/2020 | 12/04/2026 |
| 96524V-A@-5 | WHITEHORSE SENIOR UNSECURED NOTES | | | | 2.A PL | 3,000,000 | 98.4500 | 2,953,500 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.375 | 5.375 | AO | 31,802 | 161,250 | 10/20/2020 | 10/20/2025 |
| 96524V-AB-2 | WHITEHORSE FINANCE INC | | | 1,2 | 2.A PL | 4,999,850 | 91.9094 | 4,595,470 | 5,000,000 | 4,999,986 | 0 | 4 | 0 | 0 | 4.000 | 4.000 | JD | 8,889 | 200,000 | 11/19/2021 | 12/15/2026 |
| 970648-AL-5 | WILLIS NORTH AMERICA INC | | | 1,2 | 2.B FE | 3,998,200 | 98.8657 | 3,954,628 | 4,000,000 | 3,998,852 | 0 | 300 | 0 | 0 | 4.650 | 4.659 | JD | 8,267 | 186,000 | 05/12/2022 | 06/15/2027 |
| 98379J-AA-3 | RXO INC | | | 1,2 | 3.A FE | 1,977,500 | 103.0000 | 2,060,000 | 2,000,000 | 1,982,166 | 0 | 3,917 | 0 | 0 | 7.500 | 7.771 | MN | 19,167 | 158,333 | 10/13/2022 | 11/15/2027 |
| Y166AT-GD-3 | CLIFFORD CAPITAL PTE LTD | | D | 2 | 1.A FE | 1,700,000 | 92.5751 | 1,573,777 | 1,700,000 | 1,700,000 | 0 | 0 | 0 | 0 | 1.121 | 1.121 | MS | 5,188 | 19,057 | 03/16/2021 | 03/23/2026 |
| Y8585E-AE-8 | TEMASEK FINANCIAL (I) LTD | | B | | 1.A FE | 5,399,410 | 100.0968 | 5,501,492 | 5,496,172 | 5,500,955 | 0 | (752) | 0 | 102,297 | 3.785 | 3.707 | MS | 67,438 | 20,849 | 12/19/2023 | 03/05/2025 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 1,746,285,912 | XXX | 1,698,348,300 | 1,784,443,718 | 1,748,308,421 | 1,523,783 | 4,715,678 | 5,315,792 | 102,297 | XXX | XXX | XXX | 25,891,392 | 63,941,686 | XXX | XXX |
| 02147B-AC-9 | CWALT 2007-7T2 A3 - CMO/RMBS | | | 4,5 | 1.A FM | 1,789,116 | 33.8152 | 1,957,335 | 5,788,330 | 1,241,531 | 0 | 36,266 | 0 | 0 | 5.920 | 33.391 | MON | 5,711 | 300,088 | 12/29/2021 | 04/25/2037 |
| 02147B-AD-7 | CWALT 2007-7T2 A4 - CMO/RMBS | | | 3 | 5.B GI | 202,977 | 8.0094 | 463,610 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 | 15.436 | MON | 0 | 22,772 | 12/11/2007 | 04/25/2037 |
| 02147W-AT-6 | CWALT 2006-26CB A18 - CMO/RMBS | | | 4 | 1.A FM | 152,078 | 55.4228 | 118,930 | 214,587 | 86,013 | 0 | (2,557) | 0 | 0 | 6.500 | 15.448 | MON | 1,162 | 15,891 | 12/29/2021 | 09/25/2036 |
| 02147X-AA-5 | CWALT 2006-32CB A1 - CMO/RMBS | | | 4,5 | 1.A FM | 841,863 | 47.2469 | 758,714 | 1,605,849 | 0 | 0 | 0 | 0 | 0 | 5.888 | 5.059 | MON | 9,653 | 83,445 | 12/29/2021 | 11/25/2036 |
| 02147X-AR-8 | CWALT 2006-32CB A16 - CMO/RMBS | | | 4 | 1.A FM | 434,926 | 56.0991 | 316,966 | 565,010 | 175,399 | 0 | 12,112 | 0 | 0 | 5.500 | 26.334 | MON | 2,590 | 31,076 | 12/29/2021 | 11/25/2036 |
| 02148H-AF-8 | CWALT 2006-31CB A6 - CMO/RMBS | | | 3 | 6. FE | 365,539 | 8.6733 | 338,134 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 | 250.000 | MON | 0 | 10,446 | 01/17/2008 | 11/25/2036 |
| 02149M-AB-5 | CWALT 2007-J1 1A2 - CMO/RMBS | | | 4 | 1.A FM | 160,452 | 87.9040 | 162,222 | 184,544 | 162,222 | 3,378 | (51,809) | 0 | 0 | 5.750 | 3.230 | MON | 884 | 13,308 | 09/13/2013 | 03/25/2037 |
| 02149M-AV-1 | CWALT 2007-J1 2A7 - CMO/RMBS | | | 3 | 5.B GI | 299,614 | 8.9026 | 467,169 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 | 250.000 | MON | 0 | 28,252 | 02/01/2008 | 11/25/2036 |
| 02660L-AA-8 | AHMA 2006-4 A11 - RMBS | | | 4,5 | 1.A FM | 208,488 | 52.6052 | 165,185 | 314,008 | 152,207 | 0 | 4,077 | 0 | 0 | 5.850 | 11.875 | MON | 306 | 12,164 | 05/20/2008 | 10/25/2046 |
| 02660T-AR-4 | AHM 2004-1 4A - RMBS | | | 4 | 4.B FM | 490,657 | 91.8643 | 455,867 | 496,240 | 455,867 | (12,956) | (9,076) | 0 | 0 | 7.805 | 3.733 | MON | 3,228 | 17,522 | 11/15/2018 | 04/25/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 03464H-AA-3 | AOMT 225 A1 - CMO/RMBS | | | 4 | 1.A FE | 7,542,071 | 97.4151 | 7,534,223 | 7,734,143 | 7,570,859 | 0 | 39,739 | 0 | 0 | 4.500 | 5.570 | MON | 29,003 | 348,036 | 07/29/2022 | 05/25/2067 |
| 03464J-AA-9 | AOMT 217 A1 - CMO/RMBS | | | 4 | 1.A FE | 3,339,533 | 81.9082 | 2,800,999 | 3,419,681 | 3,348,703 | 0 | 2,901 | 0 | 0 | 1.978 | 2.349 | MON | 5,637 | 67,643 | 02/10/2022 | 10/25/2066 |
| 03464P-AA-5 | AOMT 2022-2 A1 - RMBS | | | 4 | 1.A FE | 3,079,166 | 91.3706 | 3,144,620 | 3,441,610 | 3,090,811 | 0 | 11,645 | 0 | 0 | 3.353 | 5.740 | MON | 9,616 | 38,466 | 08/01/2023 | 01/25/2067 |
| 03464T-AA-7 | AOMT 2022-3 A1 - RMBS | | | 4 | 1.A FE | 10,726,065 | 93.2404 | 10,902,279 | 11,692,656 | 10,756,311 | 0 | 30,246 | 0 | 0 | 4.000 | 6.083 | MON | 38,976 | 154,753 | 12/06/2023 | 01/25/2067 |
| 05533N-AJ-3 | BCAP 2010-RR12 1A9 - CMO/RMBS | | C | 4 | 3.C FM | 1,371,389 | 87.3347 | 1,367,068 | 1,565,320 | 1,367,068 | (206,942) | 39,723 | 0 | 0 | 3.812 | 6.359 | MON | 4,973 | 56,102 | 06/07/2016 | 06/26/2037 |
| 05946X-H5-5 | BAFC 2005-H 2A1 - CMO/RMBS | | | 4 | 1.A FM | 1,006,510 | 92.7197 | 1,090,705 | 1,176,347 | 1,090,705 | (127,235) | 33,960 | 0 | 0 | 5.205 | 8.484 | MON | 5,102 | 51,328 | 12/05/2014 | 11/20/2035 |
| 05946X-YV-9 | BAFC 2005-F 2A1 - CMO/RMBS | | | 4 | 1.A FM | 169,587 | 89.6984 | 163,240 | 181,988 | 163,240 | (27,552) | 2,009 | 0 | 0 | 4.711 | 5.447 | MON | 714 | 7,743 | 01/04/2017 | 09/20/2035 |
| 059475-AG-8 | BOAA 2007-2 2A2 - CMO/RMBS | | | 4 | 1.A FM | 652,800 | 84.8523 | 650,631 | 766,781 | 440,604 | 0 | 35,733 | 0 | 0 | 6.000 | 19.717 | MON | 3,834 | 46,007 | 09/18/2013 | 06/25/2037 |
| 05949C-KS-4 | BOAMS 2005-J 2A3 - CMO/RMBS | | | 4 | 1.A FM | 10,808 | 91.2131 | 10,090 | 11,062 | 10,090 | (1,512) | 60 | 0 | 0 | 5.222 | 4.145 | MON | 48 | 461 | 09/10/2008 | 11/25/2035 |
| 05949C-PP-5 | BOAMS 2005-L 4A1 - CMO/RMBS | | | 4 | 1.A FM | 633,800 | 92.5521 | 619,444 | 669,292 | 639,269 | 0 | 3,172 | 0 | 0 | 4.263 | 4.990 | MON | 2,378 | 25,698 | 06/02/2020 | 01/25/2036 |
| 05950A-AW-6 | BOAA 2006-4 CB1 - CMO/RMBS | | | 3 | 5.B GI | 214,856 | 23.3489 | 62,243 | 0 | 14,160 | 0 | (5,228) | 0 | 0 | 6.000 | 109.991 | MON | 1,333 | 16,906 | 11/30/2007 | 05/27/2036 |
| 05950R-BG-3 | BAFC 2006-6 3A2 - RMBS | | | 3 | 5.B GI | 260,701 | 5.6624 | 5,624 | 0 | 0 | 0 | 0 | 0 | 0 | 0.200 | 250.000 | MON | 3 | 357 | 10/24/2008 | 08/25/2036 |
| 05951U-AC-5 | BAFC 2006-8T2 A2 - CMO/RMBS | | | 4 | 1.A FM | 9,453 | 84.8086 | 10,464 | 12,338 | 9,108 | 0 | 503 | 0 | 0 | 5.791 | 12.097 | MON | 60 | 543 | 04/30/2008 | 10/25/2036 |
| 059522-AU-6 | BAFC 2007-C 1A2 - CMO/RMBS | | | 4 | 1.A FM | 641,699 | 90.4031 | 634,387 | 701,731 | 637,590 | 0 | 3,854 | 0 | 0 | 4.379 | 5.637 | MON | 2,561 | 28,278 | 02/12/2016 | 05/20/2036 |
| 05952G-AT-8 | BAFC 2007-D 3A1 - CMO/RMBS | | | 4 | 1.A FM | 75,489 | 88.2597 | 67,957 | 76,997 | 74,744 | 0 | 615 | 0 | 0 | 4.306 | 4.794 | MON | 276 | 3,020 | 03/07/2019 | 06/20/2037 |
| 05952G-AV-3 | BAFC 2007-D 3A3 - CMO/RMBS | | | 4 | 1.A FM | 112,896 | 88.2597 | 101,631 | 115,150 | 111,782 | 0 | 919 | 0 | 0 | 4.306 | 4.794 | MON | 413 | 4,516 | 03/07/2019 | 06/20/2037 |
| 05952H-AV-1 | BOAMS 2007-1 120 - CMO/RMBS | | | 3 | 5.B GI | 151,235 | 7.9070 | 20,159 | 0 | 0 | 0 | 0 | 0 | 0 | 0.200 | 250.000 | MON | 8 | 920 | 01/31/2008 | 03/25/2037 |
| 05953Y-AH-4 | BAFC 2007-4 A1B - RMBS | | | 4 | 1.A FM | 70,069 | 92.4853 | 196,581 | 212,554 | 178,697 | 0 | 7,948 | 0 | 0 | 5.774 | 10.789 | MON | 1,023 | 10,015 | 04/25/2008 | 05/26/2037 |
| 05990E-AD-2 | BAFC 2012-R6 2A2 - CMO/RMBS | | | 4,5 | 1.A FM | 500,398 | 81.9949 | 471,470 | 574,999 | 471,470 | (40,445) | 6,441 | 0 | 0 | 5.660 | 5.500 | MON | 542 | 23,633 | 01/24/2017 | 07/28/2036 |
| 06744D-AA-7 | BARC 22NQM1 A1 - CMO/RMBS | | | 4 | 1.A FE | 4,353,940 | 97.7172 | 4,335,470 | 4,436,752 | 4,363,376 | 0 | 7,662 | 0 | 0 | 4.486 | 5.519 | MON | 16,585 | 201,368 | 08/29/2022 | 07/25/2052 |
| 07336F-AA-4 | BVINV 2022-INV3 A1 - CMO/RMBS | | | 4 | 1.A | 7,026,087 | 84.4192 | 6,031,259 | 7,144,416 | 7,012,228 | 0 | (1,018) | 0 | 0 | 3.000 | 3.273 | MON | 17,861 | 214,332 | 02/17/2022 | 01/25/2052 |
| 07384Y-KF-2 | BSABS 2003-AC4 A - RMBS | | | 4 | 1.A FM | 952,292 | 95.3805 | 898,752 | 942,280 | 928,570 | 0 | (1,097) | 0 | 0 | 5.500 | 5.292 | MON | 4,319 | 50,119 | 07/10/2013 | 09/25/2033 |
| 07386H-QZ-7 | BALTA 2005-2 2A3 - CMO/RMBS | | | 4 | 1.A FM | 827,067 | 90.1881 | 870,162 | 964,830 | 705,636 | 0 | 28,406 | 0 | 0 | 4.862 | 14.409 | MON | 3,909 | 40,515 | 02/11/2016 | 04/25/2035 |
| 12489W-QE-7 | CBASS 2005-CB8 AF3 - RMBS | | | 4 | 1.A FM | 152,685 | 98.0216 | 155,093 | 158,223 | 157,499 | 0 | 524 | 0 | 0 | 6.249 | 4.973 | MON | 824 | 5,090 | 01/27/2015 | 12/25/2035 |
| 12530B-AA-7 | CFMT 2021-3 A - CMBS | | | 4 | 1.A FE | 2,183,741 | 97.3100 | 2,125,001 | 2,183,744 | 2,184,420 | 0 | (2,674) | 0 | 0 | 1.151 | 0.890 | MON | 419 | 25,141 | 10/22/2021 | 10/27/2031 |
| 12530G-AA-6 | CFMT 2022-HB9 A - RMBS | | | 4 | 1.A FE | 6,581,851 | 93.9000 | 6,796,907 | 7,238,453 | 6,839,637 | 0 | 205,932 | 0 | 0 | 3.250 | 6.629 | MON | 3,921 | 235,250 | 09/23/2022 | 09/25/2037 |
| 12530J-AA-0 | CFMT 22AB2 A - CMO/RMBS | | | 4 | 1.A FE | 24,435,207 | 87.8000 | 22,659,078 | 25,807,606 | 25,040,003 | 0 | 327,462 | 0 | 0 | 2.000 | 3.415 | MON | 8,603 | 516,152 | 02/14/2022 | 02/26/2052 |
| 125431-AH-9 | CWHL 2006-HYB4 2A1 - CMO/RMBS | | | 4 | 1.A FM | 97,470 | 86.9386 | 203,629 | 234,221 | 111,708 | 0 | 6,841 | 0 | 0 | 4.224 | 16.123 | MON | 824 | 9,283 | 08/29/2007 | 06/20/2036 |
| 12544D-AG-4 | CWHL 2007-14 A7 - CMO/RMBS | | | 4 | 1.A FM | 19,501 | 51.4190 | 23,438 | 45,583 | 24,342 | 0 | (677) | 0 | 0 | 6.000 | 7.501 | MON | 228 | 2,643 | 05/31/2009 | 09/25/2037 |
| 12544H-BF-6 | CWHL 2007-HY7 A4 - CMO/RMBS | | | 4 | 1.E FM | 280 | 100.0000 | 252 | 252 | 252 | (5,800) | 1,259 | 0 | 0 | 4.380 | 65.377 | MON | 1 | 106 | 12/29/2021 | 11/25/2037 |
| 12545E-AK-2 | CWHL 2007-J2 2A9 - CMO/RMBS | | | 4 | 1.A FM | 330,234 | 38.9981 | 431,128 | 1,105,512 | 314,912 | 0 | (26,233) | 0 | 0 | 6.000 | 14.491 | MON | 5,528 | 72,547 | 05/31/2009 | 07/25/2037 |
| 12546Y-AA-9 | CHNGE 222 A1 - CMO/RMBS | | | 4 | 1.D FE | 12,829,432 | 93.1175 | 11,946,549 | 12,829,542 | 12,858,258 | 0 | 55,141 | 0 | 0 | 3.757 | 4.362 | MON | 40,167 | 482,006 | 02/22/2022 | 03/25/2067 |
| 12551S-AA-4 | CHNGE 224 A1 - CMO/RMBS | | | 4 | 1.E FE | 11,649,944 | 98.9573 | 11,764,827 | 11,888,791 | 11,710,545 | 0 | 65,950 | 0 | 0 | 6.000 | 7.111 | MON | 59,444 | 713,328 | 09/20/2022 | 10/25/2057 |
| 12566U-AE-4 | CMALT 2007-A2 1A5 - CMO/RMBS | | | 4 | 1.A FM | 261,793 | 88.7816 | 229,910 | 258,962 | 111,221 | 0 | 18,903 | 0 | 0 | 6.000 | 34.449 | MON | 1,295 | 15,538 | 12/29/2021 | 02/25/2037 |
| 12566U-AN-4 | CMALT 2007-A2 113 - CMO/RMBS | | | 4 | 1.A FM | 193,940 | 87.8932 | 170,727 | 194,244 | 159,692 | 0 | 4,742 | 0 | 0 | 5.750 | 8.851 | MON | 931 | 11,169 | 12/29/2021 | 02/25/2037 |
| 12569Q-AA-8 | CHNGE 234 A1 - RMBS | | | 4 | 1.A FE | 2,331,217 | 101.4531 | 2,365,134 | 2,331,259 | 2,331,254 | 0 | 36 | 0 | 0 | 7.573 | 7.532 | MON | 14,712 | 58,849 | 08/17/2023 | 09/25/2058 |
| 12628L-AD-2 | CSAB 2006-4 A2A - RMBS | | | 4 | 1.A FM | 245,124 | 16.3851 | 130,468 | 796,261 | 135,444 | 0 | (570) | 0 | 0 | 5.611 | 10.151 | MON | 3,723 | 14,979 | 12/29/2021 | 12/25/2036 |
| 12638P-AB-5 | CSMC 2007-3 A1A - RMBS | | | 4 | 1.A FM | 638,087 | 24.3915 | 437,553 | 1,793,876 | 381,479 | 0 | 31,179 | 0 | 0 | 5.837 | 15.688 | MON | 8,725 | 25,899 | 12/29/2021 | 04/25/2037 |
| 12647H-BC-9 | CSMC 2013-8R 4A2 - CMO/RMBS | | | 4 | 1.A FM | 1,386,815 | 91.0761 | 1,740,201 | 1,910,711 | 1,732,168 | 0 | 45,867 | 0 | 0 | 5.811 | 7.250 | MON | 1,851 | 74,085 | 06/01/2016 | 12/30/2036 |
| 12662Y-AA-7 | COLT 226 A1 - CMO/RMBS | | | 4 | 1.A FE | 3,466,911 | 98.3005 | 3,463,519 | 3,523,399 | 3,484,274 | 0 | 18,100 | 0 | 0 | 4.650 | 5.538 | MON | 13,653 | 162,491 | 06/30/2022 | 07/25/2067 |
| 12663D-AC-8 | CSMC 22NQM5 A1 - CMO/RMBS | | | 4 | 1.A FE | 8,532,987 | 101.1585 | 8,675,514 | 8,576,159 | 8,572,958 | 0 | 39,942 | 0 | 0 | 5.169 | 5.814 | MON | 36,942 | 443,302 | 08/01/2022 | 05/25/2067 |
| 12667F-5E-1 | CWALT 2005-6CB 1A3 - CMO/RMBS | | | 4 | 1.A FM | 1,711,460 | 82.7131 | 1,562,646 | 1,889,237 | 1,609,072 | 0 | (9,062) | 0 | 0 | 5.250 | 5.681 | MON | 8,265 | 99,185 | 01/16/2014 | 04/25/2035 |
| 12667F-RE-7 | CWALT 2004-J6 1A1 - CMO/RMBS | | | 4 | 1.A FM | 142,518 | 98.0881 | 137,727 | 140,412 | 139,328 | 0 | (863) | 0 | 0 | 5.500 | 5.122 | MON | 644 | 7,723 | 09/10/2013 | 08/25/2024 |
| 12667F-VF-9 | CWALT 2004-J10 4B1 - CMO/RMBS | | | 4 | 1.A FM | 37,114 | 98.3424 | 35,871 | 36,475 | 36,653 | 0 | (43) | 0 | 0 | 6.500 | 6.295 | MON | 198 | 2,371 | 01/10/2014 | 10/25/2034 |
| 12668A-4C-6 | CWALT 2005-IM1 A2 - RMBS | | | 4.5 | 6. FM | 0 | 74.2692 | 178,777 | 240,715 | 178,777 | (5,822) | 78,662 | 0 | 0 | 5.918 | 88.658 | MON | 237 | 9,946 | 07/08/2008 | 01/25/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12668A-P9-0 | CWALT 2005-J14 A2 - CMO/RMBS | | | 3 | 5.B FE | 240,315 | 6.3558 | 95,618 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 | 17.317 | MON | 0 | 2,196 | 01/18/2008 | 12/25/2035 |
| 12668B-YA-5 | CWALT 2006-7CB 1A9 - CMO/RMBS | | | 4 | 1.A FM | 38,027 | 52.2251 | 111,784 | 214,043 | 98,134 | 0 | 7,934 | 0 | 0 | 6.000 | 24.024 | MON | 1,070 | 12,487 | 03/25/2008 | 05/25/2036 |
| 12668E-AC-1 | CWALT 2006-J5 1A3 - CMO/RMBS | | | 3 | 5.B GI | 56,009 | 14.0447 | 355,395 | 0 | 0 | 0 | 0 | 0 | 0 | 0.530 | 250.000 | MON | 223 | 23,983 | 10/15/2007 | 09/25/2036 |
| 12668E-AX-5 | CWALT 2006-J5 1A7 - CMO/RMBS | | | 3 | 5.B GI | 55,091 | 13.3988 | 265,754 | 0 | 0 | 0 | 0 | 0 | 0 | 0.430 | 250.000 | MON | 142 | 16,817 | 10/15/2007 | 09/25/2036 |
| 126694-4F-2 | CWHL 2006-HYB3 31B - CMO/RMBS | | | 4 | 1.A FM | 536,631 | 92.7200 | 625,321 | 674,418 | 298,710 | 0 | 50,527 | 0 | 0 | 3.673 | 29.420 | MON | 2,064 | 23,895 | 12/29/2021 | 05/20/2036 |
| 126694-HN-1 | CWHL 2005-25 A9 - CMO/RMBS | | | 4 | 1.A FM | 13,505 | 49.7827 | 10,127 | 20,343 | 10,078 | 0 | (283) | 0 | 0 | 5.500 | 7.646 | MON | 93 | 1,039 | 11/10/2005 | 11/25/2035 |
| 126694-QJ-0 | CWHL 2005-HYB8 4A1 - CMO/RMBS | | | 4 | 1.A FM | 331,581 | 92.7392 | 338,731 | 365,251 | 356,975 | 0 | 6,747 | 0 | 0 | 4.543 | 6.513 | MON | 1,383 | 14,513 | 02/01/2017 | 12/20/2035 |
| 126694-UJ-5 | CWHL 2005-31 1A1 - CMO/RMBS | | | 4 | 1.A FM | 397,920 | 91.9703 | 422,900 | 459,822 | 443,556 | 0 | 12,641 | 0 | 0 | 4.145 | 7.871 | MON | 1,588 | 16,592 | 07/15/2016 | 01/25/2036 |
| 12669F-VH-3 | CWHL 2004-6 2A1 - CMO/RMBS | | | 4 | 1.A FM | 44,630 | 93.9820 | 41,867 | 44,548 | 43,678 | 0 | (498) | 0 | 0 | 4.734 | 5.223 | MON | 176 | 1,899 | 01/27/2017 | 05/25/2034 |
| 12669G-BY-6 | CWHL 2004-HYB7 1A1 - CMO/RMBS | | | 4 | 1.A FM | 86,093 | 95.2981 | 81,688 | 85,719 | 75,554 | 0 | (3,589) | 0 | 0 | 4.446 | 8.648 | MON | 318 | 3,461 | 01/27/2017 | 11/20/2034 |
| 12669G-BZ-3 | CWHL 2004-HYB7 1A2 - CMO/RMBS | | | 4 | 1.A FM | 124,172 | 95.2981 | 117,820 | 123,633 | 108,876 | 0 | (5,169) | 0 | 0 | 4.446 | 8.680 | MON | 458 | 4,992 | 01/27/2017 | 11/20/2034 |
| 14727R-AA-1 | CFMT 22RM4 A1 - CMO/RMBS | | | 4 | 1.A FE | 1,381,272 | 92.9000 | 1,328,163 | 1,429,670 | 1,420,143 | 0 | 22,638 | 0 | 0 | 2.000 | 4.434 | MON | 477 | 28,593 | 03/28/2022 | 03/25/2062 |
| 16159W-AC-8 | CHASE 2019-1 A3 - CMO/RMBS | | | 4 | 1.A | 771,448 | 87.4252 | 658,794 | 753,551 | 769,337 | 0 | (1,207) | 0 | 0 | 3.500 | 3.162 | MON | 2,198 | 26,374 | 01/14/2020 | 03/25/2050 |
| 16162W-PV-5 | CHASE 2005-A2 1A1 - CMO/RMBS | | | 4 | 1.A FM | 26,490 | 90.2955 | 31,996 | 35,434 | 24,236 | 0 | 2,049 | 0 | 0 | 4.340 | 15.325 | MON | 128 | 1,435 | 09/05/2008 | 01/25/2036 |
| 16162Y-AL-9 | CHASE 2006-S4 A11 - CMO/RMBS | | | 4,5 | 1.A FM | 280,020 | 47.6456 | 207,176 | 434,827 | 147,167 | 0 | 2,125 | 0 | 0 | 5.970 | 15.724 | MON | 433 | 19,914 | 12/29/2021 | 12/25/2036 |
| 161630-BA-5 | CHASE 2007-A1 101 - CMO/RMBS | | | 4 | 1.A FM | 154,560 | 95.4953 | 152,457 | 159,648 | 156,183 | 0 | 1,010 | 0 | 0 | 4.807 | 4.781 | MON | 640 | 6,855 | 05/28/2020 | 02/25/2037 |
| 16165M-AG-3 | CFLX 2006-2 A5 - RMBS | | | 4 | 1.A FM | 1,315,105 | 81.3048 | 1,092,532 | 1,343,748 | 955,839 | 0 | 46,216 | 0 | 0 | 5.990 | 11.748 | MON | 6,708 | 57,194 | 12/29/2021 | 09/25/2036 |
| 17025A-AH-5 | CWHL 2006-17 A8 - CMO/RMBS | | | 4,5 | 1.A FM | 163,375 | 44.8472 | 490,032 | 1,092,671 | 130,656 | 0 | 34,740 | 0 | 0 | 5.768 | 84.320 | MON | 1,050 | 48,509 | 05/31/2009 | 12/25/2036 |
| 17030E-AA-5 | CHNGE 2022-3 A1 - RMBS | | | 4 | 1.F FE | 2,875,220 | 98.0017 | 2,879,763 | 2,938,482 | 2,892,246 | 0 | 18,566 | 0 | 0 | 5.000 | 6.142 | MON | 12,244 | 146,924 | 06/24/2022 | 05/25/2067 |
| 17030J-AA-4 | CHNGE 2022-1 A1 - RMBS | | | 4 | 1.C FE | 10,275,910 | 90.8233 | 9,370,859 | 10,317,682 | 10,309,039 | 0 | 48,692 | 0 | 0 | 3.007 | 3.668 | MON | 25,854 | 310,253 | 07/21/2022 | 01/25/2067 |
| 17307G-4H-8 | CMLTI 2006-WF1 A2C - RMBS | | | 4 | 1.A FM | 0 | 49.8665 | 63,786 | 127,914 | 32,016 | 0 | 4,110 | 0 | 0 | 6.098 | 25.430 | MON | 650 | 3,191 | 03/22/2006 | 03/25/2036 |
| 17307G-VN-5 | CMLTI 2005-WF2 AF7 - RMBS | | | 4 | 1.A FM | 0 | 89.1029 | 53,211 | 59,718 | 0 | 0 | (2,558) | 0 | 0 | 5.749 | 44.901 | MON | 286 | 3,264 | 08/11/2005 | 08/25/2035 |
| 17309A-AD-1 | CMALT 2006-A1 1A4 - CMO/RMBS | | | 4 | 1.A FM | 204,719 | 88.7789 | 191,155 | 215,316 | 191,155 | (24,968) | 3,591 | 0 | 0 | 5.750 | 7.798 | MON | 1,032 | 12,381 | 07/17/2013 | 04/25/2036 |
| 17312V-AA-6 | CMLTI 2007-6 11A - CMO/RMBS | | | 4 | 1.A FM | 20,256 | 86.7396 | 47,903 | 55,226 | 29,010 | 0 | 6,024 | 0 | 0 | 3.732 | 31.689 | MON | 172 | 1,888 | 11/18/2008 | 03/25/2037 |
| 18976G-AR-7 | CMALT 2007-A6 A16 - CMO/RMBS | | | 4 | 1.A FM | 403,923 | 92.7869 | 645,585 | 695,772 | 600,260 | 0 | 17,424 | 0 | 0 | 6.000 | 10.436 | MON | 3,479 | 41,746 | 03/04/2008 | 06/25/2037 |
| 19685E-AA-9 | COLT 222 A1 - CMO/RMBS | | | 4 | 1.A FE | 4,016,917 | 90.7381 | 4,255,234 | 4,689,578 | 4,027,056 | 0 | 10,139 | 0 | 0 | 2.994 | 6.710 | MON | 11,701 | 23,401 | 10/17/2023 | 02/25/2067 |
| 19687Y-AA-3 | COLT 2020-RPL1 A1 - RMBS | | | 4 | 1.A FE | 1,867,209 | 85.6028 | 1,598,385 | 1,867,211 | 1,867,114 | 0 | (35) | 0 | 0 | 1.390 | 1.388 | MON | 2,162 | 25,949 | 10/06/2020 | 01/26/2065 |
| 19688M-AA-8 | COLT 2022-8 A1 - CMO/RMBS | | | 4 | 1.A FE | 5,656,052 | 102.6590 | 5,773,968 | 5,624,415 | 5,669,907 | 0 | 13,855 | 0 | 0 | 6.467 | 6.931 | MON | 30,311 | 272,798 | 03/14/2023 | 08/25/2067 |
| 21075W-CJ-2 | CONHE 1996-1 A7 - RMBS | | | 4 | 1.A FM | 43,524 | 61.0042 | 142,698 | 233,915 | 45,436 | 0 | 10,999 | 0 | 0 | 3.955 | 84.807 | MON | 771 | 14,704 | 02/02/1996 | 03/15/2027 |
| 23242L-AB-9 | CWHEL 2006-F 2A1 - RMBS | | | 4 | 1.A FM | 80,851 | 92.7470 | 107,316 | 115,708 | 106,356 | 0 | 1,637 | 0 | 0 | 5.616 | 8.094 | MON | 307 | 6,066 | 03/13/2008 | 07/15/2036 |
| 24380X-AA-5 | DRMT 2022-2 A1 - CMO/RMBS | | | 4 | 1.A FE | 1,215,454 | 94.6859 | 1,152,375 | 1,217,051 | 1,217,901 | 0 | 2,360 | 0 | 0 | 4.300 | 4.587 | MON | 4,361 | 52,333 | 03/25/2022 | 03/25/2067 |
| 251510-DQ-3 | DBALT 2005-2 2A1 - CMO/RMBS | | | 4 | 1.A FM | 3,112 | 99.5161 | 3,612 | 3,629 | 4,219 | 0 | 0 | 0 | 0 | 5.770 | 1.640 | MON | 3 | 67 | 03/19/2008 | 04/25/2035 |
| 251510-MD-2 | DBALT 2006-AB1 A1A - RMBS | | | 4 | 1.A FM | 52,670 | 87.6907 | 150,343 | 171,447 | 118,337 | 0 | 5,183 | 0 | 0 | 5.431 | 11.720 | MON | 776 | 7,837 | 12/20/2022 | 02/25/2036 |
| 251563-FP-2 | DMSI 2004-4 7A3 - RMBS | | | 3 | 5.B GI | 0 | 4.6796 | 4,876 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 | 25.486 | MON | 0 | 0 | 08/18/2004 | 06/25/2034 |
| 31572Y-AA-6 | EFMT 2022-2 A1 - CMO/RMBS | | | 4 | 1.A FE | 1,981,984 | 96.5615 | 2,069,708 | 2,143,409 | 1,985,032 | 0 | 3,049 | 0 | 0 | 4.299 | 6.506 | MON | 7,679 | 23,025 | 09/26/2023 | 04/25/2067 |
| 31684C-AA-9 | FIGRE 23HE3 A - RMBS | | | 4 | 1.A FE | 1,999,981 | 100.6400 | 2,012,800 | 2,000,000 | 1,999,986 | 0 | 5 | 0 | 0 | 7.119 | 6.523 | MON | 6,328 | 0 | 12/07/2023 | 11/25/2053 |
| 31737K-AA-8 | FASST 2022-S4 A1A - CMO/RMBS | | | 4 | 1.A FE | 11,339,515 | 94.2500 | 11,866,752 | 12,590,718 | 11,840,028 | 0 | 390,216 | 0 | 0 | 2.500 | 6.501 | MON | 5,246 | 331,488 | 09/26/2022 | 01/25/2057 |
| 31737K-AC-4 | FASST 2022-S4 A1B - CMO/RMBS | | | 4 | 1.A FE | 7,832,537 | 93.8750 | 8,251,619 | 8,790,007 | 8,210,927 | 0 | 303,593 | 0 | 0 | 2.500 | 6.944 | MON | 3,663 | 219,022 | 09/26/2022 | 01/25/2057 |
| 31739P-AA-5 | FASST 2022-S3 A1 - CMO/RMBS | | | 4 | 1.A FE | 2,589,751 | 91.8438 | 2,636,328 | 2,870,447 | 2,643,873 | 0 | 54,122 | 0 | 0 | 2.000 | 6.798 | MON | 957 | 33,457 | 06/20/2023 | 06/25/2052 |
| 32051G-EZ-4 | FHAMS 2004-AA7 1A1 - CMO/RMBS | | | 4 | 1.A FM | 690,021 | 91.8402 | 745,549 | 811,789 | 666,196 | 0 | (36,326) | 0 | 0 | 5.233 | 8.213 | MON | 3,540 | 29,948 | 02/19/2016 | 02/25/2035 |
| 32051G-SQ-9 | FHAMS 2005-AA7 2A1 - CMO/RMBS | | | 4 | 1.A FM | 250,999 | 87.9480 | 234,333 | 266,445 | 102,623 | 0 | 39,716 | 0 | 0 | 5.985 | 67.137 | MON | 1,329 | 14,336 | 12/29/2021 | 09/25/2035 |
| 32051G-T7-0 | FHAMS 2006-FA1 112 - CMO/RMBS | | | 4 | 1.A FM | 154,597 | 45.8626 | 114,609 | 249,897 | 28,186 | 0 | 3,158 | 0 | 0 | 6.000 | 83.921 | MON | 1,249 | 15,338 | 12/29/2021 | 04/25/2036 |
| 32051G-XQ-3 | FHASI 2005-AR5 2A1 - CMO/RMBS | | | 4 | 1.A FM | 106,018 | 82.0137 | 94,096 | 114,732 | 80,133 | 0 | 4,046 | 0 | 0 | 5.866 | 13.497 | MON | 561 | 5,387 | 07/12/2016 | 11/25/2035 |
| 32113J-CG-8 | FNLC 2005-4 A4 - RMBS | | | 4,5 | 1.A FM | 2,128,006 | 95.3773 | 2,372,974 | 2,487,986 | 2,413,346 | 0 | 5,381 | 0 | 0 | 6.250 | 10.520 | MON | 2,592 | 99,781 | 01/23/2015 | 02/25/2036 |
| 33851R-AA-9 | FSMT 2021-10INV A1 - CMO/RMBS | | | 4 | 1.A | 6,939,594 | 84.6678 | 6,303,026 | 7,444,419 | 6,942,010 | 0 | 3,521 | 0 | 0 | 3.000 | 4.000 | MON | 18,611 | 223,333 | 04/08/2022 | 10/25/2051 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 33851T-AD-9 | FSMT 2111IN A4 - CMO/RMBS | | | 4 | 1.A | 18,632,112 | 81.4616 | 15,090,773 | 18,525,015 | 18,594,204 | 0 | (8,533) | 0 | 0 | 2.500 | 2.463 | MON | 38,594 | 463,125 | 10/20/2021 | 11/27/2051 |
| 33852H-AB-8 | FSMT 2021- 8INV A3 - CMO/RMBS | | | 4 | 1.A | 11,865,962 | 82.0938 | 9,994,198 | 12,174,120 | 11,849,219 | 0 | 118 | 0 | 0 | 2.500 | 2.875 | MON | 25,363 | 304,353 | 01/27/2022 | 09/25/2051 |
| 33852J-AA-6 | FSMT 217 A1 - CMO/RMBS | | | 4 | 1.A | 13,950,996 | 80.9246 | 11,374,048 | 14,055,118 | 13,940,722 | 0 | 1,755 | 0 | 0 | 2.500 | 2.621 | MON | 5,856 | 351,474 | 01/27/2022 | 08/25/2051 |
| 33853G-AB-9 | FSMT 2021-12 A2 - CMO/RMBS | | | 4 | 1.A | 10,509,661 | 80.8219 | 8,483,504 | 10,496,541 | 10,491,801 | 0 | (4,169) | 0 | 0 | 2.500 | 2.518 | MON | 21,868 | 262,414 | 11/10/2021 | 11/27/2051 |
| 36168M-AA-1 | GCAT 2022-NQM3 A1 - CMO/RMBS | | | 4 | 1.A FE | 7,897,066 | 96.5668 | 8,089,778 | 8,377,391 | 7,919,653 | 0 | 22,587 | 0 | 0 | 4.349 | 5.992 | MON | 30,361 | 133,455 | 08/24/2023 | 04/25/2067 |
| 36168W-AA-9 | GCAT 22NQM5 A1 - CMO/RMBS | | | 4 | 1.A | 5,167,416 | 102.4377 | 5,466,234 | 5,336,154 | 5,188,876 | 0 | 25,861 | 0 | 0 | 5.710 | 6.922 | MON | 25,391 | 304,694 | 10/14/2022 | 08/25/2067 |
| 36169K-AA-4 | GCAT 2022-NQM2 A1 - CMO/RMBS | | | 4 | 1.A FE | 11,591,706 | 96.2750 | 11,911,763 | 12,372,644 | 11,625,798 | 0 | 34,092 | 0 | 0 | 4.210 | 6.172 | MON | 43,407 | 196,780 | 08/16/2023 | 02/25/2067 |
| 36170H-AA-8 | GCAT 2022-NQM4 A1 - RMBS | | | 4 | 1.A FE | 865,144 | 100.6429 | 885,281 | 879,626 | 867,585 | 0 | 2,442 | 0 | 0 | 5.269 | 6.194 | MON | 3,862 | 23,174 | 06/20/2023 | 08/25/2067 |
| 3622EA-AA-8 | GSAA 2007-3 1AA - RMBS | | | 4,5 | 1.A FM | 328,094 | 53.8288 | 266,328 | 494,769 | 287,077 | 0 | 18,928 | 0 | 0 | 5.610 | 8.808 | MON | 463 | 5,231 | 01/05/2016 | 03/25/2037 |
| 362341-7S-2 | GSR 2006-1F 4A1 - CMO/RMBS | | | 4 | 1.G FM | 783,874 | 74.6453 | 658,628 | 882,343 | 658,628 | (13,591) | (8,638) | 0 | 0 | 5.500 | 5.579 | MON | 4,044 | 48,529 | 12/16/2014 | 02/25/2036 |
| 36242D-BZ-5 | GSR 2004-9 B1 - CMO/RMBS | | | 4 | 1.A FM | 198,623 | 90.7313 | 185,548 | 204,502 | 200,573 | 0 | 371 | 0 | 0 | 5.083 | 4.765 | MON | 866 | 9,255 | 01/19/2017 | 08/25/2034 |
| 36242D-PG-2 | GSR 2004-14 3A2 - CMO/RMBS | | | 4 | 1.A FM | 156,326 | 95.2219 | 151,174 | 158,760 | 153,141 | 0 | (2,653) | 0 | 0 | 5.267 | 5.994 | MON | 697 | 6,728 | 02/05/2016 | 12/25/2034 |
| 36242D-UQ-4 | GSR 2005-AR1 4A1 - CMO/RMBS | | | 4 | 1.A FM | 558,290 | 82.8637 | 475,473 | 573,801 | 550,716 | 0 | (6,899) | 0 | 0 | 3.680 | 4.688 | MON | 1,760 | 18,764 | 02/17/2021 | 01/25/2035 |
| 36242D-VY-6 | GSR 2005-AR1 4A2 - CMO/RMBS | | | 4 | 2.C FM | 58,480 | 78.1023 | 48,078 | 61,558 | 57,731 | 0 | (671) | 0 | 0 | 3.680 | 5.283 | MON | 189 | 2,013 | 03/14/2017 | 01/25/2035 |
| 36263N-AB-1 | GSMBS 2022-PJ1 A2 - CMO/RMBS | | | 4 | 1.A | 7,033,088 | 81.9876 | 5,869,900 | 7,159,498 | 7,022,392 | 0 | (565) | 0 | 0 | 2.500 | 2.770 | MON | 14,916 | 178,987 | 01/10/2022 | 05/28/2052 |
| 39678W-AA-6 | GCSP 51 A - CMO/RMBS | | | 4,5 | 1.A FM | 190,621 | 94.1182 | 181,336 | 192,669 | 193,789 | 0 | (1,134) | 0 | 0 | 4.635 | 3.974 | MON | 149 | 8,759 | 07/18/2005 | 09/25/2034 |
| 40432B-AZ-2 | HALO 2007-2 3A6 - CMO/RMBS | | | 4 | 1.A FM | 581,262 | 28.1011 | 284,566 | 1,012,652 | 359,740 | 0 | (15,657) | 0 | 0 | 6.000 | 5.239 | MON | 5,063 | 34,488 | 09/03/2013 | 09/25/2037 |
| 41161P-EZ-2 | HVMLT 2004-5 3A - CMO/RMBS | | | 4 | 1.A FM | 79,745 | 89.8824 | 71,993 | 80,097 | 79,686 | 0 | 39 | 0 | 0 | 3.896 | 4.192 | MON | 260 | 2,920 | 01/27/2017 | 06/19/2034 |
| 41161P-FV-0 | HVMLT 2004-6 5A - CMO/RMBS | | | 4 | 1.A FM | 108,829 | 94.0828 | 101,003 | 107,355 | 107,509 | 0 | (1,523) | 0 | 0 | 5.135 | 4.034 | MON | 459 | 4,810 | 01/27/2017 | 08/19/2034 |
| 41161V-AC-4 | HVMLT 2006-7 2AA - RMBS | | | 4,5 | 1.A FM | 2,042,276 | 85.4124 | 2,370,882 | 2,775,806 | 2,370,882 | (597,106) | 174,823 | 0 | 0 | 5.870 | 12.888 | MON | 5,884 | 116,069 | 12/04/2014 | 09/19/2036 |
| 43789K-AA-0 | HOF 2022-1 A1 - RMBS | | | 4 | 1.A FE | 7,168,870 | 100.7004 | 7,294,760 | 7,244,022 | 7,181,118 | 0 | 29,978 | 0 | 0 | 5.082 | 5.900 | MON | 30,678 | 368,311 | 08/05/2022 | 07/25/2067 |
| 45254N-MZ-7 | IMM 2005-2 1A2 - RMBS | | | 4,5 | 1.A FM | 109,355 | 97.2557 | 126,612 | 130,184 | 116,036 | 0 | (3,566) | 0 | 0 | 6.090 | 10.384 | MON | 132 | 6,795 | 02/11/2008 | 04/25/2035 |
| 45254N-NT-0 | IMM 2005-3 M1 - RMBS | | | 4,5 | 6. FM | 0 | 83.0014 | 76,320 | 91,951 | 76,320 | 1,436 | (2,197) | 0 | 0 | 6.100 | 125.374 | MON | 93 | 5,627 | 05/20/2008 | 08/25/2035 |
| 452766-AA-6 | IMPRL 2022-NQM1 A1 - CMO/RMBS | | | 4 | 1.A FE | 9,320,874 | 88.4745 | 9,766,504 | 11,038,778 | 9,344,306 | 0 | 23,433 | 0 | 0 | 2.493 | 6.861 | MON | 22,933 | 25,033 | 11/08/2023 | 02/25/2067 |
| 45276K-AA-5 | IMPRL 22NQM3 A1 - RMBS | | | 4 | 1.A FE | 9,353,659 | 97.2874 | 9,339,640 | 9,600,051 | 9,365,443 | 0 | 25,762 | 0 | 0 | 4.380 | 5.608 | MON | 35,040 | 322,270 | 08/22/2023 | 05/25/2067 |
| 45276N-AA-9 | IMPRL 2022-NQM4 A1 - RMBS | | | 4 | 1.A FE | 4,979,657 | 97.7337 | 5,160,295 | 5,279,955 | 4,986,128 | 0 | 6,471 | 0 | 0 | 4.767 | 6.658 | MON | 20,975 | 62,924 | 09/26/2023 | 06/27/2067 |
| 45276P-AA-4 | IMPRL 22NQM2 A1 - RMBS | | | 4 | 1.A FE | 6,734,686 | 91.9320 | 6,921,314 | 7,528,732 | 6,741,948 | 0 | 7,262 | 0 | 0 | 3.638 | 6.417 | MON | 22,825 | 68,474 | 09/20/2023 | 03/25/2067 |
| 45276Q-AA-2 | IMPRL 2022-NQM5 A1 - RMBS | | | 4 | 1.A FE | 10,672,045 | 99.7770 | 10,719,626 | 10,743,585 | 10,689,289 | 0 | 41,476 | 0 | 0 | 5.390 | 6.138 | MON | 48,257 | 538,544 | 03/09/2023 | 08/25/2067 |
| 45660L-CK-3 | INDX 2005-AR2 1A1 - CMO/RMBS | | | 4,5 | 1.A FM | 630,822 | 72.6320 | 634,636 | 873,769 | 637,451 | 0 | 30,182 | 30,415 | 0 | 6.150 | 12.454 | MON | 896 | 42,512 | 02/16/2016 | 02/25/2035 |
| 45660L-LP-2 | INDX 2005-AR7 4A1 - CMO/RMBS | | | 4 | 2.C FM | 185,918 | 91.8320 | 193,488 | 210,697 | 193,488 | (19,673) | 6,672 | 0 | 0 | 4.392 | 6.686 | MON | 771 | 8,399 | 11/10/2016 | 06/25/2035 |
| 45660L-LQ-0 | INDX 2005-AR7 5A1 - CMO/RMBS | | | 4 | 1.A FM | 197,685 | 85.2692 | 228,867 | 268,405 | 228,867 | 5,476 | 12,011 | 0 | 0 | 4.533 | 9.409 | MON | 1,014 | 10,653 | 02/18/2016 | 06/25/2035 |
| 45660N-X9-1 | INDX 2004-AR6 5A2 - CMO/RMBS | | | 4 | 1.A FM | 112,157 | 96.5835 | 132,104 | 136,777 | 122,165 | 0 | 1,848 | 0 | 0 | 4.992 | 7.835 | MON | 569 | 5,933 | 05/30/2008 | 10/25/2034 |
| 46591K-AC-7 | JPMMT 2019-8 A3 - CMO/RMBS | | | 4 | 1.A | 853,108 | 87.5841 | 737,621 | 842,186 | 843,788 | 0 | (109) | 0 | 0 | 3.500 | 3.419 | MON | 2,456 | 29,477 | 10/22/2019 | 03/25/2050 |
| 46592K-AC-6 | JPMMT 2021-3 A3 - CMO/RMBS | | | 4 | 1.A | 6,841,415 | 82.1558 | 5,713,463 | 6,954,425 | 6,830,089 | 0 | (488) | 0 | 0 | 2.500 | 2.755 | MON | 14,488 | 173,861 | 01/10/2022 | 07/25/2051 |
| 465976-AA-6 | JPMMT 22LTV1 A1 - CMO/RMBS | | | 4 | 1.A | 8,422,521 | 85.5182 | 8,844,560 | 10,342,313 | 8,431,571 | 0 | 9,050 | 0 | 0 | 3.250 | 6.468 | MON | 28,010 | 56,021 | 09/29/2023 | 07/25/2052 |
| 466247-J4-6 | JPMMT 2006-A2 2A1 - CMO/RMBS | | | 4 | 1.A FM | 0 | 88.1507 | 268,523 | 304,618 | 0 | 0 | 0 | 0 | 0 | 4.218 | 3.051 | MON | 1,071 | 12,131 | 05/29/2009 | 04/25/2036 |
| 466247-UG-6 | JPMMT 2005-A6 7A1 - CMO/RMBS | | | 4 | 1.A FM | 115,197 | 82.4691 | 97,186 | 117,846 | 106,726 | 0 | 2,800 | 0 | 0 | 5.048 | 7.650 | MON | 496 | 5,259 | 03/21/2017 | 08/25/2035 |
| 466247-ZP-1 | JPMMT 2005-S3 A2 - CMO/RMBS | | | 4 | 1.A FM | 77,540 | 46.3502 | 73,148 | 157,817 | 66,285 | 0 | (2,154) | 0 | 0 | 5.750 | 10.494 | MON | 756 | 9,564 | 05/31/2009 | 01/25/2036 |
| 46627M-AD-9 | JPALT 2005-S1 1A4 - CMO/RMBS | | | 4 | 1.A FM | 164,285 | 33.8944 | 82,623 | 243,766 | 91,892 | 0 | (6,511) | 0 | 0 | 6.000 | 7.951 | MON | 1,219 | 13,881 | 02/07/2008 | 12/25/2035 |
| 46627M-CU-9 | JPALT 2006-A1 2A1 - CMO/RMBS | | | 4 | 1.A FM | 89,182 | 77.5386 | 361,322 | 465,990 | 271,042 | (8,535) | 9,171 | 0 | 0 | 4.457 | 10.488 | MON | 1,731 | 30,401 | 12/20/2022 | 03/25/2036 |
| 46627M-EJ-2 | JPALT 2006-S1 112 - CMO/RMBS | | | 4 | 1.A FM | 388,094 | 54.5293 | 282,618 | 518,286 | 241,634 | 0 | (1,776) | 0 | 0 | 6.000 | 11.793 | MON | 2,591 | 30,057 | 12/29/2021 | 03/25/2036 |
| 46630P-AP-0 | JPMMT 2007-A2 3A1 - CMO/RMBS | | | 4 | 1.A FM | 0 | 80.3630 | 11,243 | 13,991 | 8,704 | 0 | 635 | 0 | 0 | 4.153 | 15.077 | MON | 48 | 537 | 06/23/2008 | 04/25/2037 |
| 46630W-AB-6 | JPMMT 2007-S2 1A2 - CMO/RMBS | | | 4 | 1.A FM | 205,831 | 38.9155 | 131,045 | 336,742 | 66,951 | 0 | (3,057) | 0 | 0 | 5.500 | 28.267 | MON | 1,543 | 40,567 | 12/29/2021 | 06/25/2037 |
| 46631N-AA-7 | JPMMT 2007-S3 1A1 - CMO/RMBS | | | 4 | 1.A FM | 105,445 | 44.0958 | 67,908 | 154,002 | 2,780 | 0 | (7,318) | 0 | 0 | 5.500 | 23.409 | MON | 706 | 9,003 | 12/29/2021 | 08/25/2037 |
| 46633M-AM-1 | JPMRR 2009-6 2A2 - CMO/RMBS | | | 4 | 1.A FM | 29,058 | 86.8403 | 249,819 | 287,676 | 0 | 0 | 0 | 0 | 0 | 4.466 | 250.000 | MON | 1,071 | 11,515 | 06/11/2009 | 04/26/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46637U-AA-5 | JPTEP 2012-3 A - CMO/RMBS | | | 4 | 1.B FE | 3,141,747 | 91.6681 | 2,984,435 | 3,255,696 | 3,160,373 | 0 | 2,156 | 0 | 0 | 3.000 | 3.566 | MON | 8,139 | 97,671 | 12/10/2013 | 10/27/2042 |
| 46637V-AA-3 | JPTEP 2012-2 A - CMO/RMBS | | | 4 | 1.B FE | 693,604 | 92.0280 | 642,810 | 698,494 | 694,243 | 0 | 70 | 0 | 0 | 3.000 | 3.127 | MON | 1,746 | 20,955 | 12/02/2013 | 09/17/2042 |
| 46639A-AA-7 | JPTEP 2012-5 A - CMO/RMBS | | | 4 | 1.B FE | 243,314 | 88.1007 | 223,293 | 253,452 | 244,927 | 0 | 199 | 0 | 0 | 2.500 | 3.142 | MON | 528 | 6,310 | 08/11/2014 | 12/27/2042 |
| 46654D-AD-5 | JPMMT 21INV4 A2 - CMO/RMBS | | | 4 | 1.A | 9,174,354 | 85.4375 | 9,820,941 | 11,494,883 | 9,189,503 | 0 | 26,138 | 0 | 0 | 3.000 | 6.475 | MON | 28,737 | 344,847 | 10/19/2022 | 01/25/2052 |
| 46654W-AE-1 | JPMMT 221 A3 - CMO/RMBS | | | 4 | 1.A | 20,530,632 | 82.0055 | 17,277,983 | 21,069,298 | 20,510,511 | 0 | 1,500 | 0 | 0 | 2.500 | 2.870 | MON | 43,894 | 526,732 | 02/03/2022 | 07/25/2052 |
| 46655G-AB-1 | JPMMT 2022-4 A2 - CMO/RMBS | | | 4 | 1.A | 796,725 | 88.4320 | 796,535 | 900,732 | 802,583 | 0 | 1,125 | 0 | 0 | 3.500 | 5.229 | MON | 2,627 | 31,526 | 12/20/2022 | 10/25/2052 |
| 46657B-AA-2 | JPMMT 23DSC2 A1 - RMBS | | | 4 | 1.A FE | 4,178,551 | 98.3263 | 4,264,703 | 4,337,296 | 4,187,278 | 0 | 8,727 | 0 | 0 | 5.250 | 5.874 | MON | 18,976 | 75,903 | 08/14/2023 | 11/25/2063 |
| 47232D-AA-8 | JMAC 08R1 A - CMO/RMBS | | | 4 | 1.A FM | 577,741 | 95.4300 | 630,167 | 660,345 | 615,372 | 0 | 46,312 | 93,377 | 0 | 9.514 | 18.560 | MON | 1,047 | 56,669 | 07/07/2008 | 06/25/2047 |
| 47232I-AA-6 | JMAC 2008-R2 1A1 - CMO/RMBS | | | 4 | 1.A FM | 246,492 | 98.7403 | 317,568 | 321,620 | 298,563 | 0 | 3,233 | 0 | 0 | 6.000 | 10.730 | MON | 1,608 | 19,297 | 08/26/2008 | 10/25/2035 |
| 47232I-AB-4 | JMAC 2008-R2 1A2 - RMBS | | | 4 | 1.A FM | 166,736 | 87.4492 | 480,971 | 550,000 | 153,063 | 0 | 3,775 | 0 | 0 | 6.000 | 27.277 | MON | 2,658 | 33,000 | 08/26/2008 | 09/30/2035 |
| 47232I-AG-3 | JMAC 2008-R2 1A3 - RMBS | | | 4 | 1.A FM | 1,155 | 34.9182 | 77,137 | 220,907 | 0 | 0 | (13,254) | 0 | 0 | 6.000 | 6.000 | MON | 1,105 | 13,254 | 08/26/2008 | 10/25/2035 |
| 47232C-AH-7 | JMAC 2009-R1 4A2 - CMO/RMBS | | | 4 | 1.A FM | 304,074 | 86.1601 | 269,072 | 312,293 | 289,789 | 0 | (2,261) | 0 | 0 | 3.940 | 3.638 | MON | 1,025 | 12,247 | 02/23/2016 | 06/21/2037 |
| 52520M-BS-1 | LMT 2005-2 2A1 - CMO/RMBS | | | 4,5 | 1.A FM | 299,375 | 52.8415 | 265,649 | 502,728 | 142,028 | 0 | (8,702) | 0 | 0 | 5.500 | 12.384 | MON | 461 | 27,253 | 06/27/2008 | 12/25/2035 |
| 52521R-AC-5 | LMT 2007-5 1A1 - CMO/RMBS | | | 4,5 | 1.A FM | 166,308 | 88.0110 | 207,101 | 235,313 | 102,781 | 0 | 19,280 | 0 | 0 | 5.750 | 36.878 | MON | 226 | 13,152 | 02/28/2008 | 06/25/2037 |
| 52521R-AJ-0 | LMT 2007-5 1A7 - CMO/RMBS | | | 3 | 5.B FE | 174,099 | 3.1136 | 48,134 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 | 27.235 | MON | 0 | 2,978 | 12/11/2007 | 06/25/2037 |
| 52522D-AG-6 | LXS 2006-16N AA1 - RMBS | | | 4,5 | 1.A FM | 4,213,081 | 90.1945 | 4,893,574 | 5,425,579 | 4,893,574 | (837,783) | 194,808 | 0 | 0 | 5.870 | 7.462 | MON | 5,308 | 209,208 | 10/07/2015 | 11/25/2046 |
| 525241-AL-9 | LXS 2007-1 WF1 - RMBS | | | 4 | 1.A FM | 72,764 | 87.3044 | 163,880 | 187,710 | 124,109 | 0 | 6,062 | 0 | 0 | 4.478 | 11.571 | MON | 701 | 7,624 | 08/11/2008 | 01/25/2037 |
| 55284P-AC-9 | MFRA 2022-NQM1 A1 - RMBS | | | 4 | 1.A FE | 2,062,233 | 95.7254 | 2,133,420 | 2,228,688 | 2,068,894 | 0 | 6,662 | 0 | 0 | 4.112 | 6.647 | MON | 1,527 | 23,141 | 09/08/2023 | 12/27/2066 |
| 55284T-AA-5 | MFRA 22INV1 A1 - CMO/RMBS | | | 4 | 1.A FE | 6,935,322 | 95.5642 | 6,692,298 | 7,002,934 | 6,957,045 | 0 | 11,323 | 0 | 0 | 3.907 | 4.610 | MON | 22,800 | 273,605 | 04/05/2022 | 04/25/2066 |
| 55285Q-AA-0 | MFRA 2022-NQM2 A1 - RMBS | | | 4 | 1.A FE | 6,255,664 | 95.1967 | 6,087,535 | 6,394,691 | 6,298,273 | 0 | 32,208 | 0 | 0 | 3.944 | 4.969 | MON | 4,204 | 253,813 | 06/07/2022 | 05/25/2067 |
| 55285U-AA-1 | MFRA 22INV2 A1 - RMBS | | | 4 | 1.A FE | 5,298,055 | 99.0709 | 5,355,268 | 5,405,490 | 5,311,843 | 0 | 22,917 | 0 | 0 | 4.950 | 5.953 | MON | 22,298 | 245,274 | 06/20/2023 | 07/25/2057 |
| 576433-GM-2 | MARM 2003-6 6A1 - CMO/RMBS | | | 4 | 1.A FM | 165,350 | 91.4362 | 157,080 | 171,792 | 160,059 | 0 | 2,492 | 0 | 0 | 3.412 | 4.833 | MON | 488 | 5,750 | 02/26/2016 | 12/25/2033 |
| 576433-XA-9 | MARM 2005-1 3A1 - CMO/RMBS | | | 4 | 1.A FM | 74,305 | 88.3420 | 69,097 | 78,216 | 75,194 | 0 | 722 | 0 | 0 | 3.227 | 9.114 | MON | 210 | 2,529 | 02/07/2017 | 02/25/2035 |
| 576434-U2-8 | MALT 2005-5 2OX - CMO/RMBS | | | 3 | 5.B GI | 0 | 6.3156 | 1,036 | 0 | 484 | 0 | (748) | 0 | 0 | 5.500 | 90.254 | MON | 75 | 1,242 | 11/30/2007 | 07/25/2025 |
| 58549R-AC-0 | MELLO 21MTG3 A3 - CMO/RMBS | | | 4 | 1.A | 7,270,454 | 80.8594 | 5,866,014 | 7,254,585 | 7,256,788 | 0 | (3,395) | 0 | 0 | 2.500 | 2.503 | MON | 15,114 | 181,365 | 10/22/2021 | 07/25/2051 |
| 58550N-AC-5 | MELLO 21INV4 A3 - CMO/RMBS | | | 4 | 1.A | 7,323,046 | 81.8438 | 6,198,795 | 7,573,933 | 7,320,025 | 0 | 1,174 | 0 | 0 | 2.273 | 2.965 | MON | 1,913 | 189,427 | 02/09/2022 | 12/25/2051 |
| 59024K-AM-5 | MANA 2007-AF1 FIO - CMO/RMBS | | | 3 | 5.B GI | 331,631 | 9.9502 | 44,948 | 0 | 10,376 | 0 | (3,457) | 0 | 0 | 5.782 | 125.543 | MON | 2,177 | 15,342 | 01/09/2008 | 05/26/2037 |
| 61690P-AV-3 | MSRR 13R7 10B - CMO/RMBS | | | 4 | 1.A FM | 821,703 | 99.3123 | 817,074 | 822,731 | 820,135 | 0 | (111) | 0 | 0 | 6.000 | 6.044 | MON | 4,114 | 49,364 | 10/15/2013 | 12/27/2046 |
| 61749J-AH-9 | MSM 2006-7 4A3 - CMO/RMBS | | | 3 | 5.B GI | 297,058 | 8.7826 | 473,126 | 0 | 0 | 0 | 0 | 0 | 0 | 0.050 | 250.000 | MON | 0 | 15,649 | 12/11/2007 | 06/25/2036 |
| 61749L-BM-2 | MSM 2006-8AR 6A2 - CMO/RMBS | | | 4 | 1.A FM | 936 | 97.2887 | 29,550 | 30,373 | 17,636 | 0 | 428 | 0 | 0 | 6.790 | 42.092 | MON | 172 | 1,805 | 05/27/2008 | 06/25/2036 |
| 61772L-AJ-0 | MSRM 2021-2 A3 - CMO/RMBS | | | 4 | 1.A | 13,709,497 | 81.5281 | 11,467,360 | 14,065,530 | 13,690,944 | 0 | 1,440 | 0 | 0 | 2.500 | 2.878 | MON | 29,303 | 351,638 | 01/27/2022 | 05/25/2051 |
| 61772N-AJ-6 | MSRM 2021-5 A3 - CMO/RMBS | | | 4 | 1.A | 7,296,083 | 81.3922 | 5,874,194 | 7,217,146 | 7,280,396 | 0 | (4,286) | 0 | 0 | 2.500 | 2.395 | MON | 15,036 | 180,429 | 10/14/2021 | 08/25/2051 |
| 61772Q-AE-0 | MSRM 2021-6 A3 - CMO/RMBS | | | 4 | 1.A | 7,484,766 | 81.3831 | 6,051,621 | 7,435,967 | 7,470,378 | 0 | (3,759) | 0 | 0 | 2.500 | 2.451 | MON | 15,492 | 185,899 | 10/15/2021 | 09/25/2051 |
| 61774Y-AA-9 | MSRM 231 A1 - CMO/RMBS | | | 4 | 1.A | 14,431,922 | 91.4600 | 15,668,600 | 17,131,642 | 14,471,126 | 0 | 39,205 | 0 | 0 | 4.000 | 6.619 | MON | 11,421 | 114,899 | 10/06/2023 | 02/25/2053 |
| 64830J-AA-8 | NRZT 22NQM1 A1 - CMO/RMBS | | | 4 | 1.A | 3,503,142 | 85.1244 | 3,331,876 | 3,914,125 | 3,549,140 | 0 | 26,334 | 0 | 0 | 2.277 | 4.411 | MON | 7,426 | 89,106 | 07/15/2022 | 04/25/2061 |
| 64831D-AB-8 | NRZT 22INV1 - CMO/RMBS | | | 4 | 1.A | 11,409,285 | 84.6654 | 12,280,927 | 14,505,249 | 11,420,449 | 0 | 27,160 | 0 | 0 | 3.000 | 6.663 | MON | 36,263 | 435,157 | 10/21/2022 | 03/25/2052 |
| 64831U-AA-2 | NRZT 22NQM4 A1 - CMO/RMBS | | | 4 | 1.A FE | 6,788,856 | 100.4134 | 7,082,516 | 7,053,357 | 6,797,139 | 0 | 8,283 | 0 | 0 | 5.000 | 6.334 | MON | 29,389 | 87,851 | 09/08/2023 | 07/25/2062 |
| 65538P-AA-6 | NAA 2007-1 1AA - RMBS | | | 4 | 1.A FM | 0 | 89.3110 | 184,249 | 206,300 | 107,960 | 0 | 12,188 | 0 | 0 | 5.995 | 21.892 | MON | 1,031 | 9,272 | 05/08/2007 | 03/25/2047 |
| 65539C-AK-2 | NMRR 2011-4R 110 - CMO/RMBS | | | 4 | 1.A FM | 1,215,285 | 88.4845 | 1,237,200 | 1,398,211 | 1,148,817 | 0 | 19,445 | 0 | 0 | 3.906 | 6.790 | MON | 4,551 | 52,102 | 06/06/2016 | 12/29/2036 |
| 670855-AA-3 | OBX 23NQM1 A1 - CMO/RMBS | | | 4 | 1.A FE | 882,997 | 103.0000 | 909,498 | 883,008 | 883,025 | 0 | 28 | 0 | 0 | 6.120 | 6.093 | MON | 4,503 | 54,064 | 01/06/2023 | 11/27/2062 |
| 67115N-AA-8 | OBX 2022-INV1 A1 - CMO/RMBS | | | 4 | 1.A | 4,853,324 | 84.4744 | 4,398,944 | 5,207,429 | 4,847,664 | 0 | 2,614 | 0 | 0 | 3.000 | 4.020 | MON | 13,019 | 156,223 | 04/08/2022 | 12/26/2051 |
| 67116M-AA-9 | OBX 23J1 A1 - CMO/RMBS | | | 4 | 1.A | 8,049,161 | 94.1147 | 8,723,073 | 9,268,556 | 8,048,658 | 0 | (504) | 0 | 0 | 4.500 | 6.712 | MON | 34,757 | 69,514 | 10/17/2023 | 01/27/2053 |
| 67448E-AA-6 | OBX 22INV4 A1 - CMO/RMBS | | | 4 | 1.A | 5,030,359 | 87.7214 | 4,730,139 | 5,392,229 | 5,035,915 | 0 | 4,759 | 0 | 0 | 3.500 | 4.515 | MON | 3,145 | 189,452 | 06/07/2022 | 06/25/2052 |
| 67448J-AA-5 | OBX 22INV5 A1 - CMO/RMBS | | | 4 | 1.A | 8,681,925 | 91.4780 | 9,529,270 | 10,417,008 | 8,681,600 | 0 | (324) | 0 | 0 | 4.000 | 6.823 | MON | 34,723 | 69,447 | 10/20/2023 | 10/25/2052 |
| 67448X-AA-4 | OBX 2021-J3 A1 - CMO/RMBS | | | 4 | 1.A | 20,739,507 | 81.3426 | 16,648,934 | 20,467,669 | 20,694,944 | 0 | (12,759) | 0 | 0 | 2.500 | 2.366 | MON | 42,641 | 511,692 | 10/01/2021 | 10/25/2051 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 69359Y-AC-1 | PMTLT 2021-INV1 A3 - CMO/RMBS | | | 4 | 1.A | 14,246,120 | 81.5213 | 11,579,247 | 14,203,952 | 14,221,154 | 0 | (6,046) | 0 | 0 | 2.500 | 2.497 | MON | 29,592 | 355,099 | 10/21/2021 | 07/25/2051 |
| 693684-AA-0 | PSMC 2020-1 A1 - CMO/RMBS | | | 4 | 1.A | 388,203 | 91.5244 | 347,535 | 379,719 | 383,380 | 0 | (2,396) | 0 | 0 | 3.500 | 1.858 | MON | 1,108 | 13,290 | 01/24/2020 | 01/25/2050 |
| 69374X-AA-8 | PSMC 2019-2 A1 - CMO/RMBS | | | 4 | 1.A | 61,201 | 98.1569 | 58,895 | 60,001 | 60,273 | 0 | (432) | 0 | 0 | 3.500 | 1.812 | MON | 175 | 2,100 | 10/08/2019 | 10/25/2049 |
| 69375B-AA-5 | PSMC 2019-3 A1 - CMO/RMBS | | | 4 | 1.A | 351,850 | 94.4663 | 327,619 | 346,811 | 348,170 | 0 | (1,924) | 0 | 0 | 3.500 | 2.177 | MON | 1,012 | 12,138 | 10/28/2019 | 11/26/2049 |
| 69377C-AA-1 | PRKCM 2022-AFC1 A1A - RMBS | | | 4 | 1.A FE | 4,027,745 | 95.5727 | 4,139,166 | 4,330,909 | 4,036,179 | 0 | 8,434 | 0 | 0 | 4.100 | 6.480 | MON | 14,797 | 44,392 | 09/08/2023 | 04/25/2057 |
| 69377E-AA-7 | PRPM 22INV1 A1 - RMBS | | | 4 | 1.A FE | 2,195,546 | 97.6668 | 2,204,407 | 2,257,069 | 2,197,488 | 0 | 12,375 | 0 | 0 | 4.400 | 5.619 | MON | 8,276 | 99,311 | 06/23/2022 | 04/25/2067 |
| 74160M-BN-1 | PRIME 2003-2 1A9 - CMO/RMBS | | | 3 | 5.B GI | 490,466 | 7.8941 | 7,740 | 0 | 0 | 0 | (1,228) | 0 | 0 | 1.930 | 250.000 | MON | 32 | 2,476 | 12/01/2007 | 10/25/2033 |
| 743874-AC-3 | PFMT 2020-1 A2 - CMO/RMBS | | | 4 | 1.A | 473,490 | 84.4638 | 394,321 | 466,852 | 472,765 | 0 | (488) | 0 | 0 | 3.000 | 2.729 | MON | 1,167 | 14,006 | 02/14/2020 | 02/25/2050 |
| 74387L-AC-5 | PFMT 2019-1 A2 - CMO/RMBS | | | 4 | 1.A | 889,281 | 84.7200 | 749,068 | 884,169 | 887,538 | 0 | (799) | 0 | 0 | 3.000 | 2.850 | MON | 2,210 | 26,525 | 11/26/2019 | 12/27/2049 |
| 748956-AA-7 | RCKT 23CES2 A1A - RMBS | | | 4 | 1.A FE | 8,224,197 | 101.3338 | 8,333,941 | 8,224,246 | 8,224,172 | 0 | (25) | 0 | 0 | 6.808 | 6.810 | MON | 46,659 | 139,977 | 09/13/2023 | 09/25/2043 |
| 74923H-AQ-4 | RALI 2007-QS4 3A6 - CMO/RMBS | | | 4 | 1.A FM | 312,000 | 78.8572 | 256,587 | 325,381 | 196,182 | 0 | 8,954 | 0 | 0 | 6.000 | 14.860 | MON | 1,627 | 19,523 | 12/29/2021 | 03/25/2037 |
| 74928X-BB-6 | RBSSP 2009-6 3A2 - CMO/RMBS | | | 4 | 1.A FM | 450,010 | 90.0633 | 424,345 | 471,163 | 424,345 | (36,308) | 11,648 | 0 | 0 | 3.986 | 6.424 | MON | 313 | 19,139 | 01/24/2017 | 02/26/2051 |
| 749357-AA-7 | RCKT 191 A1 - CMO/RMBS | | | 4 | 1.A | 890,940 | 88.2905 | 774,633 | 877,369 | 889,326 | 0 | (696) | 0 | 0 | 3.500 | 2.633 | MON | 2,559 | 30,708 | 10/11/2019 | 09/27/2049 |
| 74935W-AA-2 | RCKT 23CES1 A1A - CMO/RMBS | | | 4 | 1.A FE | 2,225,433 | 100.5304 | 2,237,282 | 2,225,478 | 2,225,360 | 0 | (74) | 0 | 0 | 6.515 | 6.476 | MON | 12,082 | 72,495 | 06/20/2023 | 06/25/2043 |
| 749384-AA-1 | RCKT 2021-5 A1 - CMO/RMBS | | | 4 | 1.A | 23,494,391 | 81.9688 | 19,390,077 | 23,655,437 | 23,451,958 | 0 | (5,529) | 0 | 0 | 2.500 | 2.628 | MON | 49,282 | 591,386 | 01/13/2022 | 11/27/2051 |
| 74938F-AA-6 | RCKT 2022-1 A1 - CMO/RMBS | | | 4 | 1.A | 36,601,370 | 82.1007 | 30,668,134 | 37,354,291 | 36,552,488 | 0 | 229 | 0 | 0 | 2.500 | 2.803 | MON | 77,821 | 934,359 | 01/10/2022 | 01/25/2052 |
| 74938W-AB-7 | RCKT 222 A2 - CMO/RMBS | | | 4 | 1.A | 3,335,321 | 81.8438 | 2,886,242 | 3,526,525 | 3,333,842 | 0 | 2,000 | 0 | 0 | 2.500 | 3.271 | MON | 7,347 | 88,163 | 02/17/2022 | 03/25/2052 |
| 74939K-AA-4 | RCKT 2021-6 A1 - CMO/RMBS | | | 4 | 1.A | 12,929,037 | 81.9688 | 10,731,925 | 13,092,695 | 12,908,167 | 0 | (1,788) | 0 | 0 | 2.500 | 2.703 | MON | 27,276 | 327,317 | 01/06/2022 | 12/26/2051 |
| 749407-AA-0 | RCKT 23CES3 A1A - CMO/RMBS | | | 4 | 1.A FE | 8,438,511 | 102.2240 | 8,626,329 | 8,438,653 | 8,438,557 | 0 | 46 | 0 | 0 | 7.015 | 6.972 | MON | 49,331 | 50,020 | 11/13/2023 | 11/25/2043 |
| 749577-AJ-1 | RFMSI 2006-S9 A9 - CMO/RMBS | | | 3 | 5.B FE | 216,024 | 7.7797 | 85,411 | 0 | 3,201 | 0 | (266) | 0 | 0 | 0.130 | 19.833 | MON | 24 | 6,106 | 08/20/2008 | 09/25/2036 |
| 74958W-AC-0 | RFMSI 2007-SA1 2A2 - CMO/RMBS | | | 4 | 1.A FM | 157,611 | 62.2970 | 213,340 | 342,456 | 131,578 | 0 | 22,387 | 0 | 0 | 4.745 | 36.103 | MON | 1,354 | 15,470 | 11/13/2008 | 02/25/2037 |
| 74958Y-AE-2 | RFMSI 2007-S4 A5 - CMO/RMBS | | | 4,5 | 1.A FM | 52,290 | 79.9272 | 130,278 | 162,996 | 97,790 | 0 | 4,438 | 0 | 0 | 6.070 | 14.272 | MON | 165 | 9,780 | 05/31/2009 | 04/25/2037 |
| 74969T-AA-8 | RBIT 2021-HB1 A - RMBS | | | 4 | 1.A FE | 3,122,561 | 96.2425 | 3,005,235 | 3,122,565 | 3,121,956 | 0 | (635) | 0 | 0 | 1.259 | 1.285 | MON | 546 | 40,201 | 11/17/2021 | 11/25/2031 |
| 74969V-AA-3 | RPIT 212 A - CMO/RMBS | | | 4 | 1.A FE | 4,190,771 | 76.4300 | 3,238,482 | 4,237,186 | 4,185,407 | 0 | (5,459) | 0 | 0 | 2.125 | 2.168 | MON | 1,501 | 90,040 | 09/24/2021 | 09/25/2061 |
| 74969X-AA-9 | RPIT 221 A - CMO/RMBS | | | 4 | 1.A FE | 19,494,887 | 85.5000 | 16,691,191 | 19,521,861 | 19,495,045 | 0 | (84) | 0 | 0 | 3.000 | 3.023 | MON | 9,761 | 585,656 | 01/21/2022 | 01/25/2062 |
| 74970F-AA-5 | RPIT 2022-3 A - CMO/RMBS | | | 4 | 1.A FE | 9,768,995 | 86.9855 | 9,133,478 | 10,500,000 | 10,013,704 | 0 | 176,453 | 0 | 0 | 4.000 | 6.119 | MON | 7,000 | 420,000 | 08/04/2022 | 08/25/2062 |
| 74981C-AA-9 | RUN 22NQM1 A1 - CMO/RMBS | | | 4 | 1.A FE | 3,424,656 | 95.2326 | 3,286,717 | 3,451,252 | 3,434,607 | 0 | 14,925 | 0 | 0 | 4.000 | 4.725 | MON | 11,504 | 138,050 | 04/01/2022 | 03/25/2067 |
| 75115B-AC-3 | RALI 2006-QA5 2A1 - CMO/RMBS | | | 4 | 6. FM | 779,132 | 84.6673 | 828,674 | 978,742 | 816,777 | 0 | (8,724) | 0 | 0 | 4.003 | 6.698 | MON | 3,265 | 60,362 | 02/11/2016 | 07/25/2036 |
| 75115C-AP-2 | RALI 2006-QS9 114 - CMO/RMBS | | | 3 | 5.B GI | 145,895 | 6.1707 | 64,284 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 | 250.000 | MON | 0 | 3,330 | 02/01/2008 | 07/25/2036 |
| 75115D-AA-3 | RALI 2006-QS13 1A1 - CMO/RMBS | | | 4,5 | 1.A FM | 260,184 | 66.7673 | 236,131 | 353,663 | 0 | 0 | (19,127) | 0 | 0 | 5.810 | 250.000 | MON | 342 | 19,139 | 12/29/2021 | 09/25/2036 |
| 75116C-ET-9 | RALI 2007-QS6 114 - CMO/RMBS | | | 4 | 1.A FM | 292,119 | 75.7371 | 229,970 | 303,642 | 110,869 | 0 | 14,769 | 0 | 0 | 5.750 | 32.550 | MON | 1,455 | 17,461 | 12/29/2021 | 04/25/2037 |
| 75156W-AD-5 | RAMP 2006-RS4 A4 - RMBS | | | 4,5 | 1.A FM | 296,929 | 99.1996 | 332,690 | 335,374 | 334,177 | 0 | 2,209 | 0 | 0 | 6.030 | 7.661 | MON | 337 | 15,902 | 05/30/2018 | 07/25/2036 |
| 75409J-AA-5 | RATE 21J1 A1 - CMO/RMBS | | | 4 | 1.A | 12,012,977 | 81.9688 | 9,770,560 | 11,919,853 | 11,989,762 | 0 | (6,152) | 0 | 0 | 2.500 | 2.434 | MON | 24,833 | 297,996 | 10/13/2021 | 07/25/2051 |
| 75409X-AA-4 | RATE 21HB1 A1 - CMO/RMBS | | | 4 | 1.A | 12,334,278 | 80.8765 | 10,140,313 | 12,538,021 | 12,315,904 | 0 | (1,459) | 0 | 0 | 2.500 | 2.750 | MON | 26,121 | 313,451 | 01/07/2022 | 12/25/2051 |
| 75970N-BE-6 | RAMC 2005-3 AF4 - RMBS | | | 4 | 1.A FM | 1,172,590 | 98.8067 | 1,158,609 | 1,172,602 | 1,172,602 | 0 | 0 | 0 | 0 | 5.140 | 5.031 | MON | 5,023 | 60,272 | 09/09/2005 | 11/25/2035 |
| 76110H-2Y-4 | RALI 2005-QS5 A2 - CMO/RMBS | | | 3 | 5.B GI | 64,055 | 5.1993 | 95,903 | 0 | 95,903 | (3,622) | 17,333 | 0 | 0 | 0.000 | 37.815 | MON | 0 | 6,354 | 02/22/2018 | 04/25/2035 |
| 76110V-QL-5 | RFMS2 2004-HS2 AI6 - RMBS | | | 4 | 1.A FM | 0 | 95.5000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.170 | 0.000 | MON | 0 | 0 | 06/22/2004 | 06/25/2034 |
| 76110V-RX-8 | RFMS2 2005-HS1 1A4 - RMBS | | | 4 | 1.A FM | 54,071 | 2.8606 | 67,781 | 2,369,452 | 0 | 0 | (46,861) | 0 | 0 | 5.610 | 70.526 | MON | 11,077 | 46,862 | 09/13/2005 | 09/25/2035 |
| 761118-BU-1 | RALI 2005-QA8 NB2 - CMO/RMBS | | | 4 | 1.A FM | 676,823 | 85.9376 | 731,255 | 850,914 | 666,233 | 0 | 19,908 | 0 | 0 | 4.431 | 8.953 | MON | 3,142 | 36,112 | 12/03/2015 | 07/25/2035 |
| 761118-KH-0 | RALI 2005-QS15 2A - CMO/RMBS | | | 4 | 1.A FM | 19,095 | 83.0279 | 59,932 | 72,182 | 43,469 | 0 | 450 | 0 | 0 | 6.000 | 11.249 | MON | 361 | 4,331 | 02/08/2008 | 10/25/2035 |
| 761118-UQ-9 | RALI 2006-QS2 1A9 - CMO/RMBS | | | 4 | 1.A FM | 2,478 | 82.3637 | 140,640 | 170,755 | 140,640 | (22,367) | 8,827 | 0 | 0 | 5.500 | 12.266 | MON | 783 | 9,400 | 02/13/2006 | 02/25/2036 |
| 76112B-NM-8 | GMACM 2005-AA1 1A1 - CMO/RMBS | | | 4 | 1.A FM | 862,137 | 96.9031 | 918,763 | 948,125 | 899,822 | 0 | 17,714 | 0 | 0 | 4.337 | 6.946 | MON | 3,427 | 37,951 | 07/05/2016 | 05/18/2035 |
| 78434K-AA-5 | SGR 222 A1 - CMO/RMBS | | | 4 | 1.A FE | 4,421,303 | 101.8175 | 4,504,475 | 4,424,067 | 4,442,262 | 0 | 20,874 | 0 | 0 | 5.353 | 5.936 | MON | 19,735 | 236,820 | 07/29/2022 | 08/25/2062 |
| 81743A-AA-7 | SEMT 2019-5 A1 - CMO/RMBS | | | 4 | 1.A | 3,638,746 | 87.9171 | 3,144,059 | 3,576,164 | 3,627,132 | 0 | (3,017) | 0 | 0 | 3.500 | 3.156 | MON | 10,430 | 125,166 | 11/14/2019 | 12/27/2049 |
| 81748J-AA-3 | SEMT 2019-4 A1 - CMO/RMBS | | | 4 | 1.A | 1,128,821 | 88.6105 | 979,741 | 1,105,671 | 1,135,080 | 0 | (440) | 0 | 0 | 3.500 | 2.375 | MON | 3,225 | 38,699 | 10/08/2019 | 11/25/2049 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 81748K-AA-0 | SEMT 2020-2 A1 - CMO/RMBS | | | 4 | 1.A | 885,983 | 87.4660 | 756,263 | 864,637 | 879,155 | 0 | (7) | 0 | 0 | 3.500 | 2.814 | MON | 2,522 | 30,262 | 02/13/2020 | 03/25/2050 |
| 81748M-AA-6 | SEMT 2020-1 A1 - CMO/RMBS | | | 4 | 1.A | 2,796,351 | 89.8022 | 2,454,801 | 2,733,564 | 2,786,161 | 0 | (5,765) | 0 | 0 | 3.500 | 3.117 | MON | 7,973 | 95,675 | 01/08/2020 | 02/25/2050 |
| 81748T-AA-1 | SEMT 2021-7 A1 - CMO/RMBS | | | 4 | 1.A | 15,764,367 | 81.8438 | 12,768,487 | 15,601,044 | 15,732,148 | 0 | (9,283) | 0 | 0 | 2.500 | 2.403 | MON | 32,502 | 390,026 | 10/06/2021 | 11/27/2051 |
| 81749C-AA-7 | SEMT 2022-1 A1 - CMO/RMBS | | | 4 | 1.A | 11,168,007 | 80.7487 | 9,252,217 | 11,458,039 | 11,154,790 | 0 | 1,439 | 0 | 0 | 2.500 | 2.869 | MON | 23,871 | 286,451 | 01/19/2022 | 02/26/2052 |
| 83612T-AR-3 | SVHE 2007-OPT1 X - RMBS | | | 3 | 6. FE | 372,878 | 0.1599 | 67,710 | 0 | 61,589 | 4,128 | (7,911) | 0 | 0 | 0.049 | 18.737 | MON | 346 | 19,252 | 10/04/2007 | 06/25/2037 |
| 863579-C3-0 | SARM 2005-21 6A3 - CMO/RMBS | | | 4 | 1.A FM | 179,742 | 92.4344 | 189,244 | 204,734 | 170,630 | 0 | 15,516 | 0 | 0 | 4.046 | 12.957 | MON | 690 | 7,808 | 02/10/2016 | 11/25/2035 |
| 863579-UL-0 | SARM 2005-15 1A1 - CMO/RMBS | | | 4 | 1.A FM | 725,440 | 57.1305 | 519,280 | 908,937 | 517,563 | 0 | 7,127 | 0 | 0 | 4.635 | 9.556 | MON | 3,511 | 40,009 | 02/16/2016 | 07/25/2035 |
| 863579-UU-0 | SARM 2005-15 4A1 - CMO/RMBS | | | 4 | 1.A FM | 286,363 | 87.0006 | 282,616 | 324,844 | 272,628 | 0 | 9,762 | 0 | 0 | 4.562 | 9.430 | MON | 1,235 | 13,525 | 01/15/2016 | 07/25/2035 |
| 863579-VW-5 | SARM 2005-17 5A2 - CMO/RMBS | | | 4,5 | 1.A FM | 113,424 | 60.4601 | 146,359 | 242,075 | 124,530 | 0 | 5,112 | 0 | 0 | 5.770 | 15.282 | MON | 233 | 12,299 | 08/27/2008 | 08/25/2035 |
| 863579-XC-7 | SARM 2005-18 3A1 - CMO/RMBS | | | 4 | 1.A FM | 592,930 | 70.3198 | 556,671 | 791,628 | 206,438 | 0 | 50,136 | 0 | 0 | 4.720 | 51.303 | MON | 3,113 | 33,828 | 12/29/2021 | 09/25/2035 |
| 863579-XR-4 | SARM 2005-18 8A1 - CMO/RMBS | | | 4 | 1.A FM | 394,228 | 88.3900 | 383,731 | 434,134 | 383,286 | 0 | 15,027 | 0 | 0 | 4.656 | 8.152 | MON | 1,685 | 18,009 | 03/09/2017 | 09/25/2035 |
| 863579-ZL-5 | SARM 2005-20 3A3 - CMO/RMBS | | | 4 | 1.A FM | 337,551 | 87.7987 | 348,873 | 397,355 | 285,283 | 0 | 24,816 | 0 | 0 | 5.906 | 17.086 | MON | 1,956 | 20,505 | 02/04/2016 | 10/25/2035 |
| 86358R-DX-2 | SASC 2001-SB1 A5 - RMBS | | | 4 | 1.A FM | 93,612 | 74.1538 | 74,116 | 99,949 | 81,106 | (7,267) | (58) | 0 | 0 | 3.375 | 3.500 | MON | 281 | 3,373 | 12/20/2022 | 08/25/2031 |
| 86359A-MG-5 | SASC 2003-AL1 APO - CMO/RMBS | @ | | 4 | 5.B GI | 38,903 | 94.3651 | 52,121 | 55,234 | 49,646 | 0 | 2,732 | 0 | 0 | 0.000 | 5.569 | N/A | 0 | 0 | 02/05/2003 | 04/25/2031 |
| 86359A-WT-6 | SASC 2003-AL2 APO - RMBS | @ | | 4 | 5.B GI | 88,680 | 86.0970 | 98,208 | 114,067 | 83,875 | 0 | 5,543 | 0 | 0 | 0.000 | 7.367 | N/A | 0 | 0 | 05/20/2003 | 01/25/2031 |
| 87222E-AB-4 | TBW 2007-1 A2 - RMBS | | | 4,5 | 1.A FM | 540,042 | 22.5811 | 694,826 | 3,077,024 | 158,616 | 0 | 74,609 | 0 | 0 | 5.770 | 79.530 | MON | 2,959 | 34,469 | 05/31/2009 | 03/25/2037 |
| 87222E-AC-2 | TBW 2007-1 A3 - RMBS | | | 4 | 1.A FM | 1,571,019 | 24.2484 | 1,159,670 | 4,782,461 | 988,083 | 0 | 67,732 | 0 | 0 | 5.880 | 10.416 | MON | 23,434 | 53,574 | 05/31/2009 | 03/25/2037 |
| 885220-KW-2 | TMST 2006-2 A2B - CMO/RMBS | | | 4 | 1.F FM | 455,110 | 85.1357 | 404,239 | 474,817 | 459,475 | 0 | 1,245 | 0 | 0 | 3.984 | 3.823 | MON | 315 | 16,750 | 12/11/2018 | 04/25/2036 |
| 89171V-AF-4 | TPMT 2015-5 B2 - CMO/RMBS | | | 4 | 1.A | 3,903,104 | 95.3775 | 3,815,100 | 4,000,000 | 3,939,547 | 0 | 7,772 | 0 | 0 | 6.908 | 6.929 | MON | 23,026 | 159,981 | 10/05/2018 | 05/25/2055 |
| 89172R-AD-7 | TPMT 2015-6 M2 - CMO/RMBS | | | 4 | 1.A | 3,386,797 | 95.9320 | 3,357,620 | 3,500,000 | 3,453,558 | 0 | 8,060 | 0 | 0 | 3.750 | 3.947 | MON | 10,938 | 131,250 | 03/27/2017 | 04/26/2055 |
| 89172Y-AD-2 | TPMT 2016-3 M2 - CMO/RMBS | | | 4 | 1.A | 1,000,625 | 97.2364 | 972,364 | 1,000,000 | 998,115 | 0 | (429) | 0 | 0 | 4.000 | 3.982 | MON | 3,333 | 40,000 | 05/02/2017 | 04/25/2056 |
| 89175J-AB-6 | TPMT 176 A2 - CMO/RMBS | | | 4 | 1.A | 468,906 | 91.2429 | 456,215 | 500,000 | 487,769 | 0 | 3,949 | 0 | 0 | 3.000 | 3.588 | MON | 1,250 | 15,000 | 03/04/2019 | 10/25/2057 |
| 89176E-AB-6 | TPMT 2018-1 A2 - RMBS | | | 4 | 1.A | 478,750 | 94.6626 | 473,313 | 500,000 | 492,162 | 0 | 3,037 | 0 | 0 | 3.250 | 3.906 | MON | 1,354 | 16,250 | 03/04/2019 | 01/25/2058 |
| 89182F-AA-7 | TPMT 23CES2 A1A - CMO/RMBS | | | 4 | 1.A FE | 7,851,762 | 102.2799 | 8,030,855 | 7,851,840 | 7,851,964 | 0 | 203 | 0 | 0 | 7.294 | 7.257 | MON | 47,726 | 95,452 | 10/19/2023 | 10/25/2063 |
| 90354T-AC-3 | UWM 2021-INV2 A3 - CMO/RMBS | | | 4 | 1.A | 13,125,316 | 80.9156 | 10,955,954 | 13,539,978 | 13,111,403 | 0 | 1,658 | 0 | 0 | 2.500 | 2.938 | MON | 28,208 | 338,499 | 02/04/2022 | 09/25/2051 |
| 90355R-AC-6 | UWM 21INV3 A3 - CMO/RMBS | | | 4 | 1.A | 29,225,586 | 81.8594 | 24,699,610 | 30,173,212 | 29,195,115 | 0 | 5,706 | 0 | 0 | 2.500 | 2.952 | MON | 62,861 | 754,330 | 02/04/2022 | 11/25/2051 |
| 91824N-AC-6 | UWM 211 A3 - CMO/RMBS | | | 4 | 1.A | 19,493,555 | 81.4085 | 15,741,511 | 19,336,447 | 19,450,929 | 0 | (11,750) | 0 | 0 | 2.500 | 2.423 | MON | 40,284 | 483,411 | 10/13/2021 | 08/25/2051 |
| 92538G-AA-0 | VERUS 2021-8 A1 - CMO/RMBS | | | 4 | 1.A FE | 5,592,814 | 85.7504 | 4,902,333 | 5,716,980 | 5,640,422 | 0 | 35,904 | 0 | 0 | 1.824 | 2.767 | MON | 8,690 | 104,278 | 02/10/2022 | 11/26/2066 |
| 92538N-AA-5 | VERUS 2022-4 A1 - CMO/RMBS | | | 2 | 1.A FE | 734,658 | 97.5893 | 770,530 | 789,564 | 737,679 | 0 | 3,021 | 0 | 0 | 4.474 | 6.621 | MON | 2,944 | 17,663 | 06/20/2023 | 04/25/2067 |
| 92538U-AA-9 | VERUS 2022-3 A1 - CMO/RMBS | | | 4 | 1.A FE | 1,626,446 | 93.3671 | 1,522,565 | 1,630,730 | 1,627,034 | 0 | 1,879 | 0 | 0 | 4.120 | 4.310 | MON | 5,598 | 66,778 | 03/22/2022 | 02/25/2067 |
| 92539N-AA-4 | VERUS 2022-7 A1 - CMO/RMBS | | | 4 | 1.A FE | 1,741,102 | 100.8029 | 1,755,101 | 1,741,121 | 1,742,215 | 0 | 6,545 | 0 | 0 | 5.152 | 5.770 | MON | 7,475 | 89,703 | 07/28/2022 | 07/25/2067 |
| 92838C-AA-6 | VISIO 221 A1 - RMBS | | | 4 | 1.A FE | 4,179,063 | 101.2540 | 4,231,533 | 4,179,127 | 4,196,336 | 0 | 17,274 | 0 | 0 | 5.760 | 6.278 | MON | 20,060 | 240,676 | 07/14/2022 | 08/27/2057 |
| 92990G-AG-8 | WAMU 2007-HY5 2A5 - CMO/RMBS | | | 4 | 6. FM | 1,309,135 | 85.2636 | 1,441,008 | 1,690,062 | 1,441,008 | (108,921) | 64,360 | 0 | 0 | 4.043 | 8.666 | MON | 5,694 | 64,301 | 02/17/2016 | 05/25/2037 |
| 933636-AG-7 | WAMU 2007-HY4 3A1 - CMO/RMBS | | | 4 | 1.A FM | 567,859 | 90.0765 | 540,176 | 599,686 | 540,176 | (70,684) | 15,185 | 0 | 0 | 3.763 | 6.555 | MON | 1,881 | 21,993 | 01/06/2017 | 04/25/2037 |
| 933636-AL-6 | WAMU 2007-HY4 5A1 - CMO/RMBS | | | 4 | 2.A FM | 439,560 | 91.9833 | 453,747 | 493,293 | 501,839 | 0 | 16,423 | 0 | 0 | 4.175 | 7.742 | MON | 1,716 | 18,861 | 02/23/2016 | 11/25/2036 |
| 93363N-AB-1 | WAMU 2006-AR12 1A2 - CMO/RMBS | | | 4 | 1.A FM | 201,817 | 89.1153 | 190,255 | 213,493 | 190,255 | (30,621) | 3,927 | 0 | 0 | 4.490 | 6.034 | MON | 799 | 8,528 | 03/13/2017 | 10/25/2036 |
| 93364F-AC-5 | WAMU 2007-HY7 2A1 - CMO/RMBS | | | 4 | 1.A FM | 1,160,324 | 81.0296 | 1,108,544 | 1,368,073 | 1,146,158 | 0 | 20,283 | 0 | 0 | 3.769 | 6.597 | MON | 4,297 | 49,121 | 01/29/2016 | 07/25/2037 |
| 939336-6E-8 | WMALT 2005-4 C10 - CMO/RMBS | | | 3 | 5.B GI | 73,714 | 4.2444 | 23,519 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 | 250.000 | MON | 0 | 1,086 | 03/05/2008 | 06/25/2035 |
| 93934F-KP-6 | WMALT 2006-1 3A2 - CMO/RMBS | | | 4 | 2.C FM | 199,166 | 89.9893 | 178,709 | 198,589 | 196,840 | 0 | 8,781 | 0 | 0 | 5.750 | 11.177 | MON | 952 | 11,692 | 12/29/2021 | 02/25/2036 |
| 93934F-LV-2 | WMALT 2006-2 1A5 - CMO/RMBS | | | 3 | 5.B GI | 311,064 | 4.7999 | 82,076 | 0 | 0 | 0 | 0 | 0 | 0 | 0.100 | 250.000 | MON | 0 | 4,839 | 01/23/2008 | 03/25/2036 |
| 93934N-AC-9 | WMALT 2006-5 1A3 - CMO/RMBS | | | 4 | 1.A FM | 394,660 | 76.2139 | 322,769 | 423,505 | 198,385 | 0 | 13,964 | 0 | 0 | 6.000 | 20.174 | MON | 2,118 | 25,401 | 12/29/2021 | 07/25/2036 |
| 93934N-AR-6 | WMALT 2006-5 2C2 - CMO/RMBS | | | 4,5 | 1.A FM | 0 | 64.8739 | 125,527 | 193,493 | 105,151 | 0 | 13,718 | 0 | 0 | 6.070 | 29.189 | MON | 196 | 10,939 | 04/23/2008 | 07/25/2036 |
| 95002F-AA-2 | WFMBS 2019-4 A1 - CMO/RMBS | | | 4 | 1.A | 1,971,654 | 89.5505 | 1,734,726 | 1,937,149 | 1,978,796 | 0 | (484) | 0 | 0 | 3.500 | 2.489 | MON | 5,650 | 67,800 | 11/19/2019 | 09/27/2049 |
| 95002K-AA-1 | WFMBS 2020-1 A1 - CMO/RMBS | | | 4 | 1.A | 1,195,493 | 84.6402 | 999,993 | 1,181,463 | 1,182,180 | 0 | (71) | 0 | 0 | 3.000 | 2.758 | MON | 2,954 | 35,444 | 02/14/2020 | 12/27/2049 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 95003H-AA-7 | WFMBS 2022-1 A1 - CMO/RMBS | | | 4 | 1.A | 28,036,123 | 82.0665 | 23,455,383 | 28,580,947 | 28,053,812 | 0 | 11,312 | 0 | 0 | 2.500 | 2.760 | MON | 11,909 | 715,719 | 01/13/2022 | 08/25/2051 |
| 1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 913,584,818 | XXX | 842,757,757 | 972,775,116 | 907,810,130 | (2,195,292) | 3,831,652 | 123,792 | 0 | XXX | XXX | XXX | 2,381,869 | 26,961,060 | XXX | XXX |
| 05525H-AW-7 | BAMLL 2014-FRR5 4B - CMBS | @ | | 4 | 3.C FE | 2,745,916 | 96.0000 | 2,880,000 | 3,000,000 | 2,880,000 | (100,473) | 234,557 | 0 | 0 | 0.000 | 8.697 | N/A | 0 | 0 | 06/26/2018 | 01/29/2047 |
| 05608V-AA-4 | BX 2021-MFM1 A - CMBS | | | 4,5 | 1.A FE | 3,831,309 | 98.7134 | 3,782,016 | 3,831,309 | 3,831,309 | 0 | 0 | 0 | 0 | 6.176 | 6.236 | MON | 11,174 | 224,902 | 01/05/2021 | 01/17/2034 |
| 05610D-AA-0 | BX 23DELC A - CMBS | | | 4,5 | 1.A | 4,488,669 | 100.1879 | 4,508,456 | 4,500,000 | 4,488,149 | 0 | (520) | 0 | 0 | 8.052 | 8.200 | MON | 17,110 | 188,153 | 05/24/2023 | 06/15/2038 |
| 193051-AA-7 | COLD 2020-ICE5 A - CMBS | | | 4,5 | 1.A | 7,372,429 | 99.5280 | 7,337,631 | 7,372,429 | 7,372,429 | 0 | 0 | 0 | 0 | 6.376 | 6.450 | MON | 22,199 | 443,226 | 10/22/2020 | 11/16/2037 |
| 23305M-AA-3 | DBCCR 2014-ARCP A - CMBS | | | 4 | 1.A | 5,149,992 | 99.7193 | 4,985,965 | 5,000,000 | 5,000,000 | 0 | (13,531) | 0 | 0 | 4.238 | 3.892 | MON | 17,659 | 211,910 | 01/24/2014 | 01/12/2034 |
| 61764R-BJ-6 | MSBAM 2015-C20 B - CMBS | | | 4 | 1.A | 5,133,859 | 94.9855 | 4,749,275 | 5,000,000 | 5,009,349 | 0 | (16,128) | 0 | 0 | 4.160 | 3.848 | MON | 17,333 | 208,000 | 02/17/2015 | 02/18/2048 |
| 87666Y-AA-5 | TCO 2022-DPM A - CMBS | | | 4,5 | 1.A | 14,849,790 | 99.4034 | 14,910,510 | 15,000,000 | 14,919,589 | 0 | 25,976 | 0 | 0 | 7.548 | 7.846 | MON | 53,464 | 1,090,814 | 05/02/2022 | 05/15/2037 |
| 95003L-AA-8 | WFCM 2021-SAVE A - CMBS | | | 4,5 | 1.A FE | 2,863,228 | 97.2142 | 2,783,464 | 2,863,228 | 2,863,228 | 0 | 0 | 0 | 0 | 6.626 | 6.790 | MON | 8,959 | 179,527 | 01/29/2021 | 02/15/2040 |
| 1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 46,435,193 | XXX | 45,937,317 | 46,566,966 | 46,364,052 | (100,473) | 230,353 | 0 | 0 | XXX | XXX | XXX | 147,898 | 2,546,531 | XXX | XXX |
| 000366-AA-2 | AASET 2017-1 A - ABS | | | 2 | 2.B FE | 85,593 | 92.6168 | 79,274 | 85,594 | 85,594 | 0 | 0 | 0 | 0 | 3.967 | 3.967 | MON | 141 | 3,396 | 05/25/2017 | 05/16/2042 |
| 00038P-AA-8 | AASET 211 A - ABS | | | 4 | 1.G FE | 4,759,204 | 89.6000 | 4,557,548 | 5,086,549 | 4,765,030 | 0 | 4,729 | 0 | 0 | 2.950 | 5.233 | MON | 6,252 | 87,531 | 11/03/2023 | 11/16/2041 |
| 00038R-AA-4 | AASET 2019-2 A - ABS | | | 2 | 2.C FE | 1,171,824 | 88.7509 | 1,040,011 | 1,171,831 | 1,171,842 | 0 | (1) | 0 | 0 | 3.376 | 3.376 | MON | 1,648 | 39,561 | 10/07/2019 | 10/16/2039 |
| 000823-AJ-3 | ABPCI II A1 - CDO | | C | 2,5 | 1.A FE | 19,024,219 | 99.9091 | 19,482,275 | 19,500,000 | 19,248,700 | 0 | 162,524 | 0 | 0 | 7.277 | 8.258 | JAJO | 287,762 | 1,299,389 | 09/20/2022 | 04/20/2032 |
| 000823-AN-4 | ABPCI II B - CDO | | C | 2,5 | 1.C FE | 1,000,000 | 99.1614 | 991,614 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 7.827 | 7.888 | JAJO | 15,872 | 72,212 | 02/19/2021 | 04/20/2032 |
| 000825-AA-7 | ACAM 19FL1 A - CMBS | | | 4,5 | 1.A FE | 154,004 | 99.6346 | 153,441 | 154,004 | 154,004 | 0 | 0 | 0 | 0 | 6.873 | 6.963 | MON | 412 | 10,178 | 12/10/2019 | 11/16/2034 |
| 000844-AA-8 | ABPCI 8 A1A - CDO | | C | 4,5 | 1.A FE | 1,500,000 | 100.0058 | 1,500,087 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 7.527 | 1.950 | JAJO | 22,896 | 103,755 | 03/10/2020 | 04/20/2032 |
| 000844-AC-4 | ABPCI 8 A1B - CDO | | C | 4 | 1.A FE | 3,605,156 | 93.4593 | 3,364,535 | 3,600,000 | 3,601,857 | 0 | (1,281) | 0 | 0 | 2.462 | 2.433 | JAJO | 17,480 | 88,632 | 04/27/2021 | 04/20/2032 |
| 000848-AA-9 | ABPCI X A1A - CDO | | | 4,5 | 1.A FE | 2,786,850 | 100.0000 | 2,815,000 | 2,815,000 | 2,794,975 | 0 | 8,125 | 0 | 0 | 7.627 | 8.259 | JAJO | 43,539 | 105,462 | 06/26/2023 | 01/20/2032 |
| 00085U-AL-5 | ABPCI 4R A1R - CDO | | C | 4,5 | 1.A FE | 8,628,838 | 99.2202 | 9,009,194 | 9,080,000 | 8,735,611 | 0 | 97,164 | 0 | 0 | 7.179 | 8.686 | JAJO | 119,508 | 603,108 | 12/02/2022 | 10/27/2033 |
| 00086A-AQ-7 | ABPCI I AA2 - CDO | | C | 4,5 | 1.A FE | 8,856,875 | 99.0449 | 9,161,653 | 9,250,000 | 8,964,275 | 0 | 96,935 | 0 | 0 | 7.377 | 8.751 | JAJO | 138,378 | 625,755 | 12/01/2022 | 07/20/2033 |
| 00086A-AS-3 | ABPCI I AB2 - CDO | | C | 4 | 1.A FE | 10,000,000 | 92.0561 | 9,205,610 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 2.750 | 2.759 | JAJO | 54,236 | 275,000 | 04/29/2021 | 07/20/2033 |
| 00090N-AC-4 | ABDLF II A2 - CDO | | | 4 | 1.F FE | 18,000,000 | 90.2500 | 16,245,000 | 18,000,000 | 18,000,000 | 0 | 0 | 0 | 0 | 3.550 | 3.565 | JAJO | 113,600 | 639,000 | 02/15/2022 | 03/01/2032 |
| 001406-AA-5 | DCAL 2015 A1 - ABS | | D | 4 | 4.C FE | 384,157 | 66.7530 | 256,436 | 384,157 | 256,436 | (3,220) | 0 | 0 | 0 | 3.980 | 4.250 | MON | 680 | 16,185 | 02/13/2015 | 02/15/2040 |
| 001746-AQ-9 | AMMC 18 BR - CDO | | | 4,5 | 1.A FE | 967,000 | 100.0991 | 1,000,991 | 1,000,000 | 967,000 | 0 | 0 | 0 | 0 | 7.241 | 7.593 | FMAN | 7,040 | 68,714 | 05/16/2022 | 05/27/2031 |
| 00175M-BN-9 | AMMC 15 AR3 - CDO | | | 4,5 | 1.A FE | 9,414,917 | 99.9179 | 9,407,187 | 9,414,917 | 9,414,917 | 0 | 0 | 0 | 0 | 6.775 | 6.824 | JAJO | 136,441 | 575,303 | 12/09/2021 | 01/15/2032 |
| 00176B-AH-6 | AMMC 13R B2R - CDO | | | 4,5 | 4.A FE | 107,250 | 94.4672 | 103,914 | 110,000 | 103,914 | 10,663 | (22) | 0 | 0 | 12.100 | 11.199 | JAJO | 2,551 | 12,765 | 06/23/2017 | 07/24/2029 |
| 00176B-AK-9 | AMMC 13R 22R - CDO | | | 4,5 | 4.A FE | 110,000 | 92.7209 | 101,993 | 110,000 | 101,993 | 10,387 | (260) | 0 | 0 | 12.610 | 11.301 | JAJO | 2,659 | 13,333 | 06/23/2017 | 07/24/2029 |
| 00176B-AM-5 | AMMC 13R B3R - CDO | | | 4,5 | 6. FE | 102,684 | 48.2822 | 53,721 | 111,265 | 53,721 | (5,733) | (2,121) | 0 | 0 | 13.960 | 14.133 | JAJO | 2,977 | 14,917 | 06/23/2017 | 07/24/2029 |
| 00176C-AQ-4 | AMMC XII BR - CDO | | | 4,5 | 1.C FE | 488,000 | 99.9800 | 487,902 | 488,000 | 487,555 | 0 | (448) | 0 | 0 | 7.131 | 7.255 | FMAN | 5,026 | 32,684 | 11/01/2017 | 11/10/2030 |
| 00176C-AS-0 | AMMC XII CR - CDO | | | 4,5 | 1.F FE | 1,808,500 | 98.8112 | 1,809,233 | 1,831,000 | 1,819,568 | 0 | 732 | 0 | 0 | 7.531 | 7.833 | FMAN | 19,917 | 130,057 | 11/29/2018 | 11/10/2030 |
| 00176C-AU-5 | AMMC XII DR - CDO | | | 4,5 | 2.B FE | 4,029,375 | 98.4402 | 4,636,533 | 4,710,000 | 4,029,420 | 0 | (26,112) | 0 | 0 | 8.331 | 9.878 | FMAN | 56,676 | 372,758 | 10/12/2022 | 11/10/2030 |
| 00176D-AJ-8 | AMMC 13R A2R - CDO | | | 4,5 | 1.A FE | 525,000 | 99.8429 | 524,175 | 525,000 | 525,306 | 0 | 364 | 0 | 0 | 7.360 | 7.369 | JAJO | 7,406 | 35,692 | 06/23/2017 | 07/24/2029 |
| 00176D-AN-9 | AMMC 13R B1R - CDO | | | 4,5 | 1.G FE | 257,000 | 99.5259 | 255,782 | 257,000 | 257,181 | 0 | 247 | 0 | 0 | 9.260 | 9.334 | JAJO | 4,561 | 22,423 | 06/23/2017 | 07/24/2029 |
| 00176E-AG-2 | AMMC XII ER - CDO | | | 4,5 | 4.A FE | 205,800 | 90.6395 | 190,343 | 210,000 | 190,343 | 20,428 | (309) | 0 | 0 | 11.811 | 12.182 | FMAN | 3,583 | 24,029 | 11/01/2017 | 11/10/2030 |
| 00177U-AC-4 | AMMC 26 F - CDO | | C | 4,5 | 4.C FE | 2,617,150 | 95.2127 | 2,931,599 | 3,079,000 | 2,617,150 | 0 | 0 | 0 | 0 | 13.334 | 15.912 | JAJO | 87,812 | 247,469 | 02/03/2023 | 04/15/2036 |
| 00178L-AB-5 | AMMC 21 A - CDO | | | 4,5 | 1.A FE | 2,532,973 | 100.0099 | 2,533,224 | 2,532,973 | 2,533,051 | 0 | 204 | 0 | 0 | 6.894 | 6.963 | FMAN | 29,105 | 161,843 | 09/14/2017 | 11/04/2030 |
| 00178L-AC-3 | AMMC 21 B - CDO | | | 4,5 | 1.C FE | 2,252,400 | 100.1197 | 2,289,637 | 2,286,900 | 2,252,382 | 0 | 60 | 0 | 0 | 7.324 | 7.528 | FMAN | 27,917 | 156,091 | 05/10/2022 | 11/04/2030 |
| 00178L-AD-1 | AMMC 21 C - CDO | | | 4,5 | 1.F FE | 374,100 | 99.2495 | 371,292 | 374,100 | 374,661 | 0 | (130) | 0 | 0 | 7.744 | 7.761 | FMAN | 4,829 | 27,127 | 09/14/2017 | 11/04/2030 |
| 00178L-AE-9 | AMMC 21 D - CDO | | | 4,5 | 2.C FE | 322,500 | 95.8528 | 309,125 | 322,500 | 322,988 | 0 | (91) | 0 | 0 | 8.744 | 8.798 | FMAN | 4,700 | 26,655 | 09/14/2017 | 11/04/2030 |
| 00178X-AB-9 | AMSR 2019-SFR1 B - CMBS | | | 4 | 1.A FE | 4,999,754 | 92.7002 | 4,635,010 | 5,000,000 | 4,996,794 | 0 | (1,081) | 0 | 0 | 3.023 | 3.018 | MON | 12,596 | 151,150 | 11/26/2019 | 01/19/2039 |
| 00179T-AA-9 | AMMC 21 E - CDO | | | 4,5 | 4.A FE | 228,253 | 92.6931 | 215,233 | 232,200 | 215,233 | 29,240 | 547 | 0 | 0 | 12.144 | 12.754 | FMAN | 4,700 | 27,196 | 09/14/2017 | 11/04/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 00255U-AA-3 | AASET 2020-1 A - ABS | | | 2 | 2.A FE | 1,280,745 | 88.2919 | 1,130,814 | 1,280,767 | 1,280,764 | 0 | 1 | 0 | 0 | 3.351 | 3.375 | MON | 1,907 | 42,919 | 02/03/2020 | 01/17/2040 |
| 006346-AW-0 | ADMSO 231 A2 - ABS | | | 4 | 1.G FE | 6,299,747 | 101.3573 | 6,385,510 | 6,300,000 | 6,298,511 | 0 | (1,236) | 0 | 0 | 6.967 | 6.969 | MON | 19,508 | 164,595 | 07/19/2023 | 07/15/2053 |
| 00834J-AE-0 | AFFRM 2023-A 1A - ABS | | | 4 | 1.A FE | 1,982,631 | 100.5756 | 2,011,512 | 2,000,000 | 1,988,327 | 0 | 5,696 | 0 | 0 | 6.610 | 7.183 | MON | 5,876 | 88,133 | 04/19/2023 | 01/18/2028 |
| 01448Q-AA-8 | ALESC IV A1 - CDO | | | 4,5 | 1.C FE | 88,490 | 98.7158 | 102,882 | 104,221 | 100,320 | 0 | 1,273 | 0 | 0 | 6.125 | 6.746 | JAJO | 1,099 | 5,812 | 09/29/2016 | 07/30/2034 |
| 01449T-AA-1 | ALESC 9 A1 - CDO | | | 4,5 | 1.A FE | 12,415,061 | 91.8466 | 12,327,364 | 13,421,688 | 12,595,102 | 0 | 93,842 | 0 | 0 | 5.970 | 4.815 | MJSD | 8,902 | 770,754 | 08/04/2021 | 06/23/2036 |
| 01449W-AA-4 | ALESC X A1 - CDO | | | 4,5 | 1.A FE | 523,066 | 95.8728 | 550,131 | 573,813 | 532,905 | 0 | 6,668 | 0 | 0 | 5.950 | 8.741 | MJSD | 9,276 | 23,938 | 03/28/2022 | 09/23/2036 |
| 01450B-AA-6 | ALESC XV A1 - CDO | | | 4,5 | 1.C FE | 3,398,382 | 93.7432 | 3,406,083 | 3,633,419 | 3,600,430 | 0 | 3,955 | 0 | 0 | 5.890 | 3.584 | MJSD | 2,378 | 205,673 | 12/06/2018 | 12/23/2037 |
| 02665U-AA-3 | AH4R 2014-SFR2 A - CMBS | | | 4 | 1.A FE | 1,272,369 | 98.3802 | 1,232,501 | 1,252,794 | 1,252,818 | 0 | (2,550) | 0 | 0 | 3.786 | 3.594 | MON | 3,953 | 47,431 | 12/18/2014 | 10/17/2036 |
| 02665X-AA-7 | AH4R 2014-SFR3 A - CMBS | | | 4 | 1.A FE | 12,060,601 | 98.0655 | 11,714,749 | 11,945,841 | 11,942,925 | 0 | (14,995) | 0 | 0 | 3.678 | 3.567 | MON | 36,614 | 439,303 | 01/22/2016 | 12/18/2036 |
| 02665X-AB-5 | AH4R 2014-SFR3 B - CMBS | | | 4 | 1.A FE | 1,399,954 | 98.3108 | 1,376,351 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 4.201 | 4.052 | MON | 4,901 | 58,814 | 11/20/2014 | 12/18/2036 |
| 02665X-AC-3 | AH4R 2014-SFR3 C - CMBS | | | 4 | 1.A FE | 2,399,850 | 98.4991 | 2,363,978 | 2,400,000 | 2,395,881 | 0 | (703) | 0 | 0 | 4.596 | 4.608 | MON | 9,192 | 110,304 | 11/20/2014 | 12/18/2036 |
| 02666A-AA-6 | AH4R 2015-SFR1 A - CMBS | | | 4 | 1.A FE | 3,761,564 | 97.2128 | 3,656,870 | 3,761,716 | 3,756,582 | 0 | (415) | 0 | 0 | 3.467 | 3.480 | MON | 10,868 | 130,419 | 02/26/2015 | 04/17/2052 |
| 02666A-AB-4 | AH4R 2015-SFR1 B - CMBS | | | 4 | 1.A FE | 1,049,952 | 97.4844 | 1,023,586 | 1,050,000 | 1,048,416 | 0 | (125) | 0 | 0 | 3.813 | 3.830 | MON | 3,336 | 40,037 | 02/26/2015 | 04/18/2052 |
| 02666A-AC-2 | AH4R 2015-SFR1 C - CMBS | | | 4 | 1.A FE | 749,966 | 97.7218 | 732,914 | 750,000 | 748,784 | 0 | (98) | 0 | 0 | 4.110 | 4.131 | MON | 2,569 | 30,825 | 02/26/2015 | 04/18/2052 |
| 02666B-AG-1 | AH4R 2015-SFR2 XS - CMBS | | | 4 | 5.B GI | 9 | 0.0010 | 9 | 0 | 9 | 0 | 0 | 0 | 0 | 0.000 | 0.000 | MON | 0 | 0 | 02/22/2018 | 10/17/2052 |
| 03235T-AA-5 | ACEF 2014-1 A - ABS | | | 4 | 5.B GI | 593,785 | 60.0000 | 1,171,174 | 1,951,957 | 1,171,174 | (197,697) | 383,194 | 0 | 0 | 8.000 | 46.938 | MON | 4,771 | 156,220 | 12/10/2014 | 12/20/2024 |
| 03290A-AA-8 | ANCHF 13 A1 - CDO | | C | 1,2 | 1.A FE | 6,000,000 | 91.2000 | 5,472,000 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 2.875 | 2.885 | JAJO | 30,667 | 172,500 | 05/25/2021 | 07/27/2039 |
| 03329L-AS-0 | ANCHF 2R AR - CDO | | | 4 | 1.A FE | 3,500,000 | 95.7000 | 3,349,500 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 3.928 | 3.926 | AO | 25,205 | 137,480 | 01/17/2020 | 04/26/2038 |
| 03330E-AJ-3 | ANCHF 3 A1R - CDO | | | 2 | 1.A FE | 6,250,000 | 91.8000 | 5,737,500 | 6,250,000 | 6,250,000 | 0 | 0 | 0 | 0 | 2.871 | 2.881 | JAJO | 31,402 | 179,438 | 12/24/2020 | 01/28/2039 |
| 03330P-AA-7 | ANCHF 5 A - CDO | | | 4 | 1.A FE | 1,748,640 | 96.9113 | 1,694,629 | 1,748,640 | 1,748,640 | 0 | 0 | 0 | 0 | 4.100 | 4.098 | AO | 13,144 | 71,694 | 01/26/2018 | 04/25/2036 |
| 03331F-AA-8 | ANCHF 7 A - CDO | | | 4 | 1.A FE | 5,068,750 | 97.5441 | 4,877,205 | 5,000,000 | 5,033,474 | 0 | (18,768) | 0 | 0 | 4.620 | 4.222 | AO | 42,350 | 231,000 | 03/09/2022 | 04/25/2037 |
| 03331F-AJ-9 | ANCHF 7 BR - CDO | | | 4 | 1.B FE | 5,000,000 | 91.9040 | 4,595,200 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.133 | 3.132 | AO | 28,719 | 156,650 | 04/13/2021 | 04/27/2037 |
| 03665J-AJ-7 | ANTR 2017-1 AR - CDO | | C | 4,5 | 1.A FE | 8,064,375 | 99.3642 | 8,445,957 | 8,500,000 | 8,196,603 | 0 | 113,013 | 0 | 0 | 7.267 | 9.056 | JAJO | 125,262 | 565,539 | 10/07/2022 | 04/20/2033 |
| 03665L-AA-1 | ANTR 2018-3 A1 - CDO | | C | 4,5 | 1.A FE | 2,528,623 | 99.5273 | 2,516,670 | 2,528,623 | 2,530,021 | 0 | 774 | 0 | 0 | 7.127 | 7.106 | JAJO | 36,546 | 164,650 | 11/20/2018 | 01/21/2031 |
| 03665M-AC-5 | ANTR 181 B - CDO | | C | 4,5 | 1.C FE | 3,040,000 | 99.0392 | 3,169,254 | 3,200,000 | 3,105,829 | 0 | 43,354 | 0 | 0 | 7.327 | 8.958 | JAJO | 47,547 | 214,855 | 07/12/2022 | 04/20/2031 |
| 03665T-AN-6 | ANTR 2018-2 A2R - CDO | | C | 4,5 | 1.A FE | 1,000,000 | 97.9212 | 979,212 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 7.366 | 7.398 | JAJO | 14,936 | 67,870 | 04/21/2022 | 04/20/2034 |
| 03665T-AQ-9 | ANTR 2018-2 BR - CDO | | C | 4,5 | 1.C FE | 2,000,000 | 97.1803 | 1,943,606 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 7.716 | 7.754 | JAJO | 31,292 | 142,836 | 04/21/2022 | 04/20/2034 |
| 03666L-AL-6 | ANTR 201R A1R - CDO | | C | 4,5 | 1.A FE | 18,575,000 | 98.9899 | 18,387,374 | 18,575,000 | 18,575,000 | 0 | 0 | 0 | 0 | 7.134 | 7.193 | JAJO | 257,650 | 1,214,205 | 11/16/2021 | 10/24/2033 |
| 038413-AA-8 | AQFIT 2020-A A - ABS | | | 4 | 1.E FE | 779,134 | 93.0053 | 724,770 | 779,278 | 779,138 | 0 | (17) | 0 | 0 | 1.900 | 1.915 | MON | 576 | 14,806 | 08/19/2020 | 07/17/2046 |
| 03880X-AA-4 | ARCLO 2022-FL1 A - CMBS | | C | 4,5 | 1.A FE | 20,000,000 | 98.7736 | 19,754,720 | 20,000,000 | 20,000,000 | 0 | 0 | 0 | 0 | 6.796 | 6.894 | MON | 64,188 | 1,272,585 | 01/26/2022 | 01/15/2037 |
| 03881C-AA-9 | ARCLO 2021-FL1 A - CMBS | | C | 4,5 | 1.A FE | 6,267,207 | 99.5000 | 6,359,594 | 6,391,552 | 6,319,752 | 0 | 44,931 | 0 | 0 | 6.446 | 7.862 | MON | 19,456 | 266,141 | 06/22/2023 | 12/17/2035 |
| 04017T-AE-9 | ARES 31RR B - CDO | | C | 4,5 | 1.C FE | 983,600 | 99.1824 | 991,824 | 1,000,000 | 992,869 | 0 | 1,805 | 0 | 0 | 7.240 | 7.528 | FMAN | 7,642 | 68,547 | 12/07/2018 | 05/24/2030 |
| 05072L-AA-3 | AUDAX III A - CDO | | C | 4,5 | 1.A FE | 8,358,672 | 99.8224 | 8,323,020 | 8,337,828 | 8,346,126 | 0 | (5,333) | 0 | 0 | 7.287 | 7.218 | JAJO | 123,210 | 556,439 | 01/05/2022 | 01/22/2030 |
| 05377R-HG-2 | AESOP 236 A - ABS | | | 4 | 1.A FE | 7,581,741 | 102.4698 | 7,920,916 | 7,730,000 | 7,581,820 | 0 | 79 | 0 | 0 | 5.810 | 6.365 | MON | 13,723 | 112,278 | 09/27/2023 | 12/20/2029 |
| 05377R-HM-9 | AESOP 2023-8 A - ABS | | | 4 | 1.A FE | 8,996,468 | 103.0556 | 9,275,004 | 9,000,000 | 8,990,772 | 0 | (5,696) | 0 | 0 | 6.020 | 6.126 | MON | 16,555 | 138,460 | 09/12/2023 | 02/20/2030 |
| 05492Q-AA-4 | BDS 2020-FL5 A - CMBS | | C | 4,5 | 1.A FE | 2,042,669 | 99.0102 | 2,028,491 | 2,048,770 | 2,031,703 | 0 | (13,773) | 0 | 0 | 6.368 | 7.713 | MON | 5,073 | 129,191 | 01/12/2021 | 02/18/2037 |
| 05492Q-AC-0 | BDS 2020-FL5 AS - CMBS | | C | 2,5 | 1.A FE | 500,000 | 98.4445 | 492,223 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 6.803 | 6.803 | MON | 1,323 | 32,540 | 01/08/2020 | 02/18/2037 |
| 05493N-AA-0 | BDS 21FL9 A - CMBS | | C | 4,5 | 1.A FE | 11,598,209 | 98.1634 | 11,385,197 | 11,598,209 | 11,598,209 | 0 | 0 | 0 | 0 | 6.288 | 6.625 | MON | 28,360 | 716,802 | 10/01/2021 | 11/18/2038 |
| 05498D-AA-5 | BDS 2022-FL11 ATS - CMBS | | | 4,5 | 1.A FE | 15,000,000 | 99.3736 | 14,906,040 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 7.156 | 7.263 | MON | 38,760 | 1,028,267 | 04/04/2022 | 03/21/2039 |
| 05498Z-AA-1 | BCAST 2022-A ISSUER LLC | | | | 1.D PL | 3,354,875 | 99.9022 | 3,351,594 | 3,354,875 | 3,354,875 | 0 | 0 | 0 | 0 | 9.558 | 9.557 | JAJO | 67,694 | 178,204 | 09/11/2023 | 10/15/2035 |
| 05532B-AA-6 | BCMM 2018-1 A1A - CDO | | | 4,5 | 1.A FE | 3,919,618 | 99.8328 | 3,913,065 | 3,919,618 | 3,918,303 | 0 | (188) | 0 | 0 | 7.227 | 7.323 | JAJO | 57,444 | 259,198 | 09/13/2018 | 10/21/2030 |
| 05550G-AL-1 | BCMM 19IR A1R - CDO | | C | 2,5 | 1.A FE | 7,162,500 | 98.8695 | 7,415,213 | 7,500,000 | 7,261,855 | 0 | 65,513 | 0 | 0 | 7.155 | 8.388 | JAJO | 114,786 | 442,124 | 05/25/2023 | 10/17/2033 |
| 05553E-AA-7 | BFNS 221 A - CDO | | C | 4 | 1.D FE | 8,132,031 | 93.9540 | 7,986,090 | 8,500,000 | 8,224,072 | 0 | 75,390 | 0 | 0 | 5.000 | 6.273 | JAJO | 95,625 | 425,000 | 10/07/2022 | 07/10/2035 |
| 05584A-AA-8 | HGVGI 17A A - RMBS | | | 4 | 1.F FE | 238,832 | 97.5186 | 232,965 | 238,892 | 238,864 | 0 | 5 | 0 | 0 | 2.940 | 2.942 | MON | 117 | 7,023 | 04/04/2017 | 05/25/2029 |
| 055984-AA-6 | BSPRT 2022-FL9 A - CMBS | | | 4,5 | 1.A FE | 9,900,000 | 99.0200 | 9,902,000 | 10,000,000 | 9,940,751 | 0 | 22,480 | 0 | 0 | 7.658 | 8.017 | MON | 36,162 | 738,206 | 06/10/2022 | 05/16/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05602C-AA-2 | BSPRT 2021-FL7 A - CMBS | | C | 4,5 | 1.A FE | 8,750,919 | 98.4372 | 8,859,348 | 9,000,000 | 8,834,890 | 0 | 72,474 | 0 | 0 | 6.796 | 7.824 | MON | 28,884 | 478,579 | 03/21/2023 | 12/15/2038 |
| 06760W-AC-0 | BMM 2021-I A1 - CDO | | C | 4,5 | 1.A FE | 5,814,600 | 99.6592 | 5,979,552 | 6,000,000 | 5,846,347 | 0 | 31,747 | 0 | 0 | 7.227 | 8.346 | JAJO | 87,934 | 212,585 | 05/25/2023 | 07/20/2033 |
| 072917-AC-1 | BXCMM 2022-1 A2 - CDO | | | 4 | 1.A FE | 7,500,000 | 91.2149 | 6,841,118 | 7,500,000 | 7,500,000 | 0 | 0 | 0 | 0 | 3.410 | 3.424 | JAJO | 50,440 | 255,750 | 02/10/2022 | 04/20/2035 |
| 09261M-AA-4 | BLKMM VI A - CDO | | C | 4,5 | 1.A FE | 52,516,100 | 99.3890 | 53,670,060 | 54,000,000 | 52,987,730 | 0 | 346,398 | 0 | 0 | 7.377 | 8.259 | JAJO | 807,829 | 3,661,198 | 09/29/2022 | 04/20/2033 |
| 092913-AC-6 | ELB 5R AR - CDO | | | 4,5 | 1.A FE | 14,487,600 | 98.7074 | 14,806,110 | 15,000,000 | 14,545,871 | 0 | 58,271 | 0 | 0 | 7.235 | 8.241 | MJSD | 51,245 | 547,586 | 06/20/2023 | 06/15/2034 |
| 09628V-AN-4 | BLUEM 2016-3 A2R - CDO | | | 4,5 | 1.A FE | 2,000,000 | 100.0151 | 2,000,302 | 2,000,000 | 2,000,195 | 0 | 103 | 0 | 0 | 7.091 | 7.148 | FMAN | 18,516 | 132,944 | 11/02/2018 | 11/15/2030 |
| 09630A-AE-6 | BLUEM 2018-3 A2 - CDO | | | 4,5 | 1.A FE | 4,800,000 | 99.2664 | 4,764,787 | 4,800,000 | 4,798,802 | 0 | 472 | 0 | 0 | 7.040 | 7.107 | JAJO | 63,828 | 312,022 | 10/03/2018 | 10/25/2030 |
| 09748R-AA-6 | BOJA 2020-1 A2 - ABS | | | 4 | 2.B FE | 1,965,000 | 93.4371 | 1,836,039 | 1,965,000 | 1,965,000 | 0 | 0 | 0 | 0 | 3.832 | 3.832 | JAJO | 14,851 | 75,299 | 09/29/2020 | 10/20/2050 |
| 10901A-AA-4 | BDF II A - CDO | | | 4 | 1.A FE | 4,600,000 | 97.8714 | 4,502,084 | 4,600,000 | 4,600,000 | 0 | 0 | 0 | 0 | 4.750 | 4.747 | AO | 40,058 | 218,500 | 08/30/2018 | 10/25/2035 |
| 10901U-AA-0 | BDF I A - CDO | | C | 4 | 1.A FE | 2,914,936 | 97.1445 | 2,831,700 | 2,914,936 | 2,914,936 | 0 | 0 | 0 | 0 | 4.250 | 4.247 | AO | 22,712 | 123,885 | 02/02/2018 | 04/25/2036 |
| 12327A-AA-6 | BJETS 2022-1 A - ABS | | | 4 | 1.G FE | 1,140,148 | 96.2117 | 1,130,700 | 1,175,220 | 1,147,888 | 0 | 5,209 | 0 | 0 | 4.455 | 5.327 | MON | 2,327 | 52,356 | 05/05/2022 | 06/15/2037 |
| 12327F-AA-5 | BJETS 2020-1 A - ABS | | | 4 | 1.F FE | 394,055 | 96.2181 | 379,158 | 394,061 | 394,057 | 0 | 0 | 0 | 0 | 2.981 | 2.981 | MON | 522 | 11,747 | 10/21/2020 | 11/15/2035 |
| 12434L-AC-8 | BXMT 2020-FL2 AS - CMBS | | | 2,5 | 1.A FE | 3,000,000 | 94.7695 | 2,843,085 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 6.368 | 6.549 | MON | 9,021 | 189,200 | 01/31/2020 | 02/17/2038 |
| 12510H-AA-8 | CAUTO 2020-1 A1 - ABS | | | 4 | 1.A FE | 5,177,763 | 95.6861 | 5,023,941 | 5,250,440 | 5,217,574 | 0 | 26,864 | 0 | 0 | 2.690 | 3.280 | MON | 6,277 | 141,254 | 06/17/2022 | 02/15/2050 |
| 12510H-AB-6 | CAUTO 2020-1 A2 - ABS | | | 4 | 1.A FE | 3,108,883 | 92.0066 | 2,860,851 | 3,109,398 | 3,108,810 | 0 | (140) | 0 | 0 | 3.030 | 3.056 | MON | 4,187 | 94,226 | 01/15/2020 | 02/15/2050 |
| 12510H-AC-4 | CAUTO 2020-1 A3 - ABS | | | 4 | 1.A FE | 3,329,150 | 87.1868 | 2,904,626 | 3,331,498 | 3,329,326 | 0 | (10) | 0 | 0 | 3.250 | 3.284 | MON | 4,812 | 108,278 | 01/15/2020 | 02/15/2050 |
| 12510H-AS-9 | CAUTO 231 A1 - ABS | | | 4 | 1.A FE | 5,782,239 | 100.5529 | 5,972,842 | 5,940,000 | 5,761,180 | 0 | (21,060) | 0 | 0 | 5.750 | 6.623 | MON | 15,180 | 75,900 | 09/14/2023 | 09/15/2053 |
| 12529K-AA-0 | CFMT 21GRN1 A - ABS | | | 4 | 1.D FE | 1,311,847 | 94.4959 | 1,239,654 | 1,311,860 | 1,311,852 | 0 | 4 | 0 | 0 | 1.100 | 1.103 | MON | 441 | 14,430 | 02/11/2021 | 03/20/2041 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | | 4 | 1.E FE | 4,496,638 | 92.4261 | 4,156,642 | 4,497,260 | 4,496,891 | 0 | 234 | 0 | 0 | 1.690 | 1.701 | MON | 3,378 | 76,047 | 07/14/2020 | 07/15/2060 |
| 12530M-AB-1 | SORT 2020-1 A2 - ABS | | | 4 | 1.E FE | 4,374,660 | 85.2614 | 3,731,639 | 4,376,704 | 4,375,511 | 0 | 319 | 0 | 0 | 1.990 | 2.006 | MON | 3,871 | 87,185 | 07/14/2020 | 07/15/2060 |
| 12563L-AS-6 | CLIF 203 A - ABS | | | 4 | 1.F FE | 1,279,736 | 89.7373 | 1,148,637 | 1,280,000 | 1,279,785 | 0 | 30 | 0 | 0 | 2.070 | 2.084 | MON | 957 | 26,496 | 10/02/2020 | 10/18/2045 |
| 12803V-AA-3 | CAJUN 211 A2 - RMBS | | | 4 | 2.B FE | 3,880,000 | 90.4976 | 3,511,307 | 3,880,000 | 3,880,000 | 0 | 0 | 0 | 0 | 3.931 | 3.931 | FMAN | 17,371 | 152,523 | 10/29/2021 | 11/20/2051 |
| 14310Q-AA-6 | CGFM 2015-1 A1R - CDO | | | 2,5 | 1.A FE | 2,000,000 | 99.5792 | 1,991,584 | 2,000,000 | 1,997,577 | 0 | (1,304) | 0 | 0 | 7.095 | 7.370 | JAJO | 30,353 | 130,906 | 08/02/2018 | 10/15/2031 |
| 14310Q-AE-8 | CGFM 2015-1 A3R - CDO | | | 4 | 1.A FE | 1,000,000 | 97.5748 | 975,748 | 1,000,000 | 999,887 | 0 | 100 | 0 | 0 | 4.560 | 4.585 | JAJO | 9,627 | 45,600 | 08/02/2018 | 10/15/2031 |
| 14576A-AA-0 | CARM 201 A1 - RMBS | | | 4 | 1.A FE | 6,822,175 | 85.3411 | 5,824,530 | 6,825,000 | 6,822,399 | 0 | 72 | 0 | 0 | 2.010 | 2.012 | MON | 6,097 | 137,203 | 11/18/2020 | 12/15/2050 |
| 14576A-AB-8 | CARM 201 A2 - RMBS | | | 4 | 1.A FE | 857,480 | 77.8808 | 668,217 | 858,000 | 857,519 | 0 | 12 | 0 | 0 | 2.480 | 2.483 | MON | 946 | 21,282 | 11/18/2020 | 12/15/2050 |
| 14576A-AC-6 | CARM 201 A3 - RMBS | | | 4 | 1.F FE | 1,230,506 | 85.5313 | 1,053,104 | 1,231,250 | 1,230,558 | 0 | 16 | 0 | 0 | 3.100 | 3.103 | MON | 1,696 | 38,174 | 11/18/2020 | 12/15/2050 |
| 14856G-AA-8 | CLAST 2021-1 A - ABS | | | 4 | 1.G FE | 1,349,564 | 91.7870 | 1,238,759 | 1,349,602 | 1,349,577 | 0 | 5 | 0 | 0 | 3.474 | 3.500 | MON | 2,084 | 46,885 | 01/20/2021 | 01/15/2046 |
| 15186P-AA-6 | CBCF 1 A - CDO | | C | 4 | 1.A FE | 5,000,000 | 91.9000 | 4,595,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.164 | 3.176 | JAJO | 29,003 | 158,200 | 04/08/2021 | 07/25/2039 |
| 15672R-AA-3 | CERB 24 A1 - CDO | | C | 4,5 | 1.A FE | 2,595,231 | 99.6500 | 2,587,312 | 2,596,399 | 2,600,232 | 0 | (159) | 0 | 0 | 6.945 | 6.792 | JAJO | 39,182 | 166,005 | 02/04/2021 | 07/15/2030 |
| 15674J-AA-9 | CERB 30 A - CDO | | C | 2,5 | 1.A FE | 3,516,406 | 99.5985 | 3,485,948 | 3,500,000 | 3,501,954 | 0 | (7,439) | 0 | 0 | 7.505 | 7.513 | JAJO | 56,187 | 239,703 | 12/21/2021 | 01/17/2033 |
| 15674P-AA-5 | CERB XXXIII A - CDO | | C | 2,5 | 1.A FE | 19,762,750 | 98.9979 | 20,294,570 | 20,500,000 | 20,010,516 | 0 | 174,805 | 0 | 0 | 7.105 | 8.338 | JAJO | 316,379 | 1,343,864 | 09/20/2022 | 07/23/2033 |
| 15674R-AC-7 | CERB 35 A - CDO | | C | 4,5 | 1.A FE | 2,153,672 | 99.7181 | 2,243,657 | 2,250,000 | 2,182,073 | 0 | 23,804 | 0 | 0 | 7.155 | 8.584 | JAJO | 34,436 | 146,132 | 10/11/2022 | 09/22/2033 |
| 15674V-AD-6 | CERB 41 B - CDO | | | 4,5 | 1.B FE | 2,000,000 | 100.8360 | 2,016,720 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 8.994 | 9.081 | JAJO | 38,973 | 61,464 | 05/11/2023 | 07/16/2035 |
| 171519-AA-9 | CHMML I A - CDO | | C | 4,5 | 1.A FE | 2,887,200 | 99.7014 | 2,991,042 | 3,000,000 | 2,928,599 | 0 | 38,286 | 0 | 0 | 7.126 | 8.666 | JAJO | 52,257 | 190,709 | 12/13/2022 | 10/01/2032 |
| 17151K-AA-4 | CHMML III A1 - CDO | | | 4,5 | 1.A FE | 21,186,996 | 99.1557 | 22,389,997 | 22,580,645 | 21,556,058 | 0 | 291,990 | 0 | 0 | 7.160 | 8.988 | JAJO | 309,885 | 1,489,343 | 10/05/2022 | 10/24/2033 |
| 17275G-AA-4 | CIRUS 181 A - CDO | | | 4 | 1.A FE | 10,000,000 | 98.1233 | 9,812,330 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 4.800 | 4.798 | JJ | 208,000 | 480,000 | 11/02/2018 | 01/26/2037 |
| 19421U-AA-2 | CASL 2019-A A1 - ABS | | | 4,5 | 1.A FE | 436,584 | 99.2496 | 435,413 | 438,705 | 437,282 | 0 | 167 | 0 | 0 | 6.870 | 1.665 | MON | 502 | 28,740 | 06/26/2019 | 12/28/2048 |
| 20267U-AA-7 | CBSLT 2016-B A1 - ABS | | | 4 | 1.A FE | 98,046 | 95.4603 | 93,620 | 98,073 | 98,060 | 0 | 2 | 0 | 0 | 2.730 | 2.752 | MON | 45 | 2,677 | 10/13/2016 | 10/25/2040 |
| 21872M-AG-7 | CAFL 2018-2 B - CMBS | | | 4 | 1.D FE | 699,179 | 97.4593 | 681,439 | 699,204 | 698,928 | 0 | (180) | 0 | 0 | 4.545 | 4.569 | MON | 2,648 | 31,965 | 12/06/2018 | 11/18/2052 |
| 21872N-AA-8 | CAFL 2019-3 A - CMBS | | | 4 | 1.A FE | 3,601,864 | 96.6751 | 3,482,195 | 3,601,957 | 3,601,564 | 0 | (77) | 0 | 0 | 2.705 | 2.705 | MON | 8,119 | 97,549 | 11/05/2019 | 10/17/2052 |
| 22284H-AC-7 | CLVR 3 B - CDO | | C | 4,5 | 1.A FE | 1,000,000 | 99.9443 | 999,443 | 1,000,000 | 999,536 | 0 | 303 | 0 | 0 | 7.505 | 7.597 | JAJO | 16,053 | 68,487 | 08/09/2017 | 10/15/2029 |
| 224936-AA-2 | CAALT 233 A - ABS | | | 4 | 1.A FE | 4,499,096 | 101.4311 | 4,564,400 | 4,500,000 | 4,499,028 | 0 | (68) | 0 | 0 | 6.390 | 6.488 | MON | 12,780 | 88,661 | 08/15/2023 | 08/15/2033 |
| 22549N-AA-9 | CSRT 2018-PS1 A - CDO | | C | 4,5 | 1.D FE | 3,023,756 | 95.3748 | 2,973,094 | 3,117,274 | 3,033,205 | 0 | (34,568) | 0 | 0 | 6.940 | 8.347 | JAJO | 40,863 | 199,477 | 07/25/2018 | 01/01/2037 |
| 233046-AH-4 | DNKN 2017-1 A II - RMBS | | | 4 | 1.C FE | 2,826,175 | 94.2560 | 2,665,088 | 2,827,500 | 2,826,759 | 0 | 20 | 0 | 0 | 3.350 | 3.352 | FMAN | 10,788 | 94,721 | 11/22/2017 | 11/20/2047 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 233046-AK-7 | DNKN 2019-1 A22 - RMBS | | | 4 | 2.B FE | 5,035,852 | 96.2755 | 5,070,109 | 5,266,250 | 5,097,154 | 0 | 48,526 | 0 | 0 | 4.021 | 5.421 | FMAN | 24,117 | 211,756 | 07/14/2022 | 05/20/2049 |
| 233046-AM-3 | DB MASTER FINANCE LLC - ABS | | | 4 | 1.C FE | 4,225,792 | 95.0000 | 3,865,906 | 4,069,375 | 4,159,981 | 0 | (15,884) | 0 | 0 | 4.002 | 3.549 | FMAN | 18,548 | 162,856 | 11/07/2019 | 05/20/2049 |
| 233046-AQ-4 | DNKN 211 A22 - RMBS | | | 4 | 2.B FE | 2,534,142 | 87.8490 | 2,539,715 | 2,891,000 | 2,610,375 | 0 | 48,345 | 0 | 0 | 2.493 | 4.816 | FMAN | 8,208 | 72,073 | 05/13/2022 | 11/20/2051 |
| 233046-AS-0 | DNKN 211 A23 - RMBS | | | 4 | 2.B FE | 2,888,552 | 82.6832 | 3,071,830 | 3,715,180 | 2,921,381 | 0 | 32,828 | 0 | 0 | 2.791 | 6.416 | FMAN | 11,809 | 51,845 | 07/11/2023 | 11/20/2051 |
| 23802W-AA-9 | COLO 2021-1 A2 - ABS | | | 4 | 1.G FE | 4,999,036 | 90.4964 | 4,524,820 | 5,000,000 | 4,999,484 | 0 | 232 | 0 | 0 | 2.060 | 2.074 | MON | 1,717 | 103,000 | 02/24/2021 | 02/27/2051 |
| 244608-AQ-8 | DPATH 2018-1 A2R - CDO | | C | 4 | 1.A FE | 3,000,000 | 96.8402 | 2,905,206 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 4.946 | 4.976 | JAJO | 31,325 | 148,380 | 06/06/2022 | 07/15/2033 |
| 24460E-AA-0 | DPATH 2021-1 A1 - CDO | | C | 4,5 | 1.A FE | 4,975,000 | 99.5715 | 4,978,575 | 5,000,000 | 4,993,376 | 0 | 10,039 | 0 | 0 | 7.307 | 7.492 | JAJO | 76,111 | 333,325 | 02/28/2022 | 04/18/2033 |
| 25402J-AA-7 | DBRG 211 A2 - ABS | | | 4 | 2.B FE | 4,000,000 | 93.6987 | 3,747,948 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 3.933 | 3.933 | MJSD | 2,622 | 157,320 | 06/30/2021 | 09/25/2051 |
| 25755T-AE-0 | DPABS 2015-1 A2 - RMBS | | | 4 | 2.A FE | 4,259,818 | 97.4493 | 4,206,038 | 4,316,130 | 4,283,297 | 0 | 16,629 | 0 | 0 | 4.474 | 4.948 | JAJO | 35,402 | 193,104 | 07/25/2022 | 10/25/2045 |
| 25755T-AH-3 | DPABS 2017-1 A23 - ABS | | | 4 | 2.A FE | 4,135,771 | 95.3667 | 4,044,740 | 4,241,250 | 4,165,751 | 0 | 18,569 | 0 | 0 | 4.118 | 4.700 | JAJO | 32,020 | 174,655 | 05/06/2022 | 07/25/2047 |
| 25755T-AJ-9 | DPABS 2018-1 A21 - RMBS | | | 4 | 2.A FE | 950,000 | 97.1563 | 922,985 | 950,000 | 950,053 | 0 | (27) | 0 | 0 | 4.116 | 4.133 | JAJO | 7,169 | 39,102 | 04/18/2018 | 07/27/2048 |
| 25755T-AK-6 | DPABS 2018-1 A22 - RMBS | | | 4 | 2.A FE | 1,424,555 | 96.3553 | 1,373,063 | 1,425,000 | 1,424,936 | 0 | 16 | 0 | 0 | 4.328 | 4.352 | JAJO | 11,307 | 61,674 | 06/06/2018 | 07/27/2048 |
| 25755T-AL-4 | DPABS 2019-1 A2 - RMBS | | | 4 | 2.A FE | 2,570,477 | 91.2921 | 2,424,296 | 2,655,538 | 2,587,353 | 0 | 9,796 | 0 | 0 | 3.668 | 4.205 | JAJO | 17,858 | 97,405 | 03/23/2022 | 10/25/2049 |
| 25755T-AN-0 | DPABS 2021-1 A1 - RMBS | | | 4 | 2.A FE | 8,775,000 | 88.4459 | 7,761,128 | 8,775,000 | 8,775,000 | 0 | 0 | 0 | 0 | 2.662 | 2.662 | JAJO | 42,825 | 233,591 | 04/08/2021 | 04/25/2051 |
| 26208L-AC-2 | HONK 2018-1 A2 - RMBS | | | 4 | 2.C FE | 7,305,972 | 97.6749 | 7,430,374 | 7,607,250 | 7,389,161 | 0 | 73,960 | 0 | 0 | 4.739 | 7.138 | JAJO | 71,100 | 192,569 | 09/25/2023 | 04/20/2048 |
| 26209X-AA-9 | HONK 201 A2 - RMBS | | | 4 | 2.C FE | 7,283,751 | 92.1442 | 6,846,683 | 7,430,400 | 7,327,396 | 0 | 25,479 | 0 | 0 | 3.786 | 4.236 | JAJO | 55,482 | 281,315 | 04/21/2022 | 07/20/2050 |
| 26209X-AC-5 | HONK 2020-2 A2 - RMBS | | | 4 | 2.C FE | 1,945,000 | 89.2433 | 1,735,782 | 1,945,000 | 1,945,000 | 0 | 0 | 0 | 0 | 3.237 | 3.240 | JAJO | 12,417 | 62,960 | 10/29/2020 | 01/20/2051 |
| 26209X-AF-8 | HONK 221 A2 - RMBS | | | 4 | 2.C FE | 8,910,000 | 101.0720 | 9,005,515 | 8,910,000 | 8,910,000 | 0 | 0 | 0 | 0 | 7.393 | 7.393 | JAJO | 164,679 | 658,716 | 09/28/2022 | 10/21/2052 |
| 26249M-AQ-0 | DRSLF 37 BR - CDO | | | 4,5 | 1.A FE | 872,156 | 99.3739 | 894,365 | 900,000 | 890,503 | 0 | 4,381 | 0 | 0 | 7.055 | 7.285 | JAJO | 13,582 | 57,627 | 12/07/2018 | 01/15/2031 |
| 26827E-AC-9 | ECAF I A2 - ABS | | D | 4 | 5.B FE | 1,128,737 | 65.0036 | 733,720 | 1,128,737 | 733,720 | 32,726 | 1,490 | 0 | 0 | 4.947 | 3.779 | MON | 2,482 | 55,839 | 06/15/2015 | 08/15/2040 |
| 26857E-AA-6 | ELFI 2019-A A - ABS | | | 4 | 1.A FE | 1,323,703 | 91.7691 | 1,215,000 | 1,323,975 | 1,323,805 | 0 | 26 | 0 | 0 | 2.540 | 2.558 | MON | 560 | 33,629 | 10/16/2019 | 03/25/2044 |
| 282523-AK-5 | GUGG4 1828 S2R - CDO | | C | 4 | 1.A FE | 1,992,426 | 98.1499 | 1,955,564 | 1,992,426 | 1,992,426 | 0 | 0 | 0 | 0 | 4.442 | 4.466 | JAJO | 18,684 | 88,504 | 10/05/2018 | 10/15/2031 |
| 28852E-AA-7 | ECLO II A - CDO | | | 4,5 | 1.A FE | 753,216 | 99.9284 | 752,677 | 753,216 | 753,255 | 0 | 34 | 0 | 0 | 7.341 | 7.346 | FMAN | 7,219 | 51,977 | 12/18/2017 | 02/15/2029 |
| 28852L-AA-1 | ECLO III A1 - CDO | | | 4,5 | 1.A FE | 1,365,787 | 99.8038 | 1,363,107 | 1,365,787 | 1,366,026 | 0 | (115) | 0 | 0 | 7.327 | 7.303 | JAJO | 20,293 | 91,702 | 06/06/2018 | 07/22/2030 |
| 28852L-AN-3 | ECLO 3 A2R - CDO | | | 4,5 | 1.A FE | 2,731,574 | 99.9964 | 2,731,476 | 2,731,574 | 2,731,574 | 0 | 0 | 0 | 0 | 7.427 | 7.458 | JAJO | 41,141 | 186,174 | 03/23/2021 | 07/22/2030 |
| 28853R-AL-3 | ECLO IV AR - CDO | | | 4,5 | 1.A FE | 154,925 | 99.9993 | 154,924 | 154,925 | 154,925 | 0 | 0 | 0 | 0 | 7.235 | 7.323 | JAJO | 2,398 | 10,187 | 05/19/2021 | 04/16/2029 |
| 30259A-AA-0 | FDF 3 A1 - CDO | | | 4 | 1.A FE | 3,354,387 | 98.1395 | 3,291,979 | 3,354,387 | 3,354,387 | 0 | 0 | 0 | 0 | 3.900 | 3.897 | JJ | 56,689 | 130,821 | 11/29/2017 | 01/25/2036 |
| 30259R-AE-5 | FMMSR 20GT1 A - RMBS | | | 4 | 2.C FE | 2,499,036 | 90.0522 | 2,251,305 | 2,500,000 | 2,499,594 | 0 | 184 | 0 | 0 | 4.450 | 4.500 | MON | 1,854 | 111,250 | 12/10/2020 | 07/25/2028 |
| 30259R-AH-8 | FMMSR 2021-GT1 A - RMBS | | | 4 | 2.C FE | 7,499,133 | 86.3011 | 6,472,583 | 7,500,000 | 7,499,447 | 0 | 109 | 0 | 0 | 3.620 | 3.622 | MON | 4,525 | 271,500 | 07/28/2021 | 07/25/2028 |
| 30259R-AM-7 | FMMSR 22GT1 A - CMO/RMBS | | | 4 | 2.C FE | 1,999,282 | 96.0070 | 1,920,140 | 2,000,000 | 1,999,497 | 0 | 132 | 0 | 0 | 6.190 | 6.198 | MON | 2,063 | 123,800 | 04/26/2022 | 04/25/2027 |
| 302637-AJ-2 | FSKMM 1R A2R - CDO | | | 4,5 | 1.A FE | 2,350,000 | 99.7417 | 2,343,930 | 2,350,000 | 2,350,000 | 0 | 0 | 0 | 0 | 7.820 | 7.970 | JAJO | 27,464 | 170,448 | 04/06/2022 | 01/15/2031 |
| 302637-AL-7 | FSKMM 1R B1R - CDO | | | 4,5 | 1.C FE | 3,000,000 | 100.0259 | 3,000,777 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 8.170 | 8.236 | JAJO | 52,421 | 228,210 | 12/14/2020 | 01/15/2031 |
| 30328D-AA-1 | FSRIA 22FL6 A - CMBS | | | 2,5 | 1.A FE | 14,924,985 | 100.2578 | 15,038,670 | 15,000,000 | 14,957,423 | 0 | 17,754 | 0 | 0 | 8.206 | 8.170 | MON | 44,448 | 1,224,665 | 08/10/2022 | 08/19/2037 |
| 33768N-AA-0 | FKH 2022-SFR1 A - CMBS | | | 4 | 1.A FE | 8,939,612 | 96.0350 | 8,585,522 | 8,939,993 | 8,935,092 | 0 | (3,117) | 0 | 0 | 4.145 | 4.139 | MON | 30,880 | 370,563 | 04/05/2022 | 05/19/2039 |
| 34417R-AB-2 | FOCUS 221 A2 - RMBS | | | 4 | 2.B FE | 1,975,000 | 101.2175 | 1,999,046 | 1,975,000 | 1,975,000 | 0 | 0 | 0 | 0 | 7.206 | 7.206 | JAJO | 24,115 | 142,319 | 06/28/2022 | 07/30/2052 |
| 34956N-AA-0 | FCBSL VII A1 - CDO | | C | 4,5 | 1.A FE | 4,000,000 | 100.2849 | 4,011,396 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 7.124 | 7.179 | JAJO | 55,405 | 262,677 | 06/21/2019 | 07/23/2032 |
| 34960J-AS-4 | FCO 6RR ATR - CDO | | | 4,5 | 1.A FE | 609,516 | 99.8180 | 608,787 | 609,897 | 601,694 | 0 | (9,670) | 0 | 0 | 7.028 | 10.502 | JAJO | 9,882 | 38,412 | 01/21/2021 | 07/10/2030 |
| 34960J-BC-8 | FCO 6RR BFR - CDO | | | 4 | 1.C FE | 1,000,000 | 96.9243 | 969,243 | 1,000,000 | 1,000,058 | 0 | (38) | 0 | 0 | 4.940 | 4.966 | JAJO | 11,115 | 49,400 | 06/29/2018 | 07/10/2030 |
| 34960N-AN-6 | FCBSL 3R B1R - CDO | | C | 4,5 | 1.C FE | 1,078,220 | 99.9814 | 1,099,795 | 1,100,000 | 1,091,531 | 0 | 2,890 | 0 | 0 | 7.387 | 7.785 | JAJO | 16,928 | 74,782 | 01/17/2019 | 04/18/2031 |
| 34961J-AY-0 | FCO IX A1T - CDO | | | 4,5 | 1.A FE | 25,450,000 | 98.3349 | 25,812,911 | 26,250,000 | 25,728,162 | 0 | 177,682 | 0 | 0 | 7.205 | 8.096 | JAJO | 404,558 | 1,718,148 | 06/28/2022 | 10/15/2033 |
| 34961J-BA-1 | FCO IX AFR - CDO | | | 2 | 1.A FE | 8,750,000 | 90.9594 | 7,958,948 | 8,750,000 | 8,750,000 | 0 | 0 | 0 | 0 | 2.490 | 2.495 | JAJO | 45,996 | 217,875 | 09/20/2021 | 10/15/2033 |
| 34961J-BE-3 | FCO IX BR - CDO | | | 2,5 | 1.C FE | 2,500,000 | 97.8250 | 2,445,625 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 7.605 | 7.586 | JAJO | 40,668 | 173,744 | 09/20/2021 | 10/15/2033 |
| 34961P-AL-4 | FCBSL 5R B2R - CDO | | | 4 | 1.B FE | 3,000,000 | 93.0697 | 2,792,091 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 2.723 | 2.723 | JAJO | 18,153 | 81,690 | 09/14/2020 | 07/11/2030 |
| 34963V-AA-3 | FCO 17 A - CDO | | C | 4,5 | 1.A FE | 4,325,554 | 99.7428 | 4,314,429 | 4,325,554 | 4,325,554 | 0 | 0 | 0 | 0 | 6.764 | 6.805 | JAJO | 62,579 | 311,668 | 01/21/2022 | 01/15/2030 |
| 35041J-AA-3 | FFIN 2019-1 A - ABS | | | 4 | 1.A FE | 348,990 | 99.1595 | 346,111 | 349,044 | 344,452 | 0 | 2,152 | 0 | 0 | 3.860 | 9.719 | MON | 599 | 13,469 | 03/20/2019 | 11/15/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 35042P-AA-8 | FFIN 2021-2 A - ABS | | | 4 | 1.C FE | 3,459,493 | 90.7533 | 3,139,682 | 3,459,578 | 3,459,503 | 0 | 3 | 0 | 0 | 2.190 | 2.190 | MON | 3,367 | 75,765 | 11/17/2021 | 01/15/2042 |
| 35910E-AA-2 | FYBR 2023-1 A2 - ABS | | | 4 | 1.F FE | 3,365,144 | 99.5627 | 3,484,695 | 3,500,000 | 3,374,285 | 0 | 9,141 | 0 | 0 | 6.600 | 7.654 | MON | 7,058 | 84,700 | 08/01/2023 | 08/20/2053 |
| 361528-AA-0 | GBXL 2022-1 A - ABS | | | 4 | 1.F FE | 7,014,828 | 88.0903 | 6,182,358 | 7,018,205 | 7,014,971 | 0 | 74 | 0 | 0 | 2.870 | 2.872 | MON | 6,155 | 201,430 | 02/01/2022 | 02/20/2052 |
| 36165V-AQ-9 | GCIC II A2R - CDO | | | 4 | 1.A FE | 5,000,000 | 91.6961 | 4,584,805 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 2.498 | 2.500 | JAJO | 24,633 | 124,900 | 12/15/2020 | 01/20/2031 |
| 36166V-AA-3 | GCI 201 A - ABS | | C | 4 | 1.F FE | 1,521,008 | 90.5029 | 1,559,286 | 1,722,912 | 1,531,788 | 0 | 10,780 | 0 | 0 | 2.820 | 6.368 | MON | 1,755 | 40,488 | 03/02/2023 | 10/18/2045 |
| 36166V-AE-5 | GCI CREDIT SUISSE A - ABS | | | 4 | 1.F FE | 1,924,963 | 87.9069 | 1,692,611 | 1,925,459 | 1,925,000 | 0 | 15 | 0 | 0 | 2.380 | 2.381 | MON | 1,655 | 45,826 | 06/04/2021 | 06/18/2046 |
| 36246M-AU-3 | AMTTOW 2015-2 A - RMBS | SD | | 1,2 | 1.A FE | 2,694,724 | 97.2870 | 2,597,563 | 2,670,000 | 2,675,118 | 0 | (3,378) | 0 | 0 | 3.482 | 3.370 | MON | 4,132 | 92,969 | 01/10/2018 | 06/15/2050 |
| 36319T-AJ-5 | GALXY XXIII B2 - CDO | | C | 4,5 | 1.C FE | 652,280 | 99.5841 | 746,881 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 7.220 | 7.269 | JAJO | 10,379 | 49,924 | 02/28/2017 | 04/24/2029 |
| 36319T-AL-0 | GALXY XXIII C2 - CDO | | C | 4,5 | 1.F FE | 3,261,400 | 99.9510 | 3,748,163 | 3,750,000 | 3,750,000 | 0 | 0 | 0 | 0 | 7.960 | 8.043 | JAJO | 57,213 | 277,754 | 02/28/2017 | 04/24/2029 |
| 36321B-AB-7 | GALXY XXIV B - CDO | | | 4,5 | 1.B FE | 969,063 | 98.9092 | 989,092 | 1,000,000 | 988,175 | 0 | 4,012 | 0 | 0 | 6.945 | 7.461 | JAJO | 14,856 | 63,937 | 12/07/2018 | 01/15/2031 |
| 36655L-AB-1 | GRMML 2018-2 ATR - CDO | | | 4,5 | 1.A FE | 1,850,281 | 99.8389 | 1,847,300 | 1,850,281 | 1,849,424 | 0 | (276) | 0 | 0 | 7.209 | 7.412 | FMAN | 15,561 | 125,948 | 09/21/2018 | 11/20/2029 |
| 38172F-AA-6 | GOCAP 34R AR1 - CDO | | C | 4,5 | 1.A FE | 14,142,953 | 99.6571 | 14,087,120 | 14,135,591 | 14,135,692 | 0 | (2,563) | 0 | 0 | 7.354 | 7.412 | FMAN | 161,712 | 968,778 | 12/14/2021 | 03/14/2031 |
| 38172R-AA-0 | GOCAP 56 A - CDO | | | 4,5 | 1.A FE | 16,203,125 | 99.2370 | 16,870,290 | 17,000,000 | 16,428,568 | 0 | 159,268 | 0 | 0 | 7.170 | 8.522 | JAJO | 230,231 | 1,127,486 | 07/27/2022 | 10/25/2033 |
| 381740-AA-7 | GOCAP 51 A - CDO | | C | 4,5 | 1.A FE | 14,325,000 | 99.2853 | 14,892,795 | 15,000,000 | 14,523,183 | 0 | 184,210 | 0 | 0 | 7.204 | 8.706 | FMAN | 168,101 | 1,005,270 | 12/05/2022 | 05/05/2034 |
| 38174Y-AA-3 | GOCAP 24MR AR - CDO | | C | 4,5 | 1.A FE | 757,966 | 99.6493 | 755,308 | 757,966 | 758,024 | 0 | 325 | 0 | 0 | 7.254 | 6.964 | FMAN | 8,553 | 51,181 | 10/17/2017 | 11/05/2029 |
| 38175C-AA-0 | GOCAP 21MR AR - CDO | | | 4,5 | 1.A FE | 3,187,627 | 99.7997 | 3,183,365 | 3,189,754 | 3,189,112 | 0 | 708 | 0 | 0 | 7.110 | 7.198 | JAJO | 42,837 | 209,613 | 01/04/2021 | 01/25/2031 |
| 38175C-AC-6 | GOCAP 21MR BR - CDO | | | 4,5 | 1.C FE | 2,000,000 | 99.1490 | 1,982,980 | 2,000,000 | 1,999,959 | 0 | 296 | 0 | 0 | 7.440 | 7.519 | JAJO | 28,106 | 138,120 | 12/07/2017 | 01/25/2031 |
| 38175N-AA-6 | GOCAP 25(M)-R AR - CDO | | C | 2,5 | 1.A FE | 5,743,676 | 99.8285 | 5,753,964 | 5,763,849 | 5,767,495 | 0 | 6,911 | 0 | 0 | 7.034 | 6.995 | FMAN | 63,070 | 376,374 | 03/01/2022 | 05/05/2030 |
| 38175W-AC-2 | GOCAP 31 A2R - CDO | | | 4,5 | 1.A FE | 4,000,000 | 99.5966 | 3,983,864 | 4,000,000 | 4,000,876 | 0 | 1,453 | 0 | 0 | 7.304 | 7.341 | FMAN | 45,449 | 272,116 | 08/10/2018 | 08/05/2030 |
| 38176P-AC-6 | GOCAP 44 A2A - CDO | | C | 4,5 | 1.A FE | 951,250 | 99.9247 | 999,247 | 1,000,000 | 982,647 | 0 | 9,055 | 0 | 0 | 7.554 | 8.572 | FMAN | 11,751 | 70,557 | 06/02/2020 | 06/23/2031 |
| 38176V-AA-7 | GOCAP 47(M) A1 - CDO | | C | 4,5 | 1.A FE | 10,877,000 | 99.7698 | 10,974,678 | 11,000,000 | 10,959,325 | 0 | 43,931 | 0 | 0 | 7.334 | 7.673 | FMAN | 125,498 | 751,657 | 08/29/2022 | 05/05/2032 |
| 38176Y-AC-7 | GOCAP 46 A1B - CDO | | C | 4 | 1.A FE | 15,000,000 | 96.1729 | 14,425,935 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 3.440 | 3.454 | JAJO | 101,767 | 516,000 | 12/06/2019 | 01/20/2032 |
| 38177G-AE-1 | GCTLF 2020-1 C - CDO | | C | 4,5 | 1.C FE | 5,506,875 | 99.8489 | 5,491,690 | 5,500,000 | 5,500,000 | 0 | 0 | 0 | 0 | 9.325 | 9.398 | JAJO | 104,003 | 480,810 | 02/10/2022 | 10/22/2029 |
| 38178E-AA-3 | GOCAP 16RR 1R2 - CDO | | C | 2,5 | 1.A FE | 3,760,000 | 99.6654 | 3,757,386 | 3,770,000 | 3,763,118 | 0 | 2,313 | 0 | 0 | 7.250 | 7.396 | JAJO | 51,627 | 253,094 | 09/09/2022 | 07/25/2033 |
| 38178E-AC-9 | GOCAP 16RR 2R2 - CDO | | C | 2,5 | 1.A FE | 1,340,000 | 98.5100 | 1,320,034 | 1,340,000 | 1,340,000 | 0 | 0 | 0 | 0 | 7.440 | 7.508 | JAJO | 18,831 | 92,541 | 06/08/2021 | 07/25/2033 |
| 38178G-AA-8 | GOCAP 49 AR - CDO | | | 4,5 | 1.A FE | 10,000,000 | 99.0943 | 9,909,430 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 7.207 | 7.256 | JAJO | 146,151 | 659,256 | 08/06/2021 | 08/26/2033 |
| 38178X-AA-1 | GCPAF 2021-2 A - CMO/RMBS | | | 4 | 1.F FE | 10,000,000 | 91.6783 | 9,167,830 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 2.944 | 2.954 | JAJO | 58,054 | 294,360 | 10/15/2021 | 10/19/2029 |
| 38179A-AA-0 | GOCAP 57 A1 - CDO | | | 4,5 | 1.A FE | 2,964,850 | 99.1019 | 2,982,967 | 3,010,000 | 2,967,047 | 0 | 2,197 | 0 | 0 | 7.130 | 7.724 | JAJO | 40,537 | 0 | 10/26/2023 | 10/25/2034 |
| 387422-AC-2 | SCFGP 231 A3 - ABS | | | 4 | 1.A FE | 7,999,336 | 103.0189 | 8,241,512 | 8,000,000 | 7,999,360 | 0 | 24 | 0 | 0 | 6.460 | 6.461 | MON | 15,791 | 91,876 | 10/11/2023 | 09/20/2032 |
| 390556-AL-2 | GRTLK 141R AR - CDO | | | 4,5 | 1.A FE | 560,723 | 99.9801 | 560,612 | 560,723 | 560,304 | 0 | (475) | 0 | 0 | 7.165 | 7.859 | JAJO | 8,726 | 37,098 | 10/06/2017 | 10/15/2029 |
| 390556-AN-8 | GRTLK 141R BR - CDO | | | 4,5 | 1.A FE | 1,000,000 | 99.7270 | 997,270 | 1,000,000 | 999,702 | 0 | 204 | 0 | 0 | 7.545 | 7.653 | JAJO | 16,374 | 70,003 | 10/06/2017 | 10/15/2029 |
| 39809L-AC-8 | GSTNE 19FL2 B - CMBS | | C | 4,5 | 1.B FE | 3,008,438 | 99.8059 | 2,994,177 | 3,000,000 | 3,000,920 | 0 | (2,589) | 0 | 0 | 7.476 | 1.648 | MON | 10,591 | 203,774 | 01/08/2021 | 09/15/2037 |
| 39809P-AA-3 | GSTNE 21FL3 A - CMBS | | | 4,5 | 1.A FE | 15,990,625 | 98.1576 | 15,705,216 | 16,000,000 | 15,989,791 | 0 | (492) | 0 | 0 | 6.496 | 6.623 | MON | 49,083 | 992,706 | 10/05/2021 | 07/15/2039 |
| 40170F-AA-4 | GPIM 2018-1 A1 - CDO | | C | 2,5 | 1.A FE | 6,117,596 | 99.5860 | 6,092,269 | 6,117,596 | 6,118,090 | 0 | 3,522 | 0 | 0 | 7.185 | 6.817 | JAJO | 94,021 | 399,179 | 11/20/2018 | 01/15/2031 |
| 40170F-AJ-5 | GPIM 2018-1 A2 - CDO | | C | 4 | 1.A FE | 1,747,885 | 97.9643 | 1,712,303 | 1,747,885 | 1,746,273 | 0 | (1,066) | 0 | 0 | 4.550 | 4.681 | JAJO | 16,568 | 82,305 | 11/20/2018 | 01/15/2031 |
| 40490A-AL-4 | HLA 2018-2 A2A - CDO | | | 4,5 | 1.C FE | 5,314,375 | 100.0122 | 5,500,671 | 5,500,000 | 5,341,706 | 0 | 27,331 | 0 | 0 | 7.624 | 8.850 | JAJO | 81,530 | 205,482 | 06/06/2023 | 01/22/2031 |
| 411707-AD-4 | HNGRY 2018-1 A2 - RMBS | | | 4 | 2.B FE | 10,350,253 | 95.7634 | 10,434,619 | 10,896,250 | 10,566,854 | 0 | 179,155 | 0 | 0 | 4.959 | 7.217 | MJSD | 16,511 | 505,105 | 07/17/2023 | 06/22/2048 |
| 411707-AH-5 | HNGRY 2020-1 A2 - ABS | | | 4 | 2.B FE | 3,359,838 | 87.8821 | 2,983,597 | 3,395,000 | 3,368,754 | 0 | 5,613 | 0 | 0 | 3.981 | 4.215 | MJSD | 4,130 | 135,155 | 05/12/2022 | 12/20/2050 |
| 42806M-CE-7 | HERTZ 234 A - ABS | | | 4 | 1.A FE | 19,058,438 | 103.7263 | 19,967,313 | 19,250,000 | 19,065,454 | 0 | 7,016 | 0 | 0 | 6.150 | 6.458 | MON | 19,731 | 286,231 | 10/27/2023 | 03/25/2030 |
| 43133A-AA-5 | HITR 2018-1 A1 - CDO | | C | 4,5 | 1.B FE | 11,109,321 | 94.2814 | 10,979,060 | 11,644,991 | 11,274,115 | 0 | 86,545 | 0 | 0 | 7.028 | 8.438 | JAJO | 188,684 | 733,548 | 10/25/2022 | 10/11/2038 |
| 43133J-AA-6 | HITR 2019-2 A1 - CDO | | C | 4,5 | 1.C FE | 4,887,630 | 93.9302 | 5,031,190 | 5,356,307 | 4,985,888 | 0 | 84,563 | 0 | 0 | 7.393 | 10.051 | FMAN | 44,000 | 375,344 | 10/27/2022 | 05/23/2039 |
| 43133K-AC-9 | HCOMF 1 ARR - CDO | | C | 4 | 1.B FE | 18,137,661 | 82.6521 | 15,021,972 | 18,174,942 | 18,150,361 | 0 | 4,489 | 0 | 0 | 2.600 | 2.639 | FMAN | 78,758 | 472,549 | 01/25/2022 | 11/01/2035 |
| 43133R-AA-8 | HITRR 2019-P10B A - CDO | | | 4,5 | 1.G FE | 2,985,000 | 94.0246 | 2,820,738 | 3,000,000 | 3,230,322 | 0 | (15,849) | 0 | 0 | 7.818 | 4.264 | JAJO | 54,077 | 210,161 | 10/01/2019 | 07/11/2033 |
| 43133Y-AA-3 | HITR 4 A1A - CDO | | C | 4,5 | 1.A FE | 14,337,017 | 97.0970 | 13,920,813 | 14,337,017 | 14,337,017 | 0 | 0 | 0 | 0 | 7.862 | 7.907 | JAJO | 219,171 | 1,050,593 | 06/03/2022 | 07/23/2042 |
| 43285H-AA-6 | HGVT 2020-A A - RMBS | | | 4 | 1.A FE | 315,649 | 94.7504 | 299,098 | 315,670 | 315,654 | 0 | 2 | 0 | 0 | 2.740 | 2.758 | MON | 144 | 8,649 | 06/02/2020 | 02/25/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 433674-AA-6 | NZES 20PLS1 A - CMO/RMBS | | | 4 | 2.C FE | 1,466,860 | 95.3213 | 1,398,233 | 1,466,864 | 1,466,823 | 0 | (27) | 0 | 0 | 3.844 | 3.871 | MON | 940 | 56,386 | 12/14/2020 | 12/25/2025 |
| 43730N-AA-4 | HPA 221 A - CMBS | | | 4 | 1.A FE | 1,804,859 | 95.7900 | 1,746,455 | 1,823,212 | 1,795,346 | 0 | (3,223) | 0 | 0 | 3.930 | 4.543 | MON | 5,971 | 71,652 | 03/25/2022 | 04/19/2039 |
| 440405-AE-8 | HORZN 181 A - ABS | | | 2 | 2.C FE | 2,257,487 | 85.2492 | 1,924,531 | 2,257,535 | 2,257,564 | 0 | (12) | 0 | 0 | 4.458 | 4.499 | MON | 4,473 | 100,641 | 11/16/2018 | 12/15/2038 |
| 44040H-AA-0 | HORZN 2019 A - ABS | | | 4 | 2.B FE | 2,754,483 | 88.1980 | 2,427,126 | 2,751,906 | 2,753,586 | 0 | (777) | 0 | 0 | 3.721 | 3.688 | MON | 4,551 | 102,398 | 08/23/2021 | 07/15/2039 |
| 44330G-AE-3 | HLM 4-2014 A2R - CDO | | | 4,5 | 1.C FE | 975,313 | 99.8921 | 998,921 | 1,000,000 | 990,612 | 0 | 2,637 | 0 | 0 | 7.045 | 7.634 | JAJO | 12,515 | 66,473 | 12/10/2018 | 01/28/2030 |
| 44331D-AJ-8 | HLM 155R B2R - CDO | | C | 4 | 1.C FE | 2,000,000 | 96.2410 | 1,924,820 | 2,000,000 | 1,997,912 | 0 | (1,301) | 0 | 0 | 4.830 | 4.890 | JAJO | 20,125 | 96,600 | 10/02/2018 | 10/15/2030 |
| 45783N-AA-5 | INSTR 2021-1 A - ABS | | | 1 | 1.F FE | 2,601,594 | 87.3873 | 2,274,700 | 2,603,010 | 2,601,542 | 0 | 34 | 0 | 0 | 2.300 | 2.302 | MON | 2,661 | 59,929 | 02/03/2021 | 02/16/2054 |
| 46600C-AQ-3 | IVYH XII AAR - CDO | | C | 4,5 | 1.C FE | 10,456,875 | 96.7307 | 10,640,377 | 11,000,000 | 10,528,311 | 0 | 71,436 | 0 | 0 | 7.577 | 8.772 | JAJO | 169,019 | 593,773 | 03/02/2023 | 07/20/2033 |
| 46603V-AB-1 | IVYH 14 A2 - CDO | | C | 4,5 | 1.C FE | 2,000,000 | 99.1514 | 1,983,028 | 2,000,000 | 2,000,014 | 0 | 459 | 0 | 0 | 7.357 | 7.440 | JAJO | 30,653 | 134,958 | 04/06/2018 | 04/18/2030 |
| 46604E-AE-2 | IVYH IX-R A1T - CDO | | | 4,5 | 1.A FE | 2,000,000 | 98.6160 | 1,972,320 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 7.032 | 7.062 | JAJO | 27,346 | 129,357 | 02/14/2022 | 04/24/2034 |
| 46604E-AG-7 | IVYH IX-R A2R - CDO | | | 4 | 1.A FE | 5,000,000 | 91.5228 | 4,576,140 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.380 | 3.394 | JAJO | 31,922 | 169,000 | 02/14/2022 | 04/24/2034 |
| 46616P-AA-1 | HENDR 2011-1 A - ABS | | | 2 | 1.A FE | 5,407,398 | 94.5439 | 5,547,497 | 5,867,641 | 5,403,367 | 0 | (4,031) | 0 | 0 | 4.700 | 6.411 | MON | 12,257 | 91,926 | 09/12/2023 | 10/15/2056 |
| 46619X-AA-1 | HENDR 2015-3 A - ABS | | | 2 | 1.A FE | 1,469,432 | 86.8686 | 1,277,594 | 1,470,720 | 1,469,588 | 0 | 22 | 0 | 0 | 4.080 | 4.125 | MON | 2,667 | 60,005 | 11/20/2015 | 03/17/2070 |
| 466365-AB-9 | JACK 2019-1 A2II - RMBS | | | 4 | 2.B FE | 6,466,061 | 95.0220 | 6,468,623 | 6,807,500 | 6,565,379 | 0 | 72,822 | 0 | 0 | 4.476 | 5.999 | FMAN | 30,470 | 304,704 | 08/17/2022 | 08/25/2049 |
| 466365-AD-5 | JACK 221 A21 - RMBS | | | 4 | 2.B FE | 10,612,286 | 92.0234 | 9,768,284 | 10,615,000 | 10,613,138 | 0 | 530 | 0 | 0 | 3.445 | 3.466 | FMAN | 36,569 | 365,687 | 02/04/2022 | 02/26/2052 |
| 466365-AF-0 | JACK 2019-1 22A - RMBS | | | 4 | 1.C FE | 16,272,356 | 95.0000 | 16,629,750 | 17,505,000 | 16,301,770 | 0 | 22,754 | 0 | 0 | 3.776 | 4.214 | FMAN | 66,099 | 654,687 | 10/11/2022 | 08/25/2049 |
| 466365-AG-8 | JACK 221 21A - RMBS | | | 4 | 1.B FE | 8,473,152 | 91.5000 | 8,829,750 | 9,650,000 | 8,746,091 | 0 | 264,704 | 0 | 0 | 2.735 | 6.180 | FMAN | 26,393 | 263,928 | 09/30/2022 | 02/26/2052 |
| 46651T-AA-9 | HENDR 181 A - ABS | | | 4 | 1.A FE | 926,867 | 86.1719 | 979,530 | 1,136,716 | 928,359 | 0 | 1,492 | 0 | 0 | 3.740 | 6.738 | MON | 1,889 | 6,967 | 10/24/2023 | 10/17/2072 |
| 476681-AB-7 | JMIKE 211 A2I - ABS | | | 2 | 2.B FE | 5,970,000 | 90.3682 | 5,394,982 | 5,970,000 | 5,970,000 | 0 | 0 | 0 | 0 | 2.891 | 2.891 | FMAN | 22,054 | 172,593 | 12/03/2021 | 02/15/2052 |
| 47760Q-AC-7 | JIMMY 2022-1 A21 - RMBS | | | 4 | 2.B FE | 1,337,037 | 93.2571 | 1,286,015 | 1,379,000 | 1,349,521 | 0 | 7,588 | 0 | 0 | 4.077 | 4.815 | JAJO | 9,526 | 56,222 | 04/06/2022 | 04/30/2052 |
| 48244X-AA-0 | KDAC 2017-1 A - ABS | | C | 2 | 4.A FE | 1,247,883 | 84.8751 | 1,059,179 | 1,247,926 | 1,059,179 | 116,969 | 0 | 0 | 0 | 4.212 | 4.212 | MON | 2,336 | 52,563 | 12/12/2017 | 12/15/2042 |
| 48254V-AE-3 | KKRLP III A2 - CDO | | | 4,5 | 1.A FE | 15,000,000 | 99.2280 | 14,884,200 | 15,000,000 | 15,000,000 | 0 | 0 | 0 | 0 | 7.227 | 7.265 | JAJO | 219,834 | 991,926 | 08/20/2021 | 10/21/2030 |
| 48669R-AA-9 | KCAP F3C A - CDO | | | 4,5 | 1.A FE | 682,774 | 99.9600 | 682,501 | 682,774 | 682,934 | 0 | (9) | 0 | 0 | 7.532 | 7.557 | MJSD | 1,714 | 49,295 | 10/03/2017 | 12/20/2029 |
| 49255P-AA-1 | KSTRL 2018-1 A - ABS | | C | 4 | 2.B FE | 1,066,125 | 88.7573 | 973,735 | 1,097,076 | 1,086,215 | 0 | 4,984 | 0 | 0 | 4.250 | 5.026 | MON | 2,072 | 46,626 | 12/11/2018 | 12/15/2038 |
| 50543L-AA-0 | LAFL 2016 A1 - ABS | | C | 1 | 3.A FE | 2,240,774 | 85.0032 | 1,942,418 | 2,285,112 | 1,942,418 | 133,607 | 9,194 | 0 | 0 | 4.300 | 4.760 | MON | 4,367 | 98,260 | 12/08/2016 | 01/15/2042 |
| 54319D-AA-0 | LTRAN III A1 - ABS | | | 4 | 1.F FE | 6,323,965 | 97.0458 | 6,206,494 | 6,395,428 | 6,378,953 | 0 | 14,329 | 0 | 0 | 2.980 | 3.512 | MON | 8,470 | 190,584 | 12/11/2017 | 01/17/2045 |
| 54319D-AB-8 | LTRAN III A2 - ABS | | | 4 | 1.F FE | 1,961,189 | 95.8821 | 1,957,602 | 2,041,677 | 2,029,125 | 0 | 11,536 | 0 | 0 | 4.060 | 4.713 | MON | 3,684 | 82,892 | 01/19/2017 | 01/17/2045 |
| 55280H-AW-7 | MCFCL 4RR ARR - CDO | | | 4,5 | 1.A FE | 27,669,231 | 98.8457 | 28,361,221 | 28,692,418 | 27,995,142 | 0 | 200,810 | 0 | 0 | 7.177 | 8.169 | JAJO | 417,596 | 1,689,847 | 10/26/2023 | 10/20/2033 |
| 55280Q-AU-1 | MCFCL V ARR - CDO | | | 4,5 | 1.A FE | 6,745,594 | 99.0475 | 7,057,134 | 7,125,000 | 6,863,716 | 0 | 96,358 | 0 | 0 | 7.227 | 8.990 | JAJO | 104,421 | 471,165 | 10/31/2022 | 04/20/2033 |
| 55281F-AN-0 | MCFCL VII AR - CDO | | | 4,5 | 1.A FE | 17,120,750 | 99.5438 | 17,917,884 | 18,000,000 | 17,409,278 | 0 | 211,840 | 0 | 0 | 7.297 | 8.743 | JAJO | 266,356 | 1,205,799 | 09/28/2022 | 07/20/2033 |
| 55281G-AA-6 | MCFCL VIII A1 - CDO | | C | 4,5 | 1.A FE | 5,008,577 | 99.6524 | 5,009,955 | 5,027,430 | 5,027,430 | 0 | 0 | 0 | 0 | 7.027 | 7.072 | JAJO | 73,596 | 322,424 | 02/22/2022 | 07/18/2030 |
| 55281X-AT-8 | MCFCL IX BR - CDO | | C | 4,5 | 1.C FE | 7,649,297 | 99.0684 | 8,173,143 | 8,250,000 | 7,858,051 | 0 | 171,581 | 0 | 0 | 7.403 | 10.018 | JAJO | 128,933 | 560,706 | 10/05/2022 | 07/17/2031 |
| 55283A-AA-7 | MCA 3 A - CDO | | | 4 | 1.F FE | 4,782,776 | 95.6490 | 4,573,586 | 4,781,635 | 4,781,864 | 0 | (304) | 0 | 0 | 3.179 | 3.173 | FMAN | 19,425 | 155,403 | 11/09/2020 | 11/15/2035 |
| 55283T-AA-6 | MF1 2021-FL6 A - CMBS | | | 4,5 | 1.A FE | 8,201,892 | 98.3114 | 8,063,395 | 8,201,892 | 8,201,892 | 0 | 0 | 0 | 0 | 6.573 | 6.621 | MON | 20,965 | 513,378 | 06/10/2021 | 07/18/2036 |
| 55284A-AA-6 | MF1 2021-FL7 A - CMBS | | C | 4,5 | 1.A FE | 14,315,144 | 98.1949 | 14,604,406 | 14,872,877 | 14,532,895 | 0 | 139,439 | 0 | 0 | 6.553 | 7.697 | MON | 37,900 | 921,245 | 09/27/2022 | 10/21/2036 |
| 55284J-AA-7 | MF1 2022-FL8 A - CMBS | | | 4,5 | 1.A FE | 25,000,000 | 98.2684 | 24,567,100 | 25,000,000 | 25,000,000 | 0 | 0 | 0 | 0 | 6.706 | 6.800 | MON | 60,538 | 1,572,624 | 01/07/2022 | 02/19/2037 |
| 55285B-AA-3 | MF1 2022-FL10 A - CMBS | | | 4,5 | 1.A FE | 19,900,000 | 100.2503 | 20,050,060 | 20,000,000 | 19,734,606 | 0 | (80,180) | 0 | 0 | 7.991 | 8.589 | MON | 57,711 | 1,539,879 | 07/26/2022 | 09/21/2037 |
| 55446M-AA-5 | MAACH 1 A - ABS | | C | 2 | 2.A FE | 848,015 | 86.3817 | 732,554 | 848,043 | 848,034 | 0 | 0 | 0 | 0 | 3.474 | 3.474 | MON | 1,309 | 29,461 | 10/04/2019 | 10/15/2039 |
| 55819T-AS-0 | MDPK 20R BR - CDO | | C | 4,5 | 1.C FE | 1,462,500 | 99.7616 | 1,496,424 | 1,500,000 | 1,483,441 | 0 | 3,626 | 0 | 0 | 7.199 | 7.618 | JAJO | 19,798 | 99,936 | 12/07/2018 | 07/29/2030 |
| 56577G-AA-7 | MRNON 201 A - CDO | | C | 4,5 | 1.A FE | 8,000,000 | 100.0211 | 8,001,688 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 7.495 | 7.663 | JAJO | 130,138 | 558,266 | 11/20/2020 | 01/15/2034 |
| 56577L-AA-6 | MRNON 2021-1 AR1 - CDO | | C | 4,5 | 1.A FE | 3,000,000 | 98.9809 | 2,969,427 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 7.355 | 7.319 | JAJO | 47,198 | 201,766 | 04/27/2021 | 07/17/2034 |
| 56577L-AC-2 | MRNON 2021-1 AR2 - CDO | | C | 4 | 1.A FE | 2,000,000 | 92.0021 | 1,840,042 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.720 | 2.729 | JAJO | 11,484 | 54,400 | 04/27/2021 | 07/17/2034 |
| 56577L-AJ-7 | MRNON 2021-1 BR2 - CDO | | C | 4 | 1.C FE | 1,000,000 | 88.4134 | 884,134 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.330 | 3.344 | JAJO | 7,030 | 33,300 | 04/27/2021 | 07/17/2034 |
| 56577P-AC-3 | MCLO IX A1B - CDO | | C | 4,5 | 1.A FE | 1,000,000 | 100.2602 | 1,002,602 | 1,000,000 | 1,000,294 | 0 | (382) | 0 | 0 | 7.205 | 7.209 | JAJO | 15,412 | 65,453 | 02/24/2017 | 04/16/2029 |
| 56577P-AE-9 | MCLO IX A2 - CDO | | C | 4,5 | 1.B FE | 1,490,400 | 99.7821 | 1,496,732 | 1,500,000 | 1,499,709 | 0 | 1,873 | 0 | 0 | 7.405 | 7.458 | JAJO | 23,759 | 101,213 | 02/24/2017 | 04/16/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 58003U-AA-6 | MF1 2020-FL4 A - CMBS | | C | 4,5 | 1.A FE | 509,950 | 99.7532 | 510,055 | 511,316 | 510,397 | 0 | 1,374 | 0 | 0 | 7.176 | 8.409 | MON | 1,733 | 35,168 | 08/17/2022 | 12/17/2035 |
| 58003U-AC-2 | MF1 2020-FL4 AS - CMBS | | C | 4,5 | 1.A FE | 8,000,000 | 98.5243 | 7,881,944 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 7.576 | 9.337 | MON | 28,622 | 582,681 | 10/28/2020 | 12/17/2035 |
| 59111R-AA-0 | METAL 2017-1 A - ABS | | C | 4 | 5.B FE | 483,654 | 61.0000 | 572,230 | 938,081 | 572,230 | (58,125) | 146,701 | 0 | 0 | 4.581 | 84.076 | MON | 1,910 | 42,895 | 10/30/2017 | 10/15/2042 |
| 59170J-A*-9 | METRONET INFRASTRUCTURE ISSUER LLC - ABS | | | 4 | 1.F FE | 5,000,000 | 103.9279 | 5,196,395 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 7.860 | 7.860 | MON | 32,750 | 82,967 | 10/04/2023 | 10/20/2053 |
| 59801M-AE-8 | MIDO 8 B - CDO | | | 4,5 | 1.C FE | 1,500,000 | 99.4465 | 1,491,698 | 1,500,000 | 1,499,447 | 0 | (292) | 0 | 0 | 7.279 | 7.368 | FMAN | 12,738 | 103,166 | 01/16/2018 | 02/20/2031 |
| 61033C-AL-0 | MCMML 7 A2 - CDO | | | 4 | 1.A FE | 4,228,763 | 96.4035 | 4,076,675 | 4,228,763 | 4,228,263 | 0 | 315 | 0 | 0 | 2.290 | 2.312 | FMAN | 10,491 | 96,839 | 10/04/2018 | 11/22/2030 |
| 61033R-AJ-2 | MCMML 171R AR - CDO | | | 4,5 | 1.A FE | 569,807 | 99.7286 | 568,261 | 569,807 | 569,807 | 0 | 0 | 0 | 0 | 6.974 | 7.003 | JAJO | 7,726 | 41,245 | 04/22/2021 | 04/23/2029 |
| 61033W-AC-6 | MCMML 9 A2 - CDO | | C | 4 | 1.A FE | 3,000,000 | 95.9396 | 2,878,188 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.279 | 3.292 | JAJO | 18,854 | 98,370 | 10/16/2019 | 10/22/2031 |
| 61034H-AA-2 | MCMML VI A - CDO | | C | 4,5 | 1.A FE | 1,736,831 | 99.9163 | 1,735,377 | 1,736,831 | 1,735,238 | 0 | (1,964) | 0 | 0 | 6.995 | 7.309 | JAJO | 26,396 | 111,925 | 02/01/2018 | 04/15/2030 |
| 61034H-AC-8 | MCMML VI B - CDO | | C | 4,5 | 1.A FE | 600,000 | 98.9896 | 593,938 | 600,000 | 599,920 | 0 | 201 | 0 | 0 | 7.295 | 7.373 | JAJO | 9,504 | 40,485 | 02/01/2018 | 04/15/2030 |
| 61034J-AA-8 | MCMML XIII A1 - CDO | | | 4,5 | 1.A FE | 287,250 | 99.2491 | 297,747 | 300,000 | 289,200 | 0 | 1,950 | 0 | 0 | 7.058 | 8.345 | FMAN | 2,235 | 15,493 | 03/29/2023 | 02/24/2034 |
| 61034J-AC-4 | MCMML XIII A2 - CDO | | | 4 | 1.A FE | 10,500,000 | 90.5475 | 9,507,488 | 10,500,000 | 10,500,000 | 0 | 0 | 0 | 0 | 3.270 | 3.283 | FMAN | 35,289 | 343,350 | 02/09/2022 | 02/24/2034 |
| 61034N-AA-9 | MCMML 11 A1 - CDO | | C | 4,5 | 1.A FE | 2,504,325 | 98.6402 | 2,466,005 | 2,500,000 | 2,501,502 | 0 | (1,292) | 0 | 0 | 7.179 | 7.224 | FMAN | 20,938 | 169,415 | 08/17/2021 | 05/20/2033 |
| 61034U-AA-3 | MCMML X A1R - CDO | | | 4,5 | 1.A FE | 14,688,750 | 98.7334 | 14,810,010 | 15,000,000 | 14,729,837 | 0 | 41,087 | 0 | 0 | 7.237 | 7.909 | FMAN | 126,649 | 540,279 | 06/20/2023 | 05/20/2034 |
| 61034V-AC-7 | MCMML XII A1 - CDO | | C | 4,5 | 1.A FE | 20,659,800 | 99.3818 | 20,870,178 | 21,000,000 | 20,783,236 | 0 | 59,622 | 0 | 0 | 7.140 | 7.546 | MJSD | 74,970 | 1,443,861 | 08/18/2022 | 09/15/2033 |
| 621887-AA-6 | MTLOG 2018-1 AR - CDO | | C | 4,5 | 1.A FE | 3,815,000 | 99.4642 | 3,978,568 | 4,000,000 | 3,867,588 | 0 | 52,588 | 0 | 0 | 7.324 | 9.051 | JAJO | 56,961 | 269,155 | 01/09/2023 | 01/22/2033 |
| 62946A-AB-0 | NPRL 161 A2 - ABS | | | 4 | 2.A FE | 2,571,328 | 98.3877 | 2,459,693 | 2,500,000 | 2,520,624 | 0 | (8,248) | 0 | 0 | 5.438 | 5.111 | MON | 4,154 | 135,950 | 11/10/2016 | 04/30/2046 |
| 62946A-AC-8 | NPRL 2017-1 A1 - ABS | | | 2 | 1.G FE | 2,242,218 | 95.1785 | 2,174,586 | 2,284,745 | 2,251,035 | 0 | 4,504 | 0 | 0 | 3.372 | 4.125 | MON | 2,354 | 77,042 | 05/18/2022 | 10/21/2047 |
| 62946A-AD-6 | NPRL 2017-1 A2 - ABS | | | 4 | 2.A FE | 999,941 | 93.2756 | 932,756 | 1,000,000 | 1,000,033 | 0 | (8) | 0 | 0 | 4.219 | 4.255 | MON | 1,289 | 42,190 | 11/10/2017 | 10/21/2047 |
| 62947A-AB-9 | NPRL 2019-2 A2 - ABS | | | 4 | 1.F FE | 1,289,615 | 91.5000 | 1,180,047 | 1,289,669 | 1,289,645 | 0 | 6 | 0 | 0 | 3.098 | 3.119 | MON | 1,332 | 39,954 | 11/01/2019 | 11/19/2049 |
| 62947A-AF-0 | NPRL 2021-1 A1 - ABS | | | 4 | 1.F FE | 16,901,962 | 89.5615 | 15,145,075 | 16,910,252 | 16,905,970 | 0 | 1,503 | 0 | 0 | 2.230 | 2.250 | MON | 12,570 | 377,107 | 03/03/2021 | 03/20/2051 |
| 62955M-AA-4 | NZES 20FHT1 A - CMO/RMBS | | | 4 | 2.C FE | 1,272,637 | 95.5510 | 1,216,046 | 1,272,667 | 1,272,657 | 0 | 5 | 0 | 0 | 4.212 | 4.213 | MON | 893 | 53,958 | 11/12/2020 | 11/25/2025 |
| 62955M-AB-2 | NZES 21FHT1 A - CMO/RMBS | | | 4 | 2.C FE | 1,475,291 | 92.9053 | 1,370,656 | 1,475,326 | 1,475,307 | 0 | 7 | 0 | 0 | 3.104 | 3.105 | MON | 763 | 46,096 | 07/20/2021 | 07/27/2026 |
| 62955W-AA-2 | NZES 21FNT2 A - ABS | | | 4 | 2.C FE | 1,411,008 | 92.8529 | 1,310,169 | 1,411,016 | 1,411,012 | 0 | 2 | 0 | 0 | 3.228 | 3.228 | MON | 759 | 45,373 | 05/18/2021 | 05/25/2026 |
| 62960N-AA-5 | NXTC 2020-1 A - CDO | | | 4,5 | 1.A FE | 12,000,000 | 100.0058 | 12,000,696 | 12,000,000 | 12,000,000 | 0 | 0 | 0 | 0 | 7.527 | 7.583 | JAJO | 183,167 | 830,041 | 12/04/2020 | 01/21/2031 |
| 64016N-AA-5 | NBLY 211 A2 - ABS | | | 4 | 2.C FE | 3,662,096 | 86.8137 | 3,808,951 | 4,387,500 | 3,713,217 | 0 | 51,121 | 0 | 0 | 3.584 | 7.568 | JAJO | 26,645 | 56,784 | 08/17/2023 | 04/30/2051 |
| 64016N-AC-1 | NBLY 221 A2 - ABS | | | 4 | 2.C FE | 962,700 | 85.4580 | 994,955 | 1,164,263 | 975,259 | 0 | 12,560 | 0 | 0 | 3.695 | 7.756 | JAJO | 7,289 | 21,510 | 07/19/2023 | 01/30/2052 |
| 643821-AA-9 | USRE 211 A1 - ABS | | | 4 | 1.F FE | 9,818,699 | 87.5460 | 8,754,600 | 10,000,000 | 9,839,947 | 0 | 17,720 | 0 | 0 | 1.910 | 2.515 | MON | 5,836 | 191,000 | 10/25/2021 | 10/20/2061 |
| 65246Q-AA-7 | NEWREZ LLC - ABS | | | 4 | 2.C FE | 1,877,137 | 91.4562 | 1,716,793 | 1,877,175 | 1,877,152 | 0 | 7 | 0 | 0 | 3.474 | 3.474 | MON | 1,087 | 64,768 | 11/16/2021 | 11/25/2026 |
| 65252B-AA-1 | FSSLF 1 A1N - CDO | | | 2,5 | 1.A FE | 31,045,110 | 99.5689 | 31,292,474 | 31,427,960 | 31,284,337 | 0 | 52,191 | 0 | 0 | 6.947 | 7.592 | JAJO | 442,752 | 1,989,060 | 03/16/2022 | 04/22/2030 |
| 67108B-BS-3 | OZLMF 2RRR A2R - CDO | | C | 4,5 | 1.C FE | 2,800,000 | 100.0785 | 2,802,198 | 2,800,000 | 2,800,000 | 0 | 0 | 0 | 0 | 7.953 | 8.017 | JAJO | 38,972 | 207,712 | 11/18/2020 | 06/30/2031 |
| 67108L-BE-2 | OZLM VI 2BS - CDO | | | 4 | 1.B FE | 1,600,000 | 93.8800 | 1,502,080 | 1,600,000 | 1,600,267 | 0 | 45 | 0 | 0 | 4.490 | 4.517 | JAJO | 14,767 | 71,840 | 04/11/2018 | 04/17/2031 |
| 67181D-AA-9 | OAKIG 2020-1 A1 - CMBS | | | 4 | 1.A FE | 4,262,530 | 90.7586 | 3,868,765 | 4,262,698 | 4,262,635 | 0 | 33 | 0 | 0 | 1.850 | 1.850 | MON | 2,410 | 78,860 | 11/06/2020 | 11/21/2050 |
| 67181D-AB-7 | OAKIG 2020-1 A2 - CMBS | | | 4 | 1.A FE | 4,260,916 | 84.1377 | 3,586,536 | 4,262,698 | 4,261,679 | 0 | 249 | 0 | 0 | 2.210 | 2.212 | MON | 2,879 | 94,206 | 11/06/2020 | 11/21/2050 |
| 67190A-AA-4 | OAKIG 2021-1 A1 - ABS | | | 4 | 1.A FE | 3,726,467 | 89.3706 | 3,330,882 | 3,727,045 | 3,726,514 | 0 | 16 | 0 | 0 | 1.480 | 1.481 | MON | 1,685 | 55,160 | 01/20/2021 | 01/20/2051 |
| 67190A-AB-2 | OAKIG 2021-1 A2 - ABS | | | 4 | 1.A FE | 3,726,542 | 82.2148 | 3,064,182 | 3,727,045 | 3,726,581 | 0 | 13 | 0 | 0 | 1.930 | 1.931 | MON | 2,198 | 71,932 | 01/20/2021 | 01/20/2051 |
| 67400F-AC-5 | OAKCL 181 A1B - CDO | | | 4,5 | 1.A FE | 2,700,000 | 99.4855 | 2,686,109 | 2,700,000 | 2,699,908 | 0 | (1,038) | 0 | 0 | 7.127 | 7.178 | JAJO | 39,023 | 175,809 | 10/24/2018 | 10/21/2030 |
| 67590B-AU-4 | OCT16 XVI BR - CDO | | | 4,5 | 1.C FE | 985,313 | 99.6007 | 996,007 | 1,000,000 | 993,440 | 0 | (318) | 0 | 0 | 7.264 | 7.522 | JAJO | 15,336 | 66,158 | 12/07/2018 | 07/17/2030 |
| 675922-AE-8 | OCT34 34 B1 - CDO | | | 4,5 | 1.B FE | 1,794,502 | 99.5703 | 1,994,393 | 2,003,000 | 2,003,000 | 0 | 0 | 0 | 0 | 7.077 | 7.126 | JAJO | 28,746 | 129,409 | 11/08/2017 | 01/22/2030 |
| 675922-AJ-7 | OCT34 34 C1 - CDO | | | 4,5 | 1.C FE | 2,131,363 | 99.9513 | 2,377,841 | 2,379,000 | 2,379,000 | 0 | 0 | 0 | 0 | 7.377 | 7.432 | JAJO | 35,589 | 160,938 | 11/08/2017 | 01/22/2030 |
| 675922-AL-2 | OCT34 34 C2 - CDO | | | 4,5 | 1.F FE | 2,342,797 | 97.9674 | 2,561,848 | 2,615,000 | 2,615,000 | 0 | 0 | 0 | 0 | 7.427 | 7.484 | JAJO | 39,385 | 178,228 | 11/08/2017 | 01/22/2030 |
| 68269J-AE-1 | OMFIT 2023-1 A - ABS | | | 4 | 1.A FE | 18,554,389 | 101.2791 | 19,449,638 | 19,204,000 | 18,577,330 | 0 | 22,941 | 0 | 0 | 5.500 | 6.349 | MON | 49,877 | 222,388 | 10/30/2023 | 06/14/2038 |
| 691200-AC-3 | OR IV A1R - CDO | | C | 2,5 | 1.A FE | 7,167,188 | 98.5403 | 7,390,523 | 7,500,000 | 7,282,964 | 0 | 72,355 | 0 | 0 | 7.229 | 8.522 | FMAN | 63,251 | 512,038 | 07/22/2022 | 08/20/2033 |
| 691204-AA-9 | OR III A1L - CDO | | C | 4,5 | 1.A FE | 1,980,000 | 99.4482 | 1,988,964 | 2,000,000 | 1,994,166 | 0 | 3,787 | 0 | 0 | 7.477 | 7.417 | JAJO | 30,325 | 137,326 | 03/13/2020 | 04/20/2032 |
| 691204-AG-6 | OR III A1F - CDO | | C | 4 | 1.A FE | 3,000,000 | 94.1028 | 2,823,084 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 2.750 | 2.759 | JAJO | 16,271 | 82,500 | 03/06/2020 | 04/20/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 69120T-AA-4 | ORTF 2020-1 A1R - CDO | | | 4,5 | 1.A FE | 11,000,000 | 100.1087 | 11,011,957 | 11,000,000 | 11,000,000 | 0 | 0 | 0 | 0 | 8.444 | 8.565 | JAJO | 198,666 | 138,418 | 08/07/2023 | 10/15/2035 |
| 69346M-AE-9 | PNMSR 22FT1 A - CMO/RMBS | | | 4,5 | 2.C FE | 9,950,000 | 100.2392 | 10,023,920 | 10,000,000 | 9,960,000 | 0 | 7,180 | 0 | 0 | 9.527 | 9.859 | MON | 18,526 | 916,725 | 06/15/2022 | 06/25/2027 |
| 69547M-AA-4 | PAID 223 A - ABS | | | 4 | 1.G FE | 1,096,789 | 99.7913 | 1,094,500 | 1,096,789 | 1,096,789 | 0 | 0 | 0 | 0 | 6.060 | 6.136 | MON | 2,954 | 66,465 | 08/03/2022 | 03/15/2030 |
| 69547Y-AA-8 | PATH 231 A - CMBS | | | 4 | 1.A FE | 9,620,851 | 91.5606 | 10,071,666 | 11,000,000 | 9,696,598 | 0 | 75,747 | 0 | 0 | 3.600 | 6.558 | MON | 6,600 | 62,700 | 09/27/2023 | 10/26/2040 |
| 70016W-AC-8 | PKBLU 221 A2 - CDO | | C | 4,5 | 1.A FE | 6,000,000 | 100.0445 | 6,002,670 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 8.266 | 8.315 | JAJO | 100,567 | 498,426 | 08/05/2022 | 10/20/2034 |
| 70163Q-AE-8 | PARLI 2R AR - CDO | | C | 4,5 | 1.A FE | 3,365,797 | 99.3776 | 3,344,848 | 3,365,797 | 3,365,797 | 0 | 0 | 0 | 0 | 6.927 | 6.893 | JAJO | 47,280 | 212,337 | 11/15/2021 | 10/20/2031 |
| 70469Q-AL-3 | PEAKS 1 A2R - CDO | | | 4,5 | 1.A FE | 577,969 | 99.8559 | 578,221 | 579,055 | 578,762 | 0 | 220 | 0 | 0 | 7.050 | 7.210 | JAJO | 7,711 | 37,904 | 01/19/2021 | 07/25/2030 |
| 70806E-AA-6 | PNTPK 4 A1B - CDO | | | 4 | 1.A FE | 25,000,000 | 91.0366 | 22,759,150 | 25,000,000 | 25,000,000 | 0 | 0 | 0 | 0 | 3.450 | 3.466 | JAJO | 177,292 | 857,708 | 02/11/2022 | 04/15/2034 |
| 70806F-AA-3 | PNTPK 7 A1A - CDO | | | 4,5 | 1.A FE | 3,000,000 | 100.4060 | 3,012,180 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 8.051 | 8.005 | JAJO | 106,671 | 0 | 06/23/2023 | 07/20/2035 |
| 70806U-AA-0 | PNTPK 2 A1 - CDO | | C | 4,5 | 1.A FE | 5,500,000 | 100.0212 | 5,501,166 | 5,500,000 | 5,500,000 | 0 | 0 | 0 | 0 | 7.555 | 7.510 | JAJO | 88,882 | 379,457 | 12/24/2020 | 01/15/2032 |
| 70806U-AE-2 | PNTPK 2 B1 - CDO | | C | 4,5 | 1.C FE | 1,500,000 | 99.9964 | 1,499,946 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 8.255 | 8.234 | JAJO | 26,486 | 114,105 | 12/24/2020 | 01/15/2032 |
| 72703P-AC-7 | PLNT 191 A2 - ABS | | | 4 | 2.B FE | 2,880,000 | 87.6500 | 2,524,320 | 2,880,000 | 2,880,000 | 0 | 0 | 0 | 0 | 3.858 | 3.858 | MJSD | 8,025 | 111,110 | 11/20/2019 | 12/05/2049 |
| 74041E-AA-3 | PRETSL XVII A1 - CDO | | | 4,5 | 1.A FE | 184,196 | 98.5047 | 193,043 | 195,974 | 187,466 | 0 | 2,047 | 0 | 0 | 6.122 | 6.216 | MJSD | 200 | 11,457 | 08/04/2021 | 03/23/2035 |
| 74041N-AB-1 | PRETSL XII A2 - CDO | | C | 4,5 | 1.A FE | 1,747,955 | 92.2383 | 1,698,258 | 1,841,163 | 1,759,273 | 0 | 11,319 | 0 | 0 | 6.519 | 7.492 | MJSD | 2,001 | 113,384 | 01/20/2023 | 12/24/2033 |
| 74042D-AA-4 | PRETSL XX A1 - CDO | | | 4,5 | 1.A FE | 1,586,939 | 88.7767 | 1,530,300 | 1,723,763 | 967,855 | 0 | 25,475 | 0 | 0 | 6.046 | 14.403 | MJSD | 2,895 | 98,147 | 11/29/2018 | 03/22/2038 |
| 74042F-AA-9 | PRETSL 25 A1 - CDO | | C | 4,5 | 1.C FE | 3,650,073 | 86.6920 | 3,600,934 | 4,153,710 | 3,708,355 | 0 | 33,033 | 0 | 0 | 5.936 | 8.037 | MJSD | 6,849 | 231,870 | 03/24/2022 | 06/22/2037 |
| 74042J-AA-1 | PRETSL XXI A1 - CDO | | C | 4,5 | 1.A FE | 3,143,806 | 93.1806 | 3,223,568 | 3,459,484 | 3,178,646 | 0 | 21,509 | 0 | 0 | 5.996 | 4.996 | MJSD | 5,762 | 195,221 | 03/17/2022 | 03/22/2038 |
| 74042M-AA-4 | PRETSL 22 A1 - CDO | | C | 4,5 | 1.A FE | 2,722,228 | 96.6085 | 2,783,285 | 2,880,993 | 2,864,909 | 0 | 52,196 | 0 | 0 | 5.986 | 6.152 | MJSD | 4,791 | 159,277 | 03/29/2023 | 09/22/2036 |
| 74331G-AA-7 | PROG 23SFR2 A - CMBS | | | 4 | 1.A FE | 4,701,107 | 96.3421 | 4,817,105 | 5,000,000 | 4,706,921 | 0 | 5,814 | 0 | 0 | 4.500 | 5.980 | MON | 18,750 | 36,250 | 09/19/2023 | 04/17/2040 |
| 74331U-AA-6 | PROG 22SFR3 A - CMBS | | | 4 | 1.A FE | 5,682,160 | 93.4891 | 5,547,448 | 5,933,791 | 5,740,409 | 0 | 34,391 | 0 | 0 | 3.200 | 4.252 | MON | 7,384 | 189,881 | 04/05/2022 | 04/19/2039 |
| 75574E-AA-5 | RCMT 2022-FL9 A - CMBS | | | 4,5 | 1.A FE | 7,420,717 | 100.2362 | 7,498,231 | 7,480,562 | 7,438,387 | 0 | 7,968 | 0 | 0 | 7.823 | 8.235 | MON | 9,753 | 565,181 | 06/23/2022 | 06/25/2037 |
| 75575A-AA-2 | RCMT 2023-FL12 A - CMBS | | | 4,5 | 1.A FE | 2,972,185 | 99.9100 | 2,984,433 | 2,987,121 | 2,975,792 | 0 | 3,607 | 0 | 0 | 7.691 | 8.031 | MON | 4,466 | 117,462 | 06/12/2023 | 05/25/2038 |
| 75575R-AA-5 | RCMT 2023-FL11 A - CMBS | | | 4,5 | 1.A FE | 3,863,990 | 100.2730 | 3,884,250 | 3,873,675 | 3,866,595 | 0 | 2,605 | 0 | 0 | 7.730 | 8.096 | MON | 4,991 | 258,549 | 01/26/2023 | 10/25/2039 |
| 755931-AA-0 | RCMT 22FL10 A - CMBS | | | 4,5 | 1.A FE | 9,865,749 | 100.5078 | 9,990,778 | 9,940,301 | 9,888,347 | 0 | 15,553 | 0 | 0 | 7.908 | 8.234 | MON | 13,101 | 759,565 | 10/07/2022 | 08/25/2037 |
| 76042E-AA-7 | REPS 2020-A A - ABS | | | 4 | 1.C FE | 1,128,439 | 98.1662 | 1,107,938 | 1,128,635 | 1,128,528 | 0 | 70 | 0 | 0 | 2.470 | 2.518 | MON | 852 | 27,877 | 10/06/2020 | 11/20/2030 |
| 77587A-AU-0 | RMRK WM-R B2R - CDO | | C | 4 | 1.C FE | 2,000,000 | 89.2531 | 1,785,062 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.540 | 2.548 | JAJO | 10,019 | 50,802 | 09/17/2020 | 04/21/2031 |
| 77588E-AA-5 | RCF I A - CDO | | C | 4 | 1.A FE | 3,000,000 | 94.8737 | 2,846,211 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.572 | 3.565 | AO | 18,753 | 107,160 | 01/30/2020 | 04/28/2038 |
| 77879R-AB-2 | ROTOR 2011-1 1A - ABS | | D | 4 | 5.A FE | 1,058,404 | 87.0000 | 1,416,633 | 1,628,314 | 1,058,404 | 0 | 0 | 0 | 0 | 5.750 | 8.846 | MON | 4,161 | 93,628 | 06/14/2018 | 06/15/2046 |
| 784024-AC-5 | SCFET 231 A3 - ABS | | | 4 | 1.A FE | 5,498,739 | 102.3601 | 5,629,806 | 5,500,000 | 5,498,768 | 0 | 29 | 0 | 0 | 6.170 | 0.003 | MON | 10,369 | 32,992 | 11/07/2023 | 05/20/2032 |
| 78403D-AZ-3 | SBATOW 221 1C - RMBS | SD | | 4 | 1.F FE | 2,000,000 | 102.4945 | 2,049,890 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.599 | 6.690 | MON | 5,866 | 131,980 | 11/15/2022 | 11/15/2052 |
| 78433D-AA-2 | SEB4P 211 A2 - ABS | | | 4 | 2.C FE | 5,985,000 | 92.4770 | 5,534,748 | 5,985,000 | 5,985,000 | 0 | 0 | 0 | 0 | 4.969 | 4.944 | JAJO | 50,392 | 297,395 | 11/22/2021 | 01/30/2052 |
| 78433X-AA-8 | SALTT 211 AA - ABS | | | 4 | 1.C FE | 3,617,213 | 91.8833 | 3,323,706 | 3,617,313 | 3,617,230 | 0 | 8 | 0 | 0 | 2.301 | 2.340 | MON | 3,699 | 83,234 | 10/18/2021 | 02/28/2033 |
| 78472J-AE-3 | SPART 20T2 AT2 - ABS | | | 4 | 1.A FE | 2,999,426 | 92.5487 | 2,776,461 | 3,000,000 | 2,999,470 | 0 | 12 | 0 | 0 | 1.830 | 1.831 | MON | 2,440 | 54,900 | 10/23/2020 | 11/15/2055 |
| 80306A-AA-8 | SAPA 2018-1 A - ABS | | C | 2 | 3.B FE | 807,325 | 89.0310 | 714,492 | 802,520 | 714,492 | 93,378 | (687) | 0 | 0 | 4.250 | 4.126 | MON | 1,516 | 34,107 | 08/08/2019 | 12/15/2040 |
| 80349B-BD-8 | SARAT US 2R3 - CDO | | | 4,5 | 1.A FE | 4,000,000 | 99.8771 | 3,995,084 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 7.325 | 7.373 | JAJO | 59,417 | 268,569 | 02/11/2021 | 04/20/2033 |
| 81742L-AA-4 | SEQI 1 A - CDO | | C | 4,5 | 1.A FE | 695,929 | 100.0478 | 700,464 | 700,129 | 698,080 | 0 | 828 | 0 | 0 | 7.055 | 7.933 | JAJO | 10,566 | 55,224 | 08/17/2022 | 04/15/2031 |
| 81761T-AE-5 | SERV 2021-1 A21 - RMBS | | | 4 | 2.C FE | 6,082,757 | 86.0914 | 5,776,542 | 6,709,779 | 6,130,489 | 0 | 43,467 | 0 | 0 | 2.865 | 4.999 | JAJO | 32,573 | 120,890 | 08/14/2023 | 07/31/2051 |
| 817743-AA-5 | SPRO 2019-1 A2 - ABS | | | 1,2 | 2.C FE | 3,086,919 | 93.9583 | 2,872,869 | 3,057,600 | 3,069,909 | 0 | (4,003) | 0 | 0 | 3.882 | 3.745 | JAJO | 21,761 | 118,696 | 01/22/2020 | 10/25/2049 |
| 817743-AG-2 | SPRO 221 A2 - RMBS | | | 4 | 2.C FE | 4,912,500 | 86.8545 | 4,266,727 | 4,912,500 | 4,912,500 | 0 | 0 | 0 | 0 | 3.127 | 3.127 | JAJO | 28,163 | 153,614 | 01/20/2022 | 01/25/2052 |
| 83438J-AA-4 | SLOSO 2007-1 ALA - CDO | | | 4,5 | 1.E FE | 8,092,175 | 89.5501 | 8,108,028 | 9,054,181 | 8,220,291 | 0 | 50,371 | 0 | 0 | 5.928 | 7.946 | JAJO | 123,743 | 471,610 | 03/23/2022 | 10/07/2037 |
| 83546D-AL-2 | SONIC 2020-1 A21 - RMBS | | | 4 | 1.C FE | 5,409,708 | 95.5000 | 5,077,417 | 5,316,667 | 5,389,219 | 0 | (14,968) | 0 | 0 | 3.395 | 3.303 | MON | 5,515 | 180,501 | 02/03/2020 | 01/20/2050 |
| 83546D-AM-0 | SONIC CAPITAL LLC - ABS | | | 4,5 | 1.C FE | 8,475,386 | 92.5000 | 7,376,875 | 7,975,000 | 8,298,557 | 0 | (101,023) | 0 | 0 | 2.745 | 1.370 | MON | 6,689 | 218,929 | 06/15/2020 | 01/20/2050 |
| 83546D-AN-8 | SONIC 2021-1 A21 - ABS | | | 2 | 2.B FE | 3,421,250 | 84.8866 | 2,904,183 | 3,421,250 | 3,421,250 | 0 | 0 | 0 | 0 | 2.190 | 2.200 | MON | 2,289 | 74,925 | 07/29/2021 | 08/21/2051 |
| 83608G-AQ-9 | SNDPT II A2R - CDO | | | 4,5 | 1.C FE | 1,752,188 | 98.7810 | 1,778,058 | 1,800,000 | 1,782,081 | 0 | 5,779 | 0 | 0 | 7.091 | 7.540 | JAJO | 23,756 | 117,851 | 12/07/2018 | 01/27/2031 |
| 85022W-AP-9 | SCFT 2020-A A - ABS | | | 4 | 1.A FE | 2,299,582 | 92.2532 | 2,121,544 | 2,299,696 | 2,299,605 | 0 | 9 | 0 | 0 | 1.970 | 1.980 | MON | 755 | 45,304 | 09/16/2020 | 09/26/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 85208N-AD-2 | SPRNTS 1A1 - RMBS | | | 1 | 1.F FE | 937,500 | 99.2579 | 930,543 | 937,500 | 937,500 | 0 | 0 | 0 | 0 | 4.738 | 4.765 | MJSD | 1,357 | 44,419 | 03/14/2018 | 09/20/2029 |
| 85208U-AA-2 | SPRTE 211 A - ABS | | C | 2 | 1.F FE | 1,699,095 | 91.6530 | 1,732,708 | 1,890,509 | 1,716,980 | 0 | 17,886 | 0 | 0 | 3.750 | 8.156 | MON | 3,151 | 35,447 | 06/26/2023 | 11/15/2046 |
| 85236K-AF-9 | SIDC 231 A2 - ABS | | | 4 | 1.G FE | 4,901,400 | 98.4705 | 4,923,525 | 5,000,000 | 4,915,029 | 0 | 13,630 | 0 | 0 | 5.900 | 6.444 | MON | 4,917 | 229,444 | 03/08/2023 | 03/25/2048 |
| 86212V-AA-2 | STR 2016-1 A1 - ABS | | | 2 | 1.C FE | 1,712,646 | 94.4102 | 1,617,770 | 1,713,555 | 1,713,268 | 0 | 91 | 0 | 0 | 3.960 | 3.999 | MON | 2,073 | 67,857 | 10/12/2016 | 10/22/2046 |
| 86212V-AD-6 | STR 2018-1 A1 - ABS | | | 4 | 1.A FE | 2,780,311 | 97.7243 | 2,717,744 | 2,781,032 | 2,780,937 | 0 | 114 | 0 | 0 | 3.960 | 3.997 | MON | 3,365 | 110,129 | 10/12/2018 | 10/20/2048 |
| 86212V-AE-4 | STR 2018-1 A2 - ABS | | | 4 | 1.A FE | 3,189,151 | 94.1028 | 3,015,689 | 3,204,676 | 3,189,858 | 0 | 304 | 0 | 0 | 4.290 | 4.462 | MON | 4,201 | 129,934 | 12/08/2023 | 10/20/2048 |
| 86268H-AA-6 | STRTA 1 A - CDO | | C | 4,5 | 1.A FE | 277,740 | 99.9774 | 277,678 | 277,740 | 277,664 | 0 | (177) | 0 | 0 | 7.245 | 7.476 | JAJO | 4,304 | 32,806 | 11/27/2018 | 01/15/2031 |
| 86271P-AA-3 | STRTA II A1 - CDO | | C | 4,5 | 1.A FE | 6,500,000 | 100.0181 | 6,501,177 | 6,500,000 | 6,500,000 | 0 | 0 | 0 | 0 | 7.267 | 7.311 | JAJO | 95,789 | 432,471 | 09/20/2021 | 10/20/2033 |
| 87165V-AP-4 | SYMP XVI C2R - CDO | | C | 4 | 1.F FE | 1,000,000 | 93.3800 | 933,800 | 1,000,000 | 999,862 | 0 | 29 | 0 | 0 | 5.150 | 5.187 | JAJO | 10,872 | 51,500 | 08/29/2018 | 10/15/2031 |
| 87240P-AJ-0 | TCP 1R AR - CDO | | C | 4,5 | 1.A FE | 31,384,375 | 99.0775 | 32,695,575 | 33,000,000 | 31,853,772 | 0 | 354,100 | 0 | 0 | 7.129 | 8.606 | FMAN | 261,386 | 2,219,600 | 09/28/2022 | 08/20/2033 |
| 87244C-AJ-5 | CHMML I AR - CDO | | | 4,5 | 1.A FE | 6,233,636 | 99.6163 | 6,208,762 | 6,232,677 | 6,232,764 | 0 | (782) | 0 | 0 | 7.207 | 7.176 | JAJO | 91,091 | 410,893 | 12/14/2021 | 10/21/2030 |
| 87244C-AL-0 | CHMML I BR - CDO | | | 4,5 | 1.C FE | 1,800,000 | 99.0973 | 1,783,751 | 1,800,000 | 1,799,441 | 0 | (580) | 0 | 0 | 7.827 | 7.901 | JAJO | 28,570 | 129,981 | 10/05/2018 | 10/21/2030 |
| 87267C-AA-6 | TRP 211 A - ABS | | | 4 | 1.F FE | 2,873,861 | 88.4731 | 2,912,210 | 3,291,634 | 2,976,341 | 0 | 76,714 | 0 | 0 | 2.070 | 5.432 | MON | 2,650 | 68,137 | 10/21/2022 | 06/19/2051 |
| 87268R-AA-2 | TFINS 192 A1 - CDO | | | 4 | 1.B FE | 2,378,217 | 98.2451 | 2,336,481 | 2,378,217 | 2,378,217 | 0 | 0 | 0 | 0 | 7.845 | 8.109 | FMAN | 17,103 | 180,839 | 12/18/2019 | 02/28/2039 |
| 87342R-AC-8 | BELL 2016-1 A23 - RMBS | | | 2 | 2.B FE | 6,694,321 | 97.8619 | 6,582,742 | 6,726,563 | 6,708,260 | 0 | 12,243 | 0 | 0 | 4.970 | 5.208 | FMAN | 33,431 | 334,310 | 08/19/2022 | 05/25/2046 |
| 87342R-AE-4 | BELL 181 A22 - RMBS | | | 4 | 2.B FE | 7,863,483 | 97.3994 | 7,685,532 | 7,890,739 | 7,869,153 | 0 | 3,673 | 0 | 0 | 4.940 | 5.036 | FMAN | 38,980 | 389,802 | 06/08/2022 | 11/25/2048 |
| 87342R-AF-1 | BELL 181 A22 - RMBS | | | 4 | 1.C FE | 1,905,000 | 97.5000 | 1,857,375 | 1,905,000 | 1,905,328 | 0 | (50) | 0 | 0 | 4.590 | 4.590 | FMAN | 8,744 | 87,439 | 12/10/2018 | 11/25/2048 |
| 87342R-AH-7 | BELL 2021-1 A22 - RMBS | | | 4 | 2.B FE | 5,444,432 | 85.3373 | 5,449,853 | 6,386,250 | 5,633,998 | 0 | 121,441 | 0 | 0 | 2.294 | 4.994 | FMAN | 14,650 | 146,501 | 06/22/2022 | 08/25/2051 |
| 88315L-AS-7 | TMCL 2021-3 A - ABS | | C | 2 | 1.F FE | 5,607,933 | 85.2700 | 4,854,705 | 5,693,333 | 5,621,592 | 0 | 6,830 | 0 | 0 | 1.940 | 2.223 | MON | 3,375 | 110,451 | 10/27/2021 | 08/20/2046 |
| 88432F-AY-5 | WINDR 2015-1 A2R - CDO | | | 4,5 | 1.A FE | 1,600,000 | 100.0127 | 1,600,203 | 1,600,000 | 1,599,518 | 0 | (487) | 0 | 0 | 7.177 | 7.238 | JAJO | 23,287 | 104,994 | 11/08/2018 | 10/21/2030 |
| 88432U-AC-0 | WINDR 2018-3 A2 - CDO | | | 4,5 | 1.A FE | 1,600,000 | 99.7871 | 1,596,594 | 1,600,000 | 1,599,725 | 0 | (542) | 0 | 0 | 7.127 | 7.183 | JAJO | 23,125 | 104,183 | 10/26/2018 | 01/21/2031 |
| 88576N-AD-0 | HENDR 2006-2 A2 - ABS | | | 4 | 1.C FE | 5,308,808 | 99.9495 | 5,445,672 | 5,448,424 | 5,313,024 | 0 | 4,217 | 0 | 0 | 5.930 | 6.639 | MON | 14,360 | 107,697 | 08/25/2023 | 06/15/2047 |
| 88603U-AA-7 | THRST 2021 A - ABS | | C | 4 | 1.F FE | 4,453,895 | 88.9595 | 3,962,314 | 4,454,065 | 4,453,996 | 0 | 3 | 0 | 0 | 4.163 | 4.200 | MON | 8,241 | 185,423 | 06/17/2021 | 07/16/2040 |
| 88606W-AA-0 | TBOLT 2017 A - ABS | | C | 4 | 2.A FE | 3,782,918 | 91.7606 | 3,808,304 | 4,150,260 | 3,993,560 | 0 | 210,642 | 0 | 0 | 4.212 | 20.248 | MON | 7,769 | 91,434 | 07/25/2023 | 05/17/2032 |
| 88607A-AA-7 | TBOLT 2019 A - ABS | | C | 4 | 3.B FE | 1,363,893 | 84.2570 | 1,149,219 | 1,363,945 | 1,149,219 | 83,680 | 1 | 0 | 0 | 3.671 | 3.671 | MON | 2,225 | 50,070 | 10/31/2019 | 11/15/2039 |
| 88631Y-AC-1 | TIA IV A1B - CDO | | | 4,5 | 1.A FE | 1,500,000 | 100.0065 | 1,500,098 | 1,500,000 | 1,499,776 | 0 | (519) | 0 | 0 | 7.127 | 7.182 | JAJO | 21,679 | 97,672 | 11/13/2018 | 01/20/2032 |
| 89412K-AA-8 | TRAP XI A1 - CDO | | | 4,5 | 1.A FE | 3,504,575 | 93.4934 | 3,462,664 | 3,703,645 | 3,832,734 | 0 | (29,650) | 0 | 0 | 6.008 | 1.521 | JAJO | 51,300 | 195,064 | 02/12/2019 | 10/10/2041 |
| 89413A-AA-9 | TRAP IX A1 - CDO | | | 4,5 | 1.B FE | 7,731,692 | 91.9701 | 7,759,160 | 8,436,611 | 7,821,440 | 0 | 79,569 | 0 | 0 | 5.979 | 5.705 | JAJO | 92,479 | 457,727 | 08/04/2021 | 01/27/2040 |
| 89413C-AA-5 | TRAP X A1 - CDO | | | 4,5 | 1.A FE | 3,660,619 | 86.0469 | 3,447,167 | 4,006,149 | 3,702,388 | 0 | 13,901 | 0 | 0 | 6.024 | 7.569 | JAJO | 58,322 | 209,534 | 03/17/2022 | 07/08/2041 |
| 89609M-AA-7 | TRIBUTE RAIL LLC - ABS | | | 4 | 1.F FE | 3,306,663 | 96.5081 | 3,191,841 | 3,307,329 | 3,306,847 | 0 | 165 | 0 | 0 | 4.760 | 4.813 | MON | 6,122 | 157,341 | 05/19/2022 | 05/17/2052 |
| 89613T-AB-4 | TAH 2018-SFR1 B - CMBS | | | 4 | 1.A FE | 2,498,746 | 97.3636 | 2,434,090 | 2,500,000 | 2,504,185 | 0 | (5,800) | 0 | 0 | 3.739 | 3.516 | MON | 7,790 | 93,475 | 04/11/2018 | 05/19/2037 |
| 89616Q-AA-9 | TCN 2022-SFR1 A - CMBS | | | 4 | 1.A FE | 2,997,837 | 95.1882 | 2,853,597 | 2,997,847 | 2,955,934 | 0 | (26,899) | 0 | 0 | 3.856 | 4.319 | MON | 9,633 | 115,597 | 03/23/2022 | 04/19/2039 |
| 89656G-AA-2 | TRL 211 A - ABS | | | 4 | 1.F FE | 3,899,588 | 87.1522 | 3,650,449 | 4,188,590 | 3,954,112 | 0 | 40,706 | 0 | 0 | 2.260 | 3.763 | MON | 3,155 | 94,662 | 08/22/2022 | 07/19/2051 |
| 89656R-AA-8 | TRL 221 A - ABS | | | 4 | 1.F FE | 10,456,925 | 94.6148 | 9,894,224 | 10,457,375 | 10,457,021 | 0 | 6 | 0 | 0 | 4.550 | 4.550 | MON | 15,860 | 476,257 | 04/20/2022 | 05/19/2052 |
| 89656Y-AB-1 | TRL 202 A2 - ABS | | | 4 | 1.F FE | 5,000,625 | 88.6026 | 5,316,156 | 6,000,000 | 5,208,824 | 0 | 173,977 | 0 | 0 | 2.560 | 6.490 | MON | 5,120 | 153,600 | 10/14/2022 | 11/19/2050 |
| 89657A-AB-2 | TRL 181 A2 - ABS | | | 4 | 1.F FE | 9,247,656 | 95.3065 | 9,530,650 | 10,000,000 | 9,285,916 | 0 | 38,260 | 0 | 0 | 4.620 | 6.555 | MON | 17,967 | 115,500 | 09/19/2023 | 06/17/2048 |
| 89657A-AC-0 | TRL 2020-1 A - ABS | | | 4 | 1.F FE | 1,228,696 | 89.9906 | 1,105,977 | 1,228,992 | 1,228,794 | 0 | 32 | 0 | 0 | 1.960 | 1.974 | MON | 937 | 24,088 | 10/14/2020 | 10/17/2050 |
| 89657B-AA-2 | TRL 191 A1 - ABS | | | 4 | 1.F FE | 1,770,151 | 94.3177 | 1,670,402 | 1,771,038 | 1,770,672 | 0 | 150 | 0 | 0 | 3.820 | 3.860 | MON | 2,631 | 67,654 | 04/02/2019 | 04/17/2049 |
| 89657B-AB-0 | TRL 2019-2 A1 - ABS | | | 4 | 1.F FE | 818,733 | 95.0490 | 778,382 | 818,927 | 818,833 | 0 | 32 | 0 | 0 | 2.390 | 2.410 | MON | 761 | 19,572 | 10/08/2019 | 10/18/2049 |
| 89657B-AC-8 | TRL 2019-2 A2 - ABS | | | 4 | 1.F FE | 927,422 | 93.5482 | 935,482 | 1,000,000 | 949,478 | 0 | 16,430 | 0 | 0 | 3.100 | 5.095 | MON | 1,206 | 31,000 | 08/22/2022 | 10/18/2049 |
| 89683L-AA-8 | TRP 212 A - CMO/RMBS | | | 4 | 1.F FE | 2,670,339 | 89.2613 | 2,384,557 | 2,671,434 | 2,670,397 | 0 | 27 | 0 | 0 | 2.150 | 2.152 | MON | 2,234 | 57,436 | 05/25/2021 | 06/20/2051 |
| 89708B-AA-1 | TROPC 5 AL1 - CDO | | C | 4,5 | 1.E FE | 5,264,447 | 88.0809 | 5,207,272 | 5,911,920 | 5,407,131 | 0 | 47,832 | 0 | 0 | 5.945 | 5.351 | JAJO | 75,180 | 311,636 | 01/17/2018 | 07/15/2036 |
| 898203-AA-2 | TFINS 2017-2 A1 - CDO | | C | 4,5 | 1.C FE | 1,373,160 | 98.1375 | 1,375,086 | 1,401,183 | 1,381,769 | 0 | 1,987 | 0 | 0 | 7.202 | 7.495 | MJSD | 3,364 | 96,474 | 10/02/2017 | 09/20/2039 |
| 898203-AB-0 | TFINS 2017-2 A2 - CDO | | C | 4,5 | 1.C FE | 823,896 | 95.9972 | 807,058 | 840,710 | 806,391 | 0 | 3,255 | 0 | 0 | 7.202 | 8.090 | MJSD | 1,850 | 57,884 | 10/02/2017 | 09/20/2039 |
| 89820U-AB-0 | TFINS 181 A2 - CDO | | C | 4,5 | 1.D FE | 1,123,818 | 95.0000 | 1,078,411 | 1,135,170 | 1,065,517 | 0 | (16,068) | 0 | 0 | 7.206 | 8.081 | MJSD | 20,292 | 61,769 | 04/12/2018 | 03/30/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 89820X-AA-6 | TFINS 2020-2 A1 - CDO | | | 4 | 1.C FE | 5,295,390 | 96.3987 | 5,104,688 | 5,295,390 | 5,295,390 | 0 | 0 | 0 | 0 | 3.000 | 6.612 | JAJO | 33,537 | 158,862 | 11/24/2020 | 07/15/2041 |
| 89821J-AA-6 | TFINS 2019-1 A1 - CDO | | C | 4,5 | 1.C FE | 8,768,417 | 96.8440 | 8,491,686 | 8,768,417 | 8,768,417 | 0 | 0 | 0 | 0 | 7.694 | 7.445 | FMAN | 112,191 | 631,375 | 02/08/2019 | 02/02/2039 |
| 89822P-AA-1 | TFINS 201 A1 - CDO | | | 4 | 1.C FE | 5,422,216 | 98.9802 | 5,366,920 | 5,422,216 | 5,422,216 | 0 | 0 | 0 | 0 | 3.321 | 7.322 | JAJO | 38,015 | 180,072 | 07/15/2020 | 04/16/2040 |
| 90352W-AD-6 | STEAM 2021-1 A - ABS | | | 4 | 1.F FE | 9,052,335 | 87.7395 | 8,043,159 | 9,167,090 | 9,081,619 | 0 | 17,719 | 0 | 0 | 2.250 | 2.519 | MON | 1,719 | 206,260 | 02/25/2022 | 02/28/2051 |
| 91823A-AU-5 | VBTEL 2022-1 C21 - ABS | | | 4 | 1.F FE | 5,000,000 | 90.2101 | 4,510,505 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.156 | 3.177 | MON | 7,013 | 157,800 | 02/18/2022 | 02/15/2052 |
| 91825K-AA-5 | VINEB 23SFR1 A - CMBS | | | 4 | 1.A FE | 7,873,527 | 95.6415 | 8,129,528 | 8,500,000 | 7,890,074 | 0 | 16,547 | 0 | 0 | 4.750 | 6.511 | MON | 28,038 | 0 | 11/22/2023 | 12/19/2040 |
| 92257A-AB-0 | VCC 2018-1 A - CMBS | | | 4 | 1.A FE | 1,520,112 | 94.5551 | 1,437,832 | 1,520,629 | 1,519,074 | 0 | 734 | 0 | 0 | 3.590 | 3.720 | MON | 4,549 | 54,591 | 04/06/2018 | 04/27/2048 |
| 92257B-AA-0 | VCC 2022-3 A - CMBS | | | 4 | 1.A FE | 4,910,121 | 96.7747 | 4,760,958 | 4,919,631 | 4,909,472 | 0 | (726) | 0 | 0 | 5.220 | 5.218 | MON | 21,400 | 256,805 | 06/08/2022 | 06/25/2052 |
| 92257C-AA-8 | VCC 2019-1 A - CMBS | | | 4 | 1.A FE | 1,103,623 | 93.4613 | 1,031,697 | 1,103,876 | 1,103,876 | 0 | 0 | 0 | 0 | 3.760 | 3.661 | MON | 3,459 | 41,506 | 03/11/2019 | 03/25/2049 |
| 92258X-AA-1 | VCC 2022-1 A - CMBS | | | 4 | 1.A FE | 4,164,793 | 88.9938 | 3,731,965 | 4,193,511 | 4,169,163 | 0 | (2,240) | 0 | 0 | 3.380 | 3.682 | MON | 11,812 | 142,004 | 02/14/2022 | 02/26/2052 |
| 92259K-AA-8 | VCC 2022-4 A - CMBS | | | 4 | 1.A FE | 9,049,574 | 97.5621 | 8,830,944 | 9,051,613 | 9,048,612 | 0 | (847) | 0 | 0 | 5.280 | 5.557 | MON | 39,827 | 509,606 | 08/05/2022 | 08/26/2052 |
| 92259L-AB-4 | VCC 2020-1 AFX - CMBS | | | 4 | 1.A FE | 1,971,129 | 86.0311 | 1,695,798 | 1,971,145 | 1,969,944 | 0 | (520) | 0 | 0 | 2.610 | 2.547 | MON | 4,287 | 51,447 | 02/10/2020 | 02/25/2050 |
| 92259U-AA-6 | VCC 2022-2 A - CMBS | | | 4 | 1.A FE | 7,604,999 | 91.4521 | 6,956,164 | 7,606,346 | 7,601,836 | 0 | (3,092) | 0 | 0 | 4.670 | 4.626 | MON | 29,601 | 355,216 | 04/05/2022 | 04/25/2052 |
| 92916X-AL-1 | INGIM 2013-3 2RR - CDO | | | 4,5 | 1.C FE | 491,875 | 99.7224 | 498,612 | 500,000 | 496,128 | 0 | 12 | 0 | 0 | 7.357 | 7.659 | JAJO | 7,663 | 33,833 | 12/10/2018 | 10/20/2031 |
| 92917J-AG-2 | VOYA 2018-2 B2 - CDO | | | 4,5 | 1.C FE | 4,296,466 | 99.4537 | 4,862,291 | 4,889,000 | 4,889,000 | 0 | 0 | 0 | 0 | 7.205 | 7.272 | JAJO | 75,348 | 320,001 | 05/17/2018 | 07/15/2031 |
| 92917J-AL-1 | VOYA 2018-2 C2 - CDO | | | 4,5 | 1.F FE | 2,794,593 | 98.3832 | 3,128,586 | 3,180,000 | 3,180,000 | 0 | 0 | 0 | 0 | 7.505 | 7.585 | JAJO | 51,050 | 217,787 | 05/17/2018 | 07/15/2031 |
| 94353W-AA-3 | WAAV 171 A - ABS | | | 4 | 3.B FE | 1,523,296 | 84.0040 | 1,279,634 | 1,523,301 | 1,279,634 | (243,686) | (16) | 0 | 0 | 3.844 | 3.873 | MON | 2,602 | 58,556 | 11/08/2017 | 11/15/2042 |
| 95058X-AE-8 | WEN 2018-1 A22 - RMBS | | | 2 | 2.B FE | 3,959,884 | 94.2381 | 4,040,177 | 4,287,201 | 4,047,187 | 0 | 47,594 | 0 | 0 | 3.884 | 5.439 | MJSD | 7,401 | 166,515 | 10/06/2022 | 03/16/2048 |
| 95058X-AG-3 | WEN 2019-1 A21 - RMBS | | | 2 | 2.B FE | 1,214,885 | 95.5180 | 1,186,312 | 1,241,978 | 1,222,695 | 0 | 6,239 | 0 | 0 | 3.783 | 4.417 | MJSD | 2,088 | 46,984 | 09/23/2022 | 06/15/2049 |
| 95058X-AK-4 | WEN 211 A2 - RMBS | | | 4 | 2.B FE | 3,064,732 | 86.2673 | 3,195,905 | 3,704,653 | 3,095,619 | 0 | 30,886 | 0 | 0 | 2.370 | 6.232 | MJSD | 3,902 | 43,900 | 09/05/2023 | 06/15/2051 |
| 95058X-AL-2 | WEN 211 A2I - RMBS | | | 4 | 2.B FE | 965,668 | 83.5466 | 1,018,223 | 1,218,749 | 976,810 | 0 | 11,142 | 0 | 0 | 2.775 | 6.294 | MJSD | 1,506 | 16,910 | 07/11/2023 | 06/15/2051 |
| 95058X-AM-0 | WEN 2022-1 A21 - RMBS | | | 4 | 2.B FE | 1,970,000 | 94.2204 | 1,856,142 | 1,970,000 | 1,970,000 | 0 | 0 | 0 | 0 | 4.236 | 4.236 | MJSD | 3,709 | 83,449 | 03/23/2022 | 03/15/2052 |
| 96034J-AA-4 | WESTR 2022-1 A - RMBS | | | 4 | 1.A FE | 3,474,323 | 95.2536 | 3,312,738 | 3,477,809 | 3,468,725 | 0 | (1,833) | 0 | 0 | 1.788 | 2.021 | MON | 5,182 | 62,183 | 01/14/2022 | 08/20/2036 |
| 96034J-AB-2 | WESTR 2022-1 B - RMBS | | | 4 | 1.F FE | 2,977,436 | 95.4173 | 2,844,369 | 2,980,979 | 2,967,140 | 0 | (3,781) | 0 | 0 | 2.288 | 2.832 | MON | 5,684 | 68,205 | 01/14/2022 | 08/20/2036 |
| 96034L-AA-9 | WESTR 2020-1 A - RMBS | | | 4 | 1.A FE | 393,091 | 98.0077 | 385,767 | 393,609 | 393,577 | 0 | 69 | 0 | 0 | 2.713 | 2.766 | MON | 890 | 10,679 | 07/08/2020 | 03/20/2034 |
| 97064E-AA-6 | WESTF 2018-A A - ABS | | | 4 | 2.A FE | 1,998,437 | 86.0330 | 1,719,400 | 1,998,536 | 1,998,548 | 0 | (4) | 0 | 0 | 4.750 | 4.797 | MON | 4,219 | 94,930 | 08/16/2018 | 09/15/2043 |
| 97064F-AA-3 | WESTF 2020-A A - ABS | | | 4 | 1.F FE | 3,356,250 | 85.9951 | 2,913,870 | 3,388,414 | 3,358,406 | 0 | 2,106 | 0 | 0 | 3.228 | 3.494 | MON | 4,861 | 105,484 | 07/27/2023 | 03/15/2045 |
| 97064Y-AA-2 | WESTF 2023-A A - ABS | | | 4 | 1.F FE | 7,847,944 | 102.8200 | 8,163,285 | 7,939,394 | 7,856,630 | 0 | 8,687 | 0 | 0 | 8.000 | 8.438 | MON | 28,229 | 79,394 | 10/19/2023 | 10/15/2048 |
| 974153-AB-4 | WSTOP 201 A2 - RMBS | | | 2 | 2.B FE | 1,970,000 | 89.9701 | 1,772,411 | 1,970,000 | 1,970,000 | 0 | 0 | 0 | 0 | 2.841 | 2.851 | MJSD | 4,042 | 55,968 | 10/09/2020 | 12/05/2050 |
| 979888-AS-3 | WDMNT 2018-4 A2R - CDO | | | 4,5 | 1.A FE | 5,125,000 | 98.1902 | 5,032,248 | 5,125,000 | 5,125,000 | 0 | 0 | 0 | 0 | 7.366 | 7.398 | JAJO | 76,548 | 347,831 | 02/18/2022 | 04/20/2034 |
| 97988P-BA-3 | WDMNT 171RR A1R - CDO | | | 4,5 | 1.A FE | 23,231,250 | 99.2207 | 23,812,968 | 24,000,000 | 23,459,582 | 0 | 163,363 | 0 | 0 | 7.065 | 8.111 | JAJO | 358,833 | 1,575,693 | 09/07/2022 | 10/18/2033 |
| 97988Q-AL-8 | WDMNT 172R A1R - CDO | | | 4,5 | 1.A FE | 29,091,500 | 98.7807 | 29,693,478 | 30,060,000 | 29,462,078 | 0 | 220,040 | 0 | 0 | 7.347 | 8.307 | JAJO | 447,863 | 2,024,393 | 09/21/2022 | 04/20/2033 |
| 97988W-AA-9 | WDMNT 207 A1A - CDO | | C | 2,5 | 1.A FE | 23,852,500 | 100.0212 | 24,005,088 | 24,000,000 | 23,944,320 | 0 | 50,543 | 0 | 0 | 7.555 | 7.817 | JAJO | 387,848 | 1,655,811 | 08/23/2022 | 01/15/2032 |
| 98625L-AJ-1 | GNRT 5 C2 - CDO | | | 4 | 1.E FE | 2,500,000 | 96.0264 | 2,400,660 | 2,500,000 | 2,500,028 | 0 | (6) | 0 | 0 | 5.093 | 5.125 | JAJO | 24,404 | 127,325 | 08/20/2018 | 10/22/2031 |
| 98877G-AQ-1 | ZCCP 2019-1 A1R - CDO | | C | 4,5 | 1.A FE | 15,788,880 | 100.0110 | 15,790,617 | 15,788,880 | 15,788,880 | 0 | 0 | 0 | 0 | 7.165 | 7.225 | JAJO | 241,983 | 1,027,048 | 09/17/2021 | 07/16/2031 |
| 98878F-AE-9 | ZCCP 2021-1 A2A - CDO | | C | 4,5 | 1.A FE | 2,949,027 | 100.0273 | 3,000,819 | 3,000,000 | 2,953,801 | 0 | 3,909 | 0 | 0 | 7.457 | 7.978 | JAJO | 46,604 | 203,943 | 12/20/2022 | 07/15/2033 |
| 98920M-AA-0 | ZAXBY 211 A2 - ABS | | | 4 | 2.B FE | 3,421,250 | 85.5836 | 2,928,029 | 3,421,250 | 3,421,250 | 0 | 0 | 0 | 0 | 3.238 | 3.251 | JAJO | 18,771 | 110,780 | 05/27/2021 | 07/31/2051 |
| 98944P-AB-3 | ZCAP 2018-1 A - ABS | | | 4 | 2.C FE | 532,116 | 87.9704 | 475,144 | 540,118 | 537,298 | 0 | 1,813 | 0 | 0 | 4.605 | 5.221 | MON | 1,105 | 24,872 | 09/28/2018 | 10/15/2038 |
| 98955R-AG-4 | OR 2R AFR - CDO | | C | 4 | 1.A FE | 6,000,000 | 91.6702 | 5,500,212 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 2.480 | 2.488 | JAJO | 29,347 | 148,800 | 03/10/2021 | 04/20/2033 |
| G4301U-AF-1 | HARBOUR AIRCRAFT INVESTMENTS LIMITED - A | | | 4 | 3.B FE | 808,861 | 86.2717 | 702,304 | 814,061 | 702,304 | 87,935 | 620 | 0 | 0 | 4.000 | 4.350 | MON | 1,447 | 32,562 | 11/15/2017 | 11/15/2037 |
| G7256K-AB-0 | PROP 2017-1 A - ABS | | | 4 | 2.B FE | 873,269 | 84.2020 | 735,749 | 873,790 | 872,242 | 0 | 49 | 0 | 0 | 5.300 | 5.315 | MON | 2,058 | 46,935 | 02/10/2017 | 03/15/2042 |
| 1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 2,160,512,944 | XXX | 2,127,405,841 | 2,210,740,973 | 2,171,110,729 | 110,552 | 7,167,229 | 0 | 0 | XXX | XXX | XXX | 17,662,304 | 108,838,886 | XXX | XXX |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 4,866,818,866 | XXX | 4,714,449,215 | 5,014,526,773 | 4,873,593,332 | (661,430) | 15,944,913 | 5,439,584 | 102,297 | XXX | XXX | XXX | 46,083,463 | 202,288,163 | XXX | XXX |
| 48126H-AA-8 | JPMORGAN CHASE & CO | | | 2,5 | 2.B FE | 4,818,750 | 100.0000 | 5,000,000 | 5,000,000 | 4,855,046 | 0 | 5,573 | 0 | 0 | 8.939 | 9.233 | FMAN | 75,731 | 414,150 | 12/19/2013 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 58551T-AA-5 | MELLON CAPITAL IV | | | 2,5 | 2.A FE | 4,835,000 | 79.0000 | 3,950,000 | 5,000,000 | 4,862,053 | 0 | 5,408 | 0 | 0 | 6.197 | 6.508 | MJSD | 10,328 | 292,829 | 02/22/2018 | 06/29/2049 |
| 1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 9,653,750 | XXX | 8,950,000 | 10,000,000 | 9,717,099 | 0 | 10,980 | 0 | 0 | XXX | XXX | XXX | 86,059 | 706,979 | XXX | XXX |
| 1309999999. Total - Hybrid Securities | | | | | | 9,653,750 | XXX | 8,950,000 | 10,000,000 | 9,717,099 | 0 | 10,980 | 0 | 0 | XXX | XXX | XXX | 86,059 | 706,979 | XXX | XXX |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 00228*-AA-4 | AMERICAN TECHNOLOGIES LLC - TERM LOAN | | | 5 | 1.G PL | 718,441 | 100.0000 | 718,441 | 718,441 | 718,441 | 0 | 0 | 0 | 0 | 10.518 | 10.664 | MJSD | 11,782 | 72,878 | 07/30/2020 | 07/31/2026 |
| 00228*-AB-2 | ATI RESTORATION, LLC - INITIAL DDTL | | | 5 | 1.G PL | 251,209 | 100.0000 | 251,209 | 251,209 | 251,209 | 0 | 0 | 0 | 0 | 10.456 | 10.603 | MON | 584 | 26,524 | 12/29/2021 | 07/31/2026 |
| 00231@-AB-5 | ATS ACQUISITION COMPANY, LLC - CLOSING D | | | 5 | 2.C PL | 925,120 | 100.0000 | 925,120 | 925,120 | 925,120 | 0 | 0 | 0 | 0 | 11.457 | 11.628 | MON | 2,068 | 106,435 | 11/29/2021 | 11/30/2026 |
| 00231@-AC-3 | ATS ACQUISITION COMPANY, LLC - DELAYED D | | | 5 | 2.C PL | 413,873 | 100.0000 | 413,873 | 413,873 | 413,873 | 0 | 0 | 0 | 0 | 11.374 | 11.542 | MJSD | 4,225 | 34,055 | 09/28/2023 | 11/30/2026 |
| 00452#-AA-7 | Accommodations Plus Technologies LLC/Ter | | | 5 | 4.B PL | 878,346 | 100.0000 | 878,346 | 878,346 | 878,346 | 0 | 0 | 0 | 0 | 12.248 | 12.415 | MJSD | 1,494 | 139,489 | 06/30/2023 | 05/11/2025 |
| 00797*-AA-5 | Aero Operating LLC/Term Loan 1/20 | | | 5 | 3.A PL | 142,570 | 85.0000 | 121,184 | 142,570 | 121,184 | (17,171) | 0 | 0 | 0 | 14.545 | 14.764 | JAJO | 3,827 | 17,235 | 02/06/2020 | 02/07/2026 |
| 00797*-AB-3 | Aero Operating LLC/Delayed Draw Term Loa | | | 5 | 3.A PL | 40,906 | 85.0000 | 34,770 | 40,906 | 34,770 | (4,912) | 0 | 0 | 0 | 14.545 | 14.762 | JAJO | 1,520 | 5,567 | 04/03/2020 | 02/07/2026 |
| 00843@-AA-7 | AFFINIPAY MIDCO, LLC - TERM LOAN | | | 5 | 3.B PL | 94,677 | 100.0000 | 94,677 | 94,677 | 94,677 | 3,787 | 0 | 0 | 0 | 10.883 | 11.036 | JAJO | 4,686 | 17,631 | 02/27/2020 | 06/09/2028 |
| 00843@-AB-5 | AFFINIPAY MIDCO, LLC - INCREMENTAL TERM | | | 5 | 3.B PL | 9,592 | 100.0000 | 9,592 | 9,592 | 9,592 | 384 | 0 | 0 | 0 | 10.883 | 11.046 | JAJO | 475 | 1,376 | 01/28/2021 | 06/09/2028 |
| 00843@-AC-3 | AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL | | | 5 | 3.B PL | 23,879 | 100.0000 | 23,879 | 23,879 | 23,879 | 955 | 0 | 0 | 0 | 10.883 | 11.040 | JAJO | 1,182 | 3,424 | 06/03/2021 | 06/09/2028 |
| 02254G-AF-0 | ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN | | | 5 | 4.C FE | 1,529,025 | 95.2500 | 1,674,019 | 1,757,500 | 1,620,565 | 0 | 100,800 | 0 | 0 | 12.998 | 19.317 | MJSD | 3,173 | 225,771 | 01/01/2023 | 06/30/2025 |
| 02928@-AA-1 | AMERICAN RESTORATION OPERATIONS, LLC - T | | | 5 | 3.A PL | 675,004 | 98.8000 | 666,904 | 675,004 | 666,904 | (8,100) | 0 | 0 | 0 | 11.947 | 12.136 | MJSD | 1,120 | 82,785 | 11/11/2021 | 10/02/2025 |
| 02928@-AC-7 | AMERICAN RESTORATION OPERATIONS, LLC - D | | | 5 | 3.A PL | 304,241 | 98.8000 | 300,590 | 304,241 | 300,590 | (3,651) | 0 | 0 | 0 | 12.030 | 12.201 | MON | 6,752 | 29,983 | 11/12/2021 | 10/02/2025 |
| 02928@-AD-5 | AMERICAN RESTORATION OPERATIONS, LLC - D | | | 5 | 3.A PL | 491,963 | 98.8000 | 486,060 | 491,963 | 486,060 | (5,904) | 0 | 0 | 0 | 12.030 | 12.258 | MON | 11,341 | 49,049 | 12/30/2021 | 10/02/2025 |
| 02928@-AF-0 | AMERICAN RESTORATION OPERATIONS, LLC - D | | | 5 | 3.A PL | 136,322 | 98.8000 | 134,686 | 136,322 | 134,686 | (1,636) | 0 | 0 | 0 | 12.030 | 12.258 | MON | 3,143 | 13,197 | 12/30/2021 | 10/02/2025 |
| 03272*-AA-3 | ANAQUA PARENT HOLDINGS, INC. - TERM LOAN | | | 5 | 3.B PL | 48,330 | 100.0000 | 48,330 | 48,330 | 48,330 | 0 | 0 | 0 | 0 | 10.794 | 10.942 | JAJO | 1,191 | 4,993 | 06/23/2021 | 04/10/2026 |
| 03272*-AB-1 | ANAQUA PARENT HOLDINGS, INC. - DELAYED T | | | 5 | 3.B PL | 6,938 | 100.0000 | 6,938 | 6,938 | 6,938 | 0 | 0 | 0 | 0 | 10.832 | 10.985 | MJSD | 123 | 576 | 06/22/2023 | 04/10/2026 |
| 03524Q-AE-3 | ANI PHARMACEUTICALS, INC. - INITIAL TERM | | | 5 | 4.B FE | 3,752,141 | 100.1250 | 3,954,559 | 3,949,622 | 3,797,598 | 26,074 | 40,829 | 0 | 0 | 11.470 | 12.942 | MON | 6,292 | 442,637 | 10/25/2022 | 11/19/2027 |
| 03979*-AA-9 | RTI Surgical | | | 5 | 3.B PL | 1,001,903 | 100.0000 | 1,001,903 | 1,001,903 | 1,001,903 | 9,993 | 0 | 0 | 0 | 12.400 | 12.583 | JAJO | 25,946 | 143,210 | 07/16/2020 | 07/20/2026 |
| 05464#-AA-2 | AXIOM MERGER SUB INC. - FACILITY B | | | 5 | 3.B PL | 431,554 | 100.0000 | 447,714 | 447,714 | 442,473 | 0 | 2,366 | 0 | 0 | 10.794 | 11.534 | JAJO | 11,034 | 46,165 | 04/04/2019 | 04/10/2026 |
| 05554J-AH-0 | FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD | | | 5 | 3.C FE | 1,899,506 | 99.6250 | 1,961,018 | 1,968,400 | 1,919,659 | 0 | 16,369 | 0 | 0 | 7.948 | 8.992 | MJSD | 2,173 | 153,833 | 08/24/2022 | 02/01/2027 |
| 06683@-AA-7 | BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA | | | 5 | 3.B PL | 136,126 | 100.0000 | 136,126 | 136,126 | 136,126 | 0 | 0 | 0 | 0 | 12.456 | 12.627 | MON | 236 | 17,910 | 10/29/2020 | 10/30/2026 |
| 06683@-AB-5 | BANYAN SOFTWARE HOLDINGS, LLC - DELAYED | | | 5 | 3.B PL | 78,261 | 100.0000 | 78,261 | 78,261 | 78,261 | 0 | 0 | 0 | 0 | 12.456 | 12.627 | MON | 135 | 10,297 | 04/19/2022 | 10/30/2026 |
| 06829@-AA-2 | BARR AIR PATROL, LLC - TERM LOAN | | | 5 | 2.B Z | 1,341,100 | 100.0000 | 1,341,100 | 1,341,100 | 1,341,100 | 0 | 0 | 0 | 0 | 13.750 | 13.949 | JAJO | 45,971 | 39,105 | 10/04/2023 | 10/04/2028 |
| 07723@-AA-7 | BEHAVIORAL FRAMEWORK, LLC - TERM LOAN | | | 5 | 2.B Z | 1,500,000 | 97.5000 | 1,462,500 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 11.627 | 11.798 | MJSD | 30,521 | 37,500 | 11/01/2023 | 11/01/2028 |
| 10483*-AC-9 | BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN | | | 5 | 2.C PL | 1,237,582 | 96.8135 | 1,198,146 | 1,237,582 | 1,237,582 | 0 | 0 | 0 | 0 | 7.250 | 7.358 | MJSD | 1,246 | 185,212 | 12/31/2020 | 12/29/2025 |
| 10527@-AB-7 | BRANDMUSCLE, INC. - TERM A LOAN | | | 5 | 3.B PL | 1,466,250 | 99.4000 | 1,457,453 | 1,466,250 | 1,457,453 | 0 | 0 | 0 | 0 | 11.283 | 11.465 | JAJO | 29,445 | 135,326 | 08/16/2021 | 01/31/2025 |
| 1252L*-AE-3 | CG BUYER, LLC - CLOSING DATE TERM LOAN | | | 5 | 2.B PL | 2,555,160 | 100.0000 | 2,555,160 | 2,555,160 | 2,555,160 | 0 | 0 | 0 | 0 | 11.848 | 12.015 | JAJO | 4,205 | 209,672 | 07/19/2023 | 07/19/2028 |
| 12721#-AA-7 | CVP HOLDCO, INC. - DELAYED DRAW TERM LOA | | | 5 | 3.B PL | 170,972 | 100.0000 | 170,972 | 170,972 | 170,972 | 1,710 | 0 | 0 | 0 | 11.856 | 12.034 | MON | 282 | 19,554 | 11/01/2021 | 10/31/2025 |
| 12721#-AB-5 | CVP Holdco, Inc./Term Loan 10/19 | | | 5 | 3.B PL | 185,307 | 100.0000 | 185,307 | 185,307 | 185,307 | 1,853 | 0 | 0 | 0 | 11.853 | 12.085 | MON | 183 | 21,262 | 10/30/2019 | 10/31/2025 |
| 12721#-AC-3 | CVP HOLDCO, INC. - DELAYED DRAW TERM LOA | | | 5 | 3.B PL | 147,134 | 100.0000 | 147,134 | 147,134 | 147,134 | 1,471 | 0 | 0 | 0 | 11.856 | 12.088 | MON | 242 | 16,827 | 05/26/2022 | 10/31/2025 |
| 12740@-AB-4 | CV INTERMEDIATE HOLDCO CORP. - CLOSING D | | | 5 | 3.B PL | 2,838,649 | 98.0000 | 2,781,876 | 2,838,649 | 2,781,876 | (45,418) | 0 | 0 | 0 | 11.783 | 11.988 | MON | 59,605 | 273,543 | 03/30/2021 | 03/31/2026 |
| 12740@-AC-2 | CV INTERMEDIATE HOLDCO CORP. - DELAYED D | | | 5 | 3.A Z | 1,053,386 | 98.0000 | 1,032,319 | 1,053,386 | 1,032,319 | (16,854) | 0 | 0 | 0 | 11.783 | 11.943 | JAJO | 22,070 | 106,373 | 07/01/2021 | 03/31/2026 |
| 15644G-A#-1 | CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20 | | | 5 | 5.C PL | 1,517,775 | 100.0000 | 1,713,115 | 1,713,115 | 1,643,691 | 0 | 39,165 | 0 | 0 | 7.872 | 10.507 | FMAN | 29,723 | 234,023 | 11/22/2023 | 10/09/2025 |
| 19076*-AA-7 | COBALT BUYER SUB INC | | | 5 | 3.A PL | 91,875 | 99.0000 | 90,956 | 91,875 | 90,956 | 2,756 | 0 | 0 | 0 | 11.470 | 11.637 | MON | 146 | 9,996 | 09/30/2021 | 10/02/2028 |
| 19076*-AB-5 | COBALT BUYER SUB INC | | | 5 | 3.A PL | 30,804 | 99.0000 | 30,496 | 30,804 | 30,496 | 815 | 0 | 0 | 0 | 11.470 | 11.637 | MON | 49 | 3,286 | 06/21/2023 | 10/02/2028 |
| 21079#-AA-6 | CONTINENTAL ACQUISITION HOLDINGS, INC. - | | | 5 | 3.B PL | 198,882 | 86.0000 | 171,038 | 198,882 | 171,038 | (11,973) | 0 | 0 | 0 | 12.498 | 12.683 | MJSD | 223 | 22,783 | 11/03/2023 | 01/20/2027 |
| 21079#-AB-4 | CONTINENTAL ACQUISITION HOLDINGS, INC. - | | | 5 | 3.B PL | 73,150 | 86.0000 | 62,909 | 73,150 | 62,909 | (4,404) | 0 | 0 | 0 | 12.498 | 12.683 | MJSD | 2,319 | 8,187 | 11/03/2023 | 01/20/2027 |
| 21257@-AC-8 | CONVEY HEALTH SOLUTIONS, INC. - CLOSING | | | 5 | 2.C PL | 455,908 | 85.0000 | 387,522 | 455,908 | 455,908 | 0 | 0 | 0 | 0 | 10.740 | 10.892 | MJSD | 680 | 48,989 | 09/03/2019 | 09/04/2026 |
| 23344U-AC-4 | DS ADMIRAL BIDCO, LLC - TERM LOAN | | | 5 | 3.A PL | 731,250 | 96.7500 | 707,484 | 731,250 | 707,484 | (60) | 0 | 0 | 0 | 11.848 | 12.019 | MJSD | 1,207 | 97,070 | 03/15/2021 | 03/16/2028 |
| 23363#-AB-5 | DRS Holdings III, Inc./Term Loan 11/19 | | | 5 | 3.A PL | 203,460 | 98.0000 | 199,391 | 203,460 | 199,391 | 4,091 | 0 | 0 | 0 | 11.748 | 11.942 | MJSD | 333 | 23,236 | 11/01/2019 | 11/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 23363#-AC-3 | DRS HOLDINGS III, INC. - 2021 TERM LOAN | | | 5 | 3.A PL | 2,851,643 | 98.0000 | 2,794,610 | 2,851,643 | 2,794,610 | 57,048 | 0 | 0 | 0 | 11.748 | 11.942 | MJSD | 3,722 | 325,688 | 06/02/2021 | 11/01/2025 |
| 24360@-AC-6 | DECOPAC, INC. - TERM B LOAN | | | 5 | 3.B PL | 282,758 | 94.0000 | 265,792 | 282,758 | 265,792 | (11) | 0 | 0 | 0 | 11.498 | 11.668 | MJSD | 452 | 32,138 | 12/30/2022 | 05/15/2028 |
| 24736C-BS-2 | SKYMILES IP LTD. (DELTA AIR LINES, INC.) | | | 5 | 2.B FE | 6,423,000 | 102.2810 | 6,545,984 | 6,400,000 | 6,416,928 | 0 | (8,906) | 0 | 0 | 9.166 | 9.211 | JAJO | 122,211 | 558,431 | 07/14/2022 | 10/20/2027 |
| 24823@-AA-1 | DENALI HOLDCO LLC | | | 5 | 3.B PL | 122,505 | 100.0000 | 122,505 | 122,505 | 122,505 | 0 | 0 | 0 | 0 | 10.962 | 11.116 | MJSD | 710 | 14,198 | 09/15/2021 | 09/15/2027 |
| 25403#-AN-6 | DILIGENT CORPORATION (FKA DIAMOND MERGER | | | 5 | 3.C PL | 907,100 | 99.7500 | 904,832 | 907,100 | 904,832 | 29,481 | 0 | 0 | 0 | 11.783 | 11.969 | MJSD | 19,002 | 86,849 | 08/03/2020 | 08/04/2025 |
| 25403#-AR-7 | DILIGENT CORPORATION | | | 5 | 3.C PL | 12,636 | 99.7500 | 12,604 | 12,636 | 12,604 | 411 | 0 | 0 | 0 | 11.783 | 11.949 | MJSD | 265 | 1,210 | 07/30/2021 | 08/04/2025 |
| 25403#-AT-3 | DILIGENT CORPORATION (FKA DIAMOND MERGER | | | 5 | 3.C PL | 60,173 | 99.7500 | 60,629 | 60,781 | 60,562 | 1,770 | 141 | 0 | 0 | 11.283 | 11.693 | MJSD | 1,219 | 5,562 | 03/04/2021 | 08/04/2025 |
| 25403#-AU-0 | DILIGENT CORPORATION (FKA DIAMOND MERGER | | | 5 | 3.C PL | 60,781 | 99.7500 | 60,629 | 60,781 | 60,629 | 1,975 | 0 | 0 | 0 | 11.283 | 11.461 | MJSD | 1,219 | 5,562 | 03/30/2021 | 08/04/2025 |
| 25403#-AW-6 | DILIGENT CORPORATION (FKA DIAMOND MERGER | | | 5 | 3.C PL | 20,043 | 99.7500 | 19,993 | 20,043 | 19,993 | 651 | 0 | 0 | 0 | 11.783 | 11.949 | MJSD | 420 | 1,919 | 01/04/2022 | 08/04/2025 |
| 25460H-AB-8 | DIRECTV FINANCING, LLC - CLOSING DATE TE | | | 5 | 3.B FE | 12,097,300 | 99.8880 | 12,077,456 | 12,090,997 | 12,061,891 | 317,275 | (1,864) | 0 | 0 | 10.350 | 10.482 | MON | 121,613 | 1,133,931 | 02/11/2022 | 08/02/2027 |
| 26789#-AA-6 | DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER | | | 5 | 2.C PL | 134,551 | 100.0000 | 134,551 | 134,551 | 134,551 | 0 | 0 | 0 | 0 | 12.545 | 12.729 | JAJO | 4,314 | 16,461 | 12/29/2020 | 12/30/2026 |
| 26887@-AA-9 | EP WEALTH ADVISORS, LLC | | | 5 | 1.G PL | 164,033 | 100.0000 | 164,033 | 164,033 | 164,033 | 0 | 0 | 0 | 0 | 10.873 | 11.038 | MJSD | 248 | 17,503 | 09/03/2020 | 09/04/2026 |
| 26887@-AB-7 | EP WEALTH ADVISORS DDTL L+525 09/04/26 A | | | 5 | 1.G PL | 172,839 | 100.0000 | 172,839 | 172,839 | 172,839 | 0 | 0 | 0 | 0 | 10.892 | 11.046 | MJSD | 264 | 18,859 | 11/17/2021 | 09/04/2026 |
| 26888*-AA-0 | EPS NASS PARENT, INC. - INITIAL TERM LOA | | | 5 | 2.C PL | 148,890 | 97.0000 | 144,424 | 148,890 | 148,890 | 0 | 0 | 0 | 0 | 11.248 | 11.413 | MJSD | 233 | 16,493 | 04/16/2021 | 04/19/2028 |
| 26888*-AB-8 | EPS NASS PARENT, INC. - DELAYED DRAW TER | | | 5 | 2.C PL | 8,381 | 97.0000 | 8,129 | 8,381 | 8,381 | 0 | 0 | 0 | 0 | 11.248 | 11.413 | MJSD | 13 | 949 | 06/29/2023 | 04/19/2028 |
| 27004#-AA-3 | J.C. BROMAC CORPORATION - INITIAL TERM L | | | 5 | 2.B Z | 1,990,000 | 100.0000 | 1,990,000 | 1,990,000 | 1,990,000 | 0 | 0 | 0 | 0 | 11.963 | 12.183 | MON | 3,306 | 177,799 | 06/02/2023 | 12/31/2026 |
| 28619*-AA-2 | ELEMICA PARENT INC | | | 5 | 3.B PL | 76,599 | 97.0000 | 74,301 | 76,599 | 74,301 | 0 | 0 | 0 | 0 | 11.035 | 11.191 | MJSD | 446 | 8,490 | 12/14/2020 | 09/18/2025 |
| 28619*-AB-0 | ELEMICA PARENT, INC. - TERM B LOAN | | | 5 | 3.B PL | 380,902 | 97.0000 | 378,949 | 390,669 | 378,949 | (1,607) | 1,662 | 0 | 0 | 11.025 | 11.646 | MJSD | 1,555 | 43,129 | 09/18/2019 | 09/18/2025 |
| 28619*-AC-8 | ELEMICA PARENT, INC. - AMENDMENT NO. 1 T | | | 5 | 3.B PL | 43,051 | 97.0000 | 41,759 | 43,051 | 41,759 | 0 | 0 | 0 | 0 | 11.035 | 11.191 | MJSD | 250 | 4,882 | 12/11/2020 | 09/18/2025 |
| 28619*-AD-6 | ELEMICA PARENT, INC. - AMENDMENT NO. 1 D | | | 5 | 5.B GI | 111,284 | 97.0000 | 107,946 | 111,284 | 107,946 | 0 | 0 | 0 | 0 | 11.013 | 11.186 | MJSD | 953 | 12,268 | 03/02/2021 | 09/18/2025 |
| 28622@-AA-5 | ELEVATION SERVICES PARENT HOLDINGS, LLC | | | 5 | 3.A PL | 58,244 | 98.0000 | 57,080 | 58,244 | 57,080 | 3 | 0 | 0 | 0 | 11.547 | 11.718 | MJSD | 1,929 | 5,048 | 12/17/2020 | 12/18/2026 |
| 28622@-AB-3 | ELEVATION SERVICES PARENT HOLDINGS, LLC | | | 5 | 3.A PL | 77,869 | 98.0000 | 76,312 | 77,869 | 76,312 | 0 | 0 | 0 | 0 | 11.533 | 11.701 | FMAN | 1,600 | 8,559 | 04/30/2021 | 12/18/2026 |
| 29359@-AB-0 | ENTACT ENVIRONMENTAL SERVICES,INC. - INI | | | 5 | 2.B PL | 2,249,151 | 100.0000 | 2,249,151 | 2,249,151 | 2,249,151 | 0 | 0 | 0 | 0 | 10.948 | 11.115 | MJSD | 3,420 | 243,803 | 02/08/2021 | 12/15/2025 |
| 29359@-AC-8 | ENTACT ENVIRONMENTAL SERVICES, INC. - IN | | | 5 | 1.G PL | 972,840 | 100.0000 | 972,840 | 972,840 | 972,840 | 0 | 0 | 0 | 0 | 10.948 | 11.130 | MJSD | 1,479 | 54,753 | 09/01/2023 | 12/15/2025 |
| 29427*-AA-2 | Goldcup 17308 AB/USD Term Loan 10/18 | | | 5 | 3.C PL | 454,624 | 99.0000 | 460,437 | 465,088 | 460,437 | 4,705 | (17) | 0 | 0 | 10.748 | 11.243 | MJSD | 694 | 50,352 | 10/09/2018 | 04/09/2026 |
| 29668#-AA-6 | ESSENTIAL SERVICES HOLDING CORPORATION - | | | 5 | 3.B PL | 847,138 | 100.0000 | 847,138 | 847,138 | 847,138 | 16,943 | 0 | 0 | 0 | 11.295 | 11.461 | JAJO | 24,513 | 90,286 | 11/15/2020 | 11/16/2026 |
| 29668#-AB-4 | ESSENTIAL SERVICES HOLDING CORPORATION - | | | 5 | 3.B PL | 452,422 | 100.0000 | 452,422 | 452,422 | 452,422 | 9,048 | 0 | 0 | 0 | 11.295 | 11.461 | JAJO | 13,098 | 48,218 | 12/15/2021 | 11/16/2026 |
| 29668#-AC-2 | ESSENTIAL SERVICES HOLDING CORPORATION - | | | 5 | 3.B PL | 340,635 | 100.0000 | 340,635 | 340,635 | 340,635 | 6,813 | 0 | 0 | 0 | 11.295 | 11.461 | JAJO | 9,856 | 36,304 | 12/15/2021 | 11/16/2026 |
| 30208*-AB-3 | EXO GROUP HOLDINGS, LLC | | | 5 | 3.B PL | 1,058,958 | 99.9000 | 1,057,899 | 1,058,958 | 1,057,899 | 7,413 | 0 | 0 | 0 | 12.027 | 12.206 | MJSD | 11,700 | 120,702 | 09/01/2021 | 09/01/2026 |
| 35042#-AC-6 | FOUNDATION CONSUMER BRANDS, LLC - TERM L | | | 5 | 2.C PL | 124,301 | 100.0000 | 124,301 | 124,301 | 124,301 | 0 | 0 | 0 | 0 | 11.790 | 11.962 | FMAN | 1,988 | 13,813 | 02/11/2021 | 02/12/2027 |
| 35180Y-AB-9 | FRANCHISE GROUP, INC. - INITIAL TERM LOA | | | 5 | 4.B FE | 6,506,561 | 79.4000 | 5,478,443 | 6,899,802 | 5,478,443 | (1,111,055) | 80,880 | 0 | 0 | 10.437 | 12.843 | JAJO | 166,037 | 497,996 | 08/29/2023 | 03/10/2026 |
| 36261*-AB-4 | GUIDED PRACTICE SOLUTIONS: DENTAL, LLC - | | | 5 | 3.B PL | 1,476,480 | 100.0000 | 1,476,480 | 1,476,480 | 1,476,480 | 0 | 0 | 0 | 0 | 11.720 | 11.932 | MON | 2,352 | 165,708 | 11/24/2021 | 11/24/2026 |
| 36261*-AC-2 | GUIDED PRACTICE SOLUTIONS: DENTAL, LLC - | | | 5 | 3.B PL | 937,830 | 100.0000 | 937,830 | 937,830 | 937,830 | 0 | 0 | 0 | 0 | 11.463 | 11.627 | MON | 1,195 | 107,195 | 08/29/2022 | 11/24/2026 |
| 36457W-AD-3 | GALWAY BORROWER LLC | | | 5 | 3.B PL | 120,335 | 97.0000 | 118,652 | 122,322 | 118,652 | 2,105 | 300 | 0 | 0 | 10.698 | 11.157 | MJSD | 182 | 12,471 | 09/29/2023 | 09/29/2028 |
| 40178#-AA-6 | GUIDED PRACTICE SOLUTIONS: DENTAL, LLC - | | | | 3.B PL | 356,108 | 100.0000 | 356,108 | 356,108 | 356,108 | 0 | 0 | 0 | 0 | 11.431 | 11.592 | MON | 454 | 40,257 | 11/18/2022 | 11/24/2026 |
| 40481#-AA-8 | HH - STELLA, INC. - INITIAL TERM LOAN | | | 5 | 3.A PL | 156,469 | 100.0000 | 156,469 | 156,469 | 156,469 | 3,129 | 0 | 0 | 0 | 11.498 | 11.667 | MJSD | 250 | 17,349 | 04/20/2021 | 04/24/2028 |
| 40481#-AB-6 | HH - STELLA, INC. - DELAYED DRAW TERM LO | | | 5 | 3.A PL | 27,985 | 100.0000 | 27,985 | 27,985 | 27,985 | 364 | 0 | 0 | 0 | 11.498 | 11.667 | MJSD | 100 | 2,942 | 06/29/2023 | 04/24/2028 |
| 41902@-AA-9 | Sigma Electric Manufacturing Corporation | | | | 3.A Z | 571,324 | 100.0000 | 583,032 | 583,032 | 583,032 | 0 | 1,845 | 0 | 0 | 11.142 | 11.337 | MJSD | 911 | 64,419 | 10/31/2017 | 10/31/2024 |
| 41902@-AB-7 | HATTERAS ELECTRICAL MANUFACTURING HOLDIN | | | 5 | 3.A Z | 240,988 | 100.0000 | 243,422 | 243,422 | 243,030 | 0 | 415 | 0 | 0 | 11.248 | 11.616 | MJSD | 380 | 26,896 | 09/04/2019 | 10/31/2024 |
| 42801@-AD-3 | HERSPIEGEL CONSULTING LLC - THIRD AMENDM | | | 5 | 2.C Z | 1,496,250 | 100.0000 | 1,496,250 | 1,496,250 | 1,496,250 | 0 | 0 | 0 | 0 | 11.457 | 11.623 | MON | 2,381 | 50,740 | 12/01/2023 | 12/14/2026 |
| 42981#-AA-9 | HIGH STREET BUYER, INC. - DELAYED DRAW T | | | 5 | 3.B PL | 122,550 | 100.0000 | 122,550 | 122,550 | 122,550 | 1,225 | 0 | 0 | 0 | 11.248 | 11.412 | MJSD | 3,558 | 13,824 | 03/01/2022 | 04/14/2028 |
| 42983#-AA-7 | HIGH STREET BUYER, INC. - TERM LOAN B | | | 5 | 3.B PL | 90,962 | 100.0000 | 90,962 | 90,962 | 90,962 | 910 | 0 | 0 | 0 | 11.248 | 11.412 | MJSD | 142 | 10,261 | 04/15/2021 | 04/14/2028 |
| 42983#-AB-5 | HIGH STREET BUYER, INC. - DELAYED DRAW A | | | 5 | 3.B PL | 52,663 | 100.0000 | 52,663 | 52,663 | 52,663 | 527 | 0 | 0 | 0 | 11.248 | 11.412 | MJSD | 82 | 5,941 | 07/01/2021 | 04/14/2028 |
| 42983#-AC-3 | HIGH STREET BUYER, INC. - DELAYED DRAW T | | | 5 | 3.B PL | 120,071 | 100.0000 | 120,071 | 120,071 | 120,071 | 1,201 | 0 | 0 | 0 | 11.248 | 11.412 | MJSD | 188 | 13,545 | 10/01/2021 | 04/14/2028 |
| 44961*-AB-1 | Implus Footcare, LLC/Initial Term Loan 0 | | | 5 | 3.C PL | 290,491 | 91.0000 | 264,984 | 291,191 | 264,984 | 2,665 | (45) | 0 | 0 | 14.250 | 14.548 | MJSD | 576 | 41,748 | 06/30/2023 | 07/31/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 45321*-AA-5 | IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC) | | | 5 | 3.C PL | 45,203 | 91.0000 | 41,234 | 45,312 | 41,234 | 426 | 44 | 0 | 0 | 14.250 | 14.431 | MJSD | 1,719 | 4,859 | 06/30/2023 | 07/31/2024 |
| 46126#-AA-6 | INTRAPAC PARENT INC. - INITIAL U.S. TERM | | | 5 | 3.B PL | 366,453 | 99.0000 | 371,139 | 374,888 | 371,139 | (1,307) | 2,102 | 0 | 0 | 11.948 | 12.496 | MJSD | 622 | 44,501 | 01/07/2019 | 01/12/2026 |
| 46126#-AB-4 | INTRAPAC PARENT INC. - FIRST AMENDMENT T | | | 5 | 5.B GI | 48,596 | 99.0000 | 48,110 | 48,596 | 48,110 | (486) | 0 | 0 | 0 | 11.948 | 12.130 | MJSD | 81 | 5,769 | 08/03/2021 | 01/12/2026 |
| 48773#-AA-8 | KELLERMEYER BERGENSONS SERVICES, LLC - I | | | 5 | 4.A PL | 114,332 | 82.3766 | 95,135 | 115,487 | 95,135 | (8,969) | 170 | 0 | 0 | 11.591 | 11.930 | JAJO | 2,374 | 12,916 | 11/13/2019 | 11/07/2026 |
| 48773#-AB-6 | KELLERMEYER BERGENSONS SERVICES, LLC - 2 | | | 5 | 4.A PL | 25,408 | 82.3766 | 20,931 | 25,408 | 20,931 | (1,937) | 0 | 0 | 0 | 11.591 | 11.759 | JAJO | 522 | 2,842 | 01/09/2020 | 11/07/2026 |
| 48773#-AC-4 | KELLERMEYER BERGENSONS SERVICES, LLC - 2 | | | 5 | 4.A PL | 472,820 | 82.3766 | 389,493 | 472,820 | 389,493 | (36,045) | 0 | 0 | 0 | 11.591 | 11.760 | JAJO | 9,439 | 52,878 | 03/30/2022 | 11/07/2026 |
| 48773#-AD-2 | KELLERMEYER BERGENSONS SERVICES, LLC - A | | | 5 | 4.B PL | 650,179 | 82.3766 | 546,526 | 663,448 | 546,526 | (53,070) | 2,557 | 0 | 0 | 11.591 | 12.204 | JAJO | 13,636 | 74,198 | 07/13/2021 | 11/07/2026 |
| 48881#-AB-5 | KENE ACQUISITION, INC. - TERM B LOAN | | | 5 | 3.B PL | 382,418 | 96.2500 | 377,599 | 392,311 | 377,599 | (1,411) | 1,455 | 0 | 0 | 9.748 | 10.298 | MJSD | 531 | 37,506 | 08/08/2019 | 08/10/2026 |
| 48881#-AC-3 | KENE ACQUISITION, INC. - DELAYED DRAW TE | | | 5 | 3.B PL | 65,621 | 96.2500 | 63,160 | 65,621 | 63,160 | 0 | 0 | 0 | 0 | 9.748 | 9.883 | MJSD | 89 | 6,274 | 02/07/2021 | 08/10/2026 |
| 50541#-AA-5 | LABORATORIES BIDCO LLC - U.S. DOLLAR INI | | | 5 | 3.C PL | 148,547 | 87.0000 | 129,236 | 148,547 | 129,236 | (13,389) | 0 | 0 | 0 | 12.314 | 12.481 | JAJO | 4,538 | 15,803 | 10/05/2023 | 07/23/2027 |
| 50541#-AB-3 | Laboratories Bidco LLC/Second Amendment | | | 5 | 3.C PL | 23,535 | 87.0000 | 20,476 | 23,535 | 20,476 | (2,121) | 0 | 0 | 0 | 12.314 | 12.516 | JAJO | 719 | 2,504 | 10/05/2023 | 07/23/2027 |
| 50541#-AC-1 | LABORATORIES BIDCO LLC - THIRD AMENDMENT | | | 5 | 3.C PL | 150,833 | 87.0000 | 131,225 | 150,833 | 131,225 | (13,595) | 0 | 0 | 0 | 12.314 | 12.470 | JAJO | 4,608 | 16,046 | 10/05/2023 | 07/23/2027 |
| 50541#-AD-9 | LABORATORIES BIDCO LLC - TL | | | 5 | 3.C PL | 718,631 | 87.0000 | 625,209 | 718,631 | 625,209 | (64,888) | 0 | 0 | 0 | 12.198 | 12.377 | FMAN | 731 | 88,061 | 11/30/2023 | 07/23/2027 |
| 50541#-AE-7 | LABORATORIES BIDCO LLC - DELAYED DRAW TE | | | 5 | 5.B GI | 52,117 | 87.0000 | 45,341 | 52,117 | 45,341 | (4,696) | 0 | 0 | 0 | 12.298 | 12.465 | JAJO | 1,179 | 8,513 | 11/30/2023 | 07/23/2027 |
| 51206#-AA-9 | LAKERS BUYER, INC. - TERM LOAN | | | 5 | 3.B PL | 152,604 | 100.0000 | 152,604 | 152,604 | 152,604 | 0 | 0 | 0 | 0 | 11.217 | 11.375 | MJSD | 238 | 16,723 | 03/18/2021 | 03/22/2027 |
| 51206#-AB-7 | LAKERS BUYER, INC. - INITIAL DELAYED DRA | | | 5 | 3.B PL | 63,940 | 100.0000 | 63,940 | 63,940 | 63,940 | 0 | 0 | 0 | 0 | 11.150 | 11.303 | MON | 762 | 7,306 | 03/10/2023 | 03/22/2027 |
| 53173#-AA-4 | LIDO ADVISORS, LLC - INITIAL TERM LOAN | | | 5 | 2.C PL | 72,766 | 100.0000 | 72,766 | 72,766 | 72,766 | 0 | 0 | 0 | 0 | 11.533 | 11.699 | MJSD | 1,495 | 6,389 | 06/14/2021 | 06/15/2027 |
| 53173#-AB-2 | LIDO ADVISORS, LLC - DELAYED DRAW TERM L | | | 5 | 2.C PL | 92,416 | 100.0000 | 92,416 | 92,416 | 92,416 | 0 | 0 | 0 | 0 | 11.533 | 11.699 | MJSD | 1,456 | 8,527 | 02/27/2023 | 06/15/2027 |
| 53627M-AB-9 | LIONS GATE CAPITAL HOLDINGS LLC - TERM B | | | 5 | 3.B FE | 2,202,598 | 99.6430 | 2,268,460 | 2,276,587 | 2,241,732 | 44,885 | 29,088 | 0 | 0 | 7.706 | 9.129 | MON | 2,437 | 168,698 | 07/26/2022 | 03/24/2025 |
| 56629@-AA-9 | MARCONE YELLOWSTONE BUYER INC. - TERM LO | | | 5 | 3.C PL | 104,008 | 95.5000 | 101,355 | 106,131 | 101,355 | (312) | 319 | 0 | 0 | 11.748 | 12.301 | MJSD | 173 | 12,262 | 06/23/2021 | 06/23/2028 |
| 56629@-AB-7 | MARCONE YELLOWSTONE BUYER INC. - DELAYED | | | 5 | 3.C PL | 35,264 | 95.5000 | 33,678 | 35,264 | 33,678 | (4) | 0 | 0 | 0 | 11.748 | 11.921 | MJSD | 58 | 4,196 | 12/31/2021 | 06/23/2028 |
| 57780@-AA-2 | MAVERICK ACQUISITION, INC. - TERM LOAN | | | 5 | 3.B PL | 101,704 | 98.6250 | 100,306 | 101,704 | 100,306 | 4,195 | 0 | 0 | 0 | 11.598 | 11.805 | MON | 164 | 11,658 | 06/01/2021 | 06/01/2027 |
| 57780@-AB-0 | MAVERICK ACQUISITION, INC. - DELAYED DRA | | | 5 | 3.B PL | 23,183 | 81.0000 | 18,778 | 23,183 | 18,778 | (2,550) | 0 | 0 | 0 | 11.598 | 11.805 | MON | 37 | 2,657 | 11/05/2021 | 06/01/2027 |
| 59509#-AA-6 | MICROMERITICS INSTRUMENT CORPORATION - T | | | 5 | 2.B PL | 74,184 | 100.0000 | 74,184 | 74,184 | 74,184 | 0 | 0 | 0 | 0 | 9.934 | 10.084 | MJSD | 102 | 7,507 | 12/18/2019 | 12/18/2025 |
| 60937@-AA-8 | MONICA HOLDCO (US), INC. - TERM LOAN | | | 5 | 2.C PL | 514,523 | 100.0000 | 514,523 | 514,523 | 514,523 | 0 | 0 | 0 | 0 | 12.248 | 12.426 | MJSD | 15,984 | 46,211 | 01/07/2021 | 01/07/2028 |
| 62900*-AA-9 | NCWS INTERMEDIATE, INC. - DELAYED DRAW T | | | 5 | 3.A PL | 28,052 | 96.5000 | 27,070 | 28,052 | 27,070 | 0 | 0 | 0 | 0 | 11.533 | 11.701 | JAJO | 576 | 2,666 | 11/04/2021 | 12/29/2026 |
| 62900*-AB-7 | NCWS INTERMEDIATE, INC. - CLOSING DATE T | | | 5 | 3.A PL | 93,362 | 96.5000 | 90,095 | 93,362 | 90,095 | 0 | 0 | 0 | 0 | 11.533 | 11.701 | JAJO | 1,919 | 8,875 | 12/28/2020 | 12/29/2026 |
| 62931*-AA-2 | NMC SKINCARE INTERMEDIATE HOLDINGS II, L | | | 5 | 3.B PL | 174,587 | 97.5000 | 174,246 | 178,714 | 174,246 | 1,465 | 741 | 0 | 0 | 11.443 | 11.746 | MON | 1,822 | 18,575 | 12/01/2023 | 11/02/2026 |
| 62931*-AC-8 | NMC SKINCARE INTERMEDIATE HOLDINGS II, L | | | 5 | 3.B PL | 60,104 | 97.5000 | 58,721 | 60,227 | 58,721 | 707 | 23 | 0 | 0 | 11.443 | 11.623 | MON | 633 | 6,260 | 12/01/2023 | 11/02/2026 |
| 63607@-AA-1 | NATIONAL FIRE & SAFETY, INC. - TERM LOAN | | | 5 | 3.A PL | 1,018,281 | 90.8000 | 924,599 | 1,018,281 | 924,599 | (93,682) | 0 | 0 | 0 | 11.263 | 11.432 | MJSD | 8,920 | 135,179 | 12/06/2023 | 08/02/2026 |
| 63607@-AB-9 | NATIONAL FIRE & SAFETY, INC. - DELAYED D | | | 5 | 3.A PL | 602,366 | 90.8000 | 546,948 | 602,366 | 546,948 | (55,418) | 0 | 0 | 0 | 15.013 | 15.237 | MJSD | 7,034 | 79,830 | 12/06/2023 | 08/02/2026 |
| 63607@-AC-7 | NATIONAL FIRE & SAFETY, INC. - ADDITIONA | | | 5 | 3.A PL | 787,433 | 90.8000 | 714,989 | 787,433 | 714,989 | (72,444) | 0 | 0 | 0 | 11.322 | 11.473 | JAJO | 35,575 | 86,917 | 08/31/2023 | 08/02/2026 |
| 64027*-AA-3 | NELIPAK HOLDING COMPANY - INITIAL U.S. D | | | 5 | 3.A PL | 392,493 | 96.2500 | 385,484 | 400,503 | 385,484 | (1,143) | 1,178 | 0 | 0 | 9.783 | 10.241 | JAJO | 6,983 | 47,063 | 07/02/2019 | 07/02/2026 |
| 64027*-AB-1 | NELIPAK HOLDING COMPANY - 2019 INCREMENT | | | 5 | 3.A PL | 58,647 | 96.2500 | 57,600 | 59,844 | 57,600 | (173) | 177 | 0 | 0 | 9.783 | 10.246 | JAJO | 1,041 | 5,774 | 08/07/2019 | 07/02/2026 |
| 65658#-AA-2 | NORTH HAVEN FALCON BUYER, LLC | | | 5 | 3.B PL | 96,136 | 81.0000 | 77,871 | 96,136 | 77,871 | (11,835) | 0 | 0 | 0 | 13.517 | 13.694 | FMAN | 1,556 | 12,972 | 11/21/2023 | 05/19/2027 |
| 65658#-AB-0 | NORTH HAVEN FALCON BUYER, LLC - DELAYED | | | 5 | 3.B PL | 16,121 | 81.0000 | 13,058 | 16,121 | 13,058 | (1,978) | 0 | 0 | 0 | 13.538 | 13.730 | FMAN | 186 | 2,282 | 11/30/2023 | 05/19/2027 |
| 65716*-AA-6 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | | 5 | 2.C PL | 40,067 | 100.0000 | 40,067 | 40,067 | 40,067 | 0 | 0 | 0 | 0 | 11.285 | 11.443 | MJSD | 239 | 4,211 | 02/24/2023 | 09/15/2027 |
| 65716*-AB-4 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | | 5 | 2.C PL | 16,081 | 100.0000 | 16,081 | 16,081 | 16,081 | 0 | 0 | 0 | 0 | 11.285 | 11.441 | MJSD | 96 | 1,750 | 02/24/2021 | 09/15/2027 |
| 65716@-AA-4 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | | 5 | 2.C PL | 124,535 | 100.0000 | 124,535 | 124,535 | 124,535 | 0 | 0 | 0 | 0 | 11.285 | 11.454 | MJSD | 743 | 13,552 | 12/29/2020 | 09/15/2027 |
| 65716@-AB-2 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | | 5 | 2.C PL | 18,043 | 100.0000 | 18,043 | 18,043 | 18,043 | 0 | 0 | 0 | 0 | 11.285 | 11.443 | MJSD | 108 | 1,963 | 12/29/2020 | 09/15/2027 |
| 67008*-AA-9 | NOVIPAX BUYER, L.L.C. - TERM LOAN | | | 5 | 2.C PL | 177,361 | 96.0000 | 170,267 | 177,361 | 177,361 | 0 | 0 | 0 | 0 | 12.206 | 12.380 | MON | 301 | 21,308 | 12/01/2020 | 12/01/2026 |
| 68144#-AB-6 | OLYMPIA ACQUISITION, INC. - SECOND AMEND | | | 5 | 5.B GI | 8,230 | 58.0000 | 4,774 | 8,230 | 4,774 | (1,693) | 0 | 0 | 0 | 13.038 | 13.217 | FMAN | 97 | 958 | 11/30/2023 | 02/26/2027 |
| 68144#-AC-4 | OLYMPIA ACQUISITION, INC. - SECOND AMEND | | | 5 | 5.B GI | 30,651 | 58.0000 | 17,777 | 30,651 | 17,777 | (7,447) | 0 | 0 | 0 | 13.038 | 13.214 | MON | 316 | 3,419 | 12/20/2023 | 02/26/2027 |
| 68144#-AD-2 | OLYMPIA ACQUISITION, INC. - INITIAL TERM | | | 5 | 5.B GI | 190,829 | 58.0000 | 110,681 | 190,829 | 110,681 | (37,983) | 0 | 0 | 0 | 13.038 | 13.217 | FMAN | 2,350 | 22,167 | 11/30/2023 | 02/26/2027 |
| 68144#-AE-0 | OLYMPIA ACQUISITION, INC. - FIRST OUT DE | | | 5 | 4.B Z | 10,611 | 100.0000 | 10,611 | 10,611 | 10,611 | 0 | 0 | 0 | 0 | 15.014 | 15.227 | MJSD | 117 | 306 | 12/19/2023 | 02/26/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 69345Y-AB-0 | WOK HOLDINGS INC. - INITIAL TERM LOAN | | | 5 | 5.A FE | 4,518,806 | 98.7500 | 4,682,559 | 4,741,832 | 4,635,855 | 534,566 | 35,355 | 0 | 0 | 11.783 | 12.766 | MON | 99,332 | 503,410 | 10/07/2019 | 03/01/2026 |
| 69398*-AD-7 | PDI TA HOLDINGS, INC. - INITIAL TERM LOA | | | 5 | 5.A | 1,776,004 | 99.0000 | 1,760,195 | 1,777,975 | 1,760,195 | 17,428 | 356 | 0 | 0 | 10.066 | 8.229 | JAJO | 37,383 | 170,934 | 03/18/2019 | 10/24/2024 |
| 70466@-AA-6 | PSG-FUNCTIONAL MATERIALS LLC (AKA POLYME | | | 5 | 5.B GI | 880,279 | 100.0000 | 880,279 | 880,279 | 867,251 | 12,917 | (12,807) | 0 | 0 | 12.463 | 12.757 | MON | 45,624 | 61,201 | 02/01/2018 | 08/01/2024 |
| 70559@-AA-4 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | | 5 | 3.A PL | 513,454 | 100.0000 | 527,041 | 527,041 | 523,855 | 0 | 2,305 | 0 | 0 | 10.748 | 11.366 | MJSD | 14,413 | 55,716 | 05/24/2019 | 05/29/2025 |
| 70559@-AB-2 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | | | 3.A PL | 153,660 | 100.0000 | 153,660 | 153,660 | 153,660 | 0 | 0 | 0 | 0 | 10.748 | 10.901 | MJSD | 4,202 | 16,244 | 06/24/2020 | 05/29/2025 |
| 70559@-AD-8 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | | 5 | 3.A PL | 154,226 | 100.0000 | 154,226 | 154,226 | 154,226 | 0 | 0 | 0 | 0 | 11.360 | 11.530 | MJSD | 4,456 | 17,171 | 06/23/2020 | 05/29/2025 |
| 70559@-AE-6 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | | 5 | 3.A PL | 144,465 | 100.0000 | 144,465 | 144,465 | 144,465 | 0 | 0 | 0 | 0 | 11.248 | 11.402 | MJSD | 4,134 | 16,002 | 10/15/2020 | 05/29/2025 |
| 70559@-AF-3 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | | 5 | 3.A PL | 68,555 | 100.0000 | 68,555 | 68,555 | 68,555 | 0 | 0 | 0 | 0 | 11.248 | 11.402 | MJSD | 1,961 | 6,899 | 03/23/2023 | 05/29/2025 |
| 70977@-AC-4 | PEOPLEASE HOLDINGS LLC - TERM LOAN | | | 5 | 3.A PL | 1,332,812 | 99.5000 | 1,326,148 | 1,332,812 | 1,326,148 | (2,666) | 0 | 0 | 0 | 11.033 | 11.228 | MON | 26,203 | 146,645 | 07/15/2022 | 07/15/2027 |
| 71667*-AA-3 | PETROLEUM SERVICE GROUP LLC - DELAYED DR | | | 5 | 3.B PL | 17,819 | 100.0000 | 17,819 | 17,819 | 17,819 | 0 | 0 | 0 | 0 | 11.498 | 11.647 | MJSD | 28 | 2,457 | 03/23/2020 | 07/23/2025 |
| 71667*-AB-1 | PETROLEUM SERVICE GROUP LLC - INITIAL TE | | | 5 | 3.B PL | 873,065 | 100.0000 | 892,954 | 892,954 | 887,791 | 0 | 3,385 | 0 | 0 | 11.533 | 12.095 | JAJO | 18,035 | 99,396 | 07/23/2019 | 07/23/2025 |
| 74066*-AA-4 | PREMIER SPECIALTIES, INC. - TERM LOAN | | | 5 | 3.A PL | 97,129 | 89.0000 | 86,445 | 97,129 | 86,445 | (4,905) | 0 | 0 | 0 | 12.456 | 12.673 | MON | 974 | 11,255 | 11/30/2023 | 08/20/2027 |
| 74140#-AA-0 | Project Potter Buyer, LLC/Term Loan 4/20 | | | 5 | 3.C PL | 439,905 | 100.0000 | 439,905 | 439,905 | 439,905 | 0 | 0 | 0 | 0 | 12.106 | 12.318 | MON | 740 | 54,180 | 04/22/2020 | 04/23/2027 |
| 74140#-AB-8 | PROJECT POTTER BUYER, LLC - 2020 INCREME | | | 5 | 3.C PL | 97,173 | 100.0000 | 97,173 | 97,173 | 97,173 | 0 | 0 | 0 | 0 | 12.106 | 12.270 | MON | 163 | 11,971 | 10/28/2020 | 04/23/2027 |
| 74140#-AC-6 | PROJECT POTTER BUYER, LLC - 2020-2 INCRE | | | 5 | 3.C PL | 110,450 | 100.0000 | 110,450 | 110,450 | 110,450 | 0 | 0 | 0 | 0 | 12.106 | 12.270 | MON | 186 | 13,603 | 11/17/2020 | 04/23/2027 |
| 74140#-AD-4 | PROJECT POTTER BUYER, LLC - 2020 INCREME | | | 5 | 3.C PL | 37,461 | 100.0000 | 37,461 | 37,461 | 37,461 | 0 | 0 | 0 | 0 | 12.106 | 12.277 | MON | 63 | 4,614 | 12/22/2020 | 04/23/2027 |
| 74309#-AA-7 | PRODUCTION RESOURCE GROUP, L.L.C. - DELA | | | 5 | 4.C PL | 187,227 | 100.0000 | 187,227 | 187,227 | 187,227 | 0 | 0 | 0 | 0 | 2.500 | 2.540 | MON | 2,019 | 24,858 | 07/26/2023 | 08/21/2024 |
| 74309#-AB-5 | PRODUCTION RESOURCE GROUP, L.L.C. - LAST | | | 5 | 4.C PL | 512,131 | 100.0000 | 512,131 | 512,131 | 512,131 | 0 | 0 | 0 | 0 | 8.443 | 8.576 | MON | 589 | 91,540 | 07/26/2023 | 08/21/2024 |
| 74309#-AC-3 | PRODUCTION RESOURCE GROUP, L.L.C. - DELA | | | 5 | 5.B GI | 10,365 | 100.0000 | 10,382 | 10,382 | 10,365 | 0 | 1 | 0 | 0 | 2.500 | 2.551 | MON | 91 | 1,317 | 07/31/2023 | 08/21/2024 |
| 74309#-AD-1 | PRODUCTION RESOURCE GROUP, L.L.C. - SECO | | | | 5.B GI | 92,373 | 100.0000 | 92,373 | 92,373 | 92,373 | 0 | 0 | 0 | 0 | 10.448 | 10.630 | MON | 780 | 11,279 | 07/31/2023 | 08/21/2024 |
| 74354#-AA-1 | PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN | | | 5 | 3.C PL | 124,765 | 90.7500 | 113,224 | 124,765 | 113,224 | (152) | 0 | 0 | 0 | 8.528 | 8.650 | FMAN | 1,633 | 15,046 | 11/24/2023 | 04/20/2028 |
| 75046T-AB-0 | Radius Aerospace, Inc./Term Loan 3/19 | | | 5 | 5.B GI | 183,950 | 98.0000 | 183,482 | 187,227 | 183,482 | (548) | 550 | 0 | 0 | 11.248 | 11.722 | MJSD | 292 | 20,687 | 03/29/2019 | 03/29/2025 |
| 75445@-AA-1 | RAWLINGS SPORTING GOODS COMPANY, INC - T | | | 5 | 3.B PL | 275,267 | 100.0000 | 275,267 | 275,267 | 275,267 | 0 | 0 | 0 | 0 | 11.748 | 11.921 | MJSD | 449 | 32,376 | 12/30/2020 | 12/31/2026 |
| 75734@-AB-9 | Reddy Ice Holdings, Inc./Term Loan 7/19 | | | 5 | 3.C PL | 1,459,881 | 100.0000 | 1,508,021 | 1,508,021 | 1,496,008 | 10,131 | 8,173 | 0 | 0 | 10.572 | 11.296 | JAJO | 40,505 | 167,214 | 07/01/2019 | 07/01/2025 |
| 75734@-AC-7 | REDDY ICE LLC - DELAYED DRAW TERM LOAN | | | 5 | 3.C PL | 141,515 | 100.0000 | 141,515 | 141,515 | 141,515 | 2,830 | 0 | 0 | 0 | 10.572 | 10.710 | JAJO | 3,801 | 15,708 | 03/31/2021 | 07/01/2025 |
| 76009W-AW-0 | UPBOUND GROUP, INC. | | | 5 | 3.C FE | 4,640,135 | 99.8750 | 4,618,448 | 4,624,228 | 4,618,448 | 175,890 | (3,222) | 0 | 0 | 8.610 | 8.675 | MON | 73,794 | 393,679 | 09/21/2021 | 02/17/2028 |
| 76028@-AA-4 | REPAIRIFY, INC. - INITIAL TERM LOAN | | | 5 | 1.G PL | 121,875 | 98.0000 | 119,438 | 121,875 | 121,875 | 0 | 0 | 0 | 0 | 10.434 | 10.584 | MJSD | 177 | 12,710 | 06/11/2021 | 06/14/2027 |
| 76252@-AA-1 | RIALTO MANAGEMENT GROUP, LLC - INITIAL T | | | 5 | 2.B PL | 84,922 | 100.0000 | 85,779 | 85,779 | 85,592 | 98 | 0 | 0 | 0 | 10.956 | 11.242 | MON | 131 | 9,175 | 11/28/2018 | 12/01/2025 |
| 76252@-AB-9 | RIALTO MANAGEMENT GROUP LLC | | | 5 | 2.B PL | 215,496 | 100.0000 | 215,496 | 215,496 | 215,496 | 0 | 0 | 0 | 0 | 10.956 | 11.114 | MON | 328 | 23,050 | 04/29/2021 | 12/01/2025 |
| 78249L-AD-2 | RUSSELL INVESTMENTS US INSTITUTIONAL HOL | | | 5 | 4.A FE | 7,496,679 | 93.3960 | 7,441,933 | 7,968,149 | 7,441,933 | (267,588) | 163,683 | 0 | 0 | 8.956 | 11.626 | MON | 7,889 | 699,177 | 10/12/2022 | 05/30/2025 |
| 78432@-AB-8 | SFE Intermediate HoldCo LLC/Incremental | | | | 2.B PL | 112,528 | 100.0000 | 114,824 | 114,824 | 114,460 | 0 | 588 | 0 | 0 | 11.540 | 12.239 | MJSD | 183 | 12,916 | 09/05/2018 | 07/31/2024 |
| 78433*-AA-1 | SG ACQUISITION, INC. (AKA SAFE-GUARD PRO | | | 5 | 3.A PL | 136,162 | 97.0000 | 132,077 | 136,162 | 132,077 | 0 | 0 | 0 | 0 | 10.983 | 11.150 | MON | 2,659 | 11,781 | 01/24/2020 | 01/27/2027 |
| 78486@-AC-1 | SSE BUYER, INC. - TERM LOAN | | | 5 | 2.C PL | 42,310 | 3.0000 | 3,178 | 105,940 | 53,002 | 0 | 10,960 | 62,221 | 0 | 16.260 | 52.824 | MJSD | 4,354 | 15,145 | 09/29/2023 | 06/30/2026 |
| 78642#-AA-4 | SAFE HOME SECURITY INC. - TERM LOAN | | | 5 | 2.C PL | 186,233 | 100.0000 | 186,233 | 186,233 | 186,233 | 0 | 0 | 0 | 0 | 12.720 | 12.966 | MON | 329 | 23,246 | 08/03/2020 | 08/04/2024 |
| 78642#-AB-2 | SAFE HOME SECURITY INC. - DELAYED DRAW T | | | 5 | 2.C PL | 14,722 | 100.0000 | 14,722 | 14,722 | 14,722 | 0 | 0 | 0 | 0 | 12.720 | 12.905 | MON | 26 | 1,838 | 02/04/2022 | 08/04/2024 |
| 79400@-AA-6 | SALDON HOLDINGS, INC. - FIRST AMENDMENT | | | 5 | 3.B PL | 109,573 | 100.0000 | 110,679 | 110,679 | 110,441 | 0 | 206 | 0 | 0 | 11.106 | 11.440 | MON | 171 | 12,032 | 08/27/2019 | 03/13/2025 |
| 79400@-AB-4 | Saldon Holdings, Inc./Term Loan 3/19 | | | 5 | 3.B PL | 667,310 | 100.0000 | 684,420 | 684,420 | 681,009 | 0 | 2,895 | 0 | 0 | 11.106 | 11.725 | MON | 1,056 | 74,401 | 03/11/2019 | 03/13/2025 |
| 79400@-AC-2 | SALDON HOLDINGS, INC. - SECOND AMENMENT | | | 5 | 5.B GI | 60,489 | 100.0000 | 60,489 | 60,489 | 60,489 | 0 | 0 | 0 | 0 | 11.106 | 11.247 | MON | 93 | 6,576 | 06/24/2021 | 03/13/2025 |
| 816307-A@-1 | SELECTQUOTE, INC. - INITIAL TERM LOAN | | | 5 | 3.C PL | 237,317 | 90.0000 | 213,585 | 237,317 | 213,585 | (457) | 0 | 0 | 0 | 14.956 | 15.205 | MON | 2,885 | 32,483 | 10/31/2023 | 11/05/2024 |
| 82565#-AA-9 | SHUR-CO ACQUISITION, INC. - TERM LOAN | | | 5 | 4.C | 548,438 | 100.0000 | 548,438 | 548,438 | 548,438 | 0 | 0 | 0 | 0 | 11.234 | 11.395 | MJSD | 856 | 60,888 | 06/28/2021 | 06/30/2027 |
| 84833*-AB-3 | SPERBER LANDSCAPE COMPANIES, LLC | | | 5 | 2.B PL | 2,083,333 | 99.2000 | 2,066,666 | 2,083,333 | 2,083,333 | 0 | 0 | 0 | 0 | 11.127 | 11.293 | MJSD | 20,590 | 233,174 | 09/01/2021 | 09/01/2026 |
| 84833*-AC-1 | SPERBER LANDSCAPE COMPANIES, LLC | | | 5 | 2.B PL | 1,416,667 | 99.2000 | 1,405,334 | 1,416,667 | 1,416,667 | 0 | 0 | 0 | 0 | 11.498 | 11.666 | MON | 32,127 | 150,641 | 12/16/2022 | 09/01/2026 |
| 84833*-AD-9 | SPERBER LANDSCAPE COMPANIES, LLC - FIRST | | | 5 | 2.B PL | 1,507,178 | 100.0000 | 1,507,178 | 1,507,178 | 1,507,178 | 0 | 0 | 0 | 0 | 11.068 | 11.235 | MJSD | 15,857 | 117,043 | 06/29/2023 | 09/01/2026 |
| 84967#-AA-9 | SPRING INSURANCE SOLUTIONS, LLC - INITIA | | | 5 | 3.A PL | 145,138 | 89.0000 | 129,173 | 145,138 | 129,173 | 41 | 0 | 0 | 0 | 12.717 | 12.911 | MJSD | 256 | 17,293 | 11/20/2020 | 11/24/2025 |
| 84967#-AB-7 | SPRING INSURANCE SOLUTIONS, LLC - DELAYE | | | 5 | 3.A PL | 24,723 | 89.0000 | 22,003 | 24,723 | 22,003 | 0 | 0 | 0 | 0 | 12.640 | 12.833 | MJSD | 773 | 2,946 | 08/08/2022 | 11/24/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 85789#-AA-2 | STEALTH HOLDING LLC - U.S. INITIAL TERM | | | 5 | 4.A PL | 74,392 | 100.0000 | 74,392 | 74,392 | 74,392 | 1,488 | 0 | 0 | 0 | 12.295 | 12.473 | JAJO | 2,337 | 8,627 | 02/26/2021 | 03/02/2026 |
| 85789#-AB-0 | STEALTH HOLDING LLC - DELAYED DRAW TERM | | | 5 | 4.A PL | 29,671 | 100.0000 | 29,671 | 29,671 | 29,671 | 593 | 0 | 0 | 0 | 12.288 | 12.453 | FMAN | 539 | 3,580 | 03/09/2022 | 03/02/2026 |
| 86662#-AA-2 | SUN ACQUIRER CORP | | | 5 | 3.B PL | 324,576 | 99.0000 | 321,330 | 324,576 | 321,330 | 6,492 | 0 | 0 | 0 | 11.220 | 11.385 | MON | 506 | 35,593 | 09/03/2021 | 09/08/2028 |
| 86662#-AB-0 | SUN ACQUIRER CORP | | | 5 | 3.B PL | 229,365 | 99.0000 | 227,071 | 229,365 | 227,071 | 4,527 | 0 | 0 | 0 | 11.220 | 11.421 | MON | 357 | 25,203 | 06/29/2023 | 09/08/2028 |
| 86738*-AA-6 | Sunk Rock Foundry Partners LP/Term Loan | | | | 3.A Z | 368,861 | 100.0000 | 376,419 | 376,419 | 376,419 | 0 | 1,177 | 0 | 0 | 11.142 | 11.337 | MJSD | 588 | 41,591 | 10/31/2017 | 10/31/2024 |
| 87221#-AA-4 | TAUC MANAGEMENT, LLC - INITIAL TERM LOAN | | | 5 | 2.A PL | 1,333,053 | 99.4000 | 1,325,054 | 1,333,053 | 1,333,053 | 0 | 0 | 0 | 0 | 10.593 | 10.749 | FMAN | 21,662 | 144,235 | 02/11/2021 | 02/12/2027 |
| 87221#-AB-2 | TAUC MANAGEMENT, LLC - DELAYED DRAW TERM | | | 5 | 2.A PL | 165,551 | 99.4000 | 164,558 | 165,551 | 165,551 | 0 | 0 | 0 | 0 | 10.897 | 11.056 | MJSD | 200 | 18,805 | 03/10/2022 | 02/12/2027 |
| 87300*-AB-0 | THG ACQUISITION, LLC - INITIAL TERM LOAN | | | 5 | 4.C | 136,018 | 95.2500 | 129,557 | 136,018 | 129,557 | (14) | 0 | 0 | 0 | 11.206 | 11.366 | MON | 212 | 14,904 | 12/01/2019 | 12/02/2026 |
| 87300*-AC-8 | THG Acquisition, LLC/Delayed Draw Term L | | | 5 | 4.C | 38,472 | 95.2500 | 36,645 | 38,472 | 36,645 | 0 | 0 | 0 | 0 | 11.206 | 11.366 | MON | 60 | 4,216 | 12/15/2020 | 12/02/2026 |
| 87300*-AD-6 | THG ACQUISITION, LLC - 2020 TERM FACILIT | | | 5 | 3.A PL | 113,196 | 95.2500 | 107,819 | 113,196 | 107,819 | 0 | 0 | 0 | 0 | 11.206 | 11.366 | MON | 176 | 12,403 | 12/14/2020 | 12/02/2026 |
| 87300*-AE-4 | THG ACQUISITION, LLC - DELAYED TERM LOAN | | | 5 | 3.A PL | 190,316 | 95.2500 | 181,276 | 190,316 | 181,276 | (23) | 0 | 0 | 0 | 11.206 | 11.366 | MON | 296 | 20,854 | 12/31/2021 | 12/02/2026 |
| 87304@-AA-6 | TIMECLOCK PLUS, LLC - SECOND AMENDMENT I | | | 5 | 3.B PL | 48,543 | 100.0000 | 48,543 | 48,543 | 48,543 | 0 | 0 | 0 | 0 | 10.998 | 11.154 | MJSD | 886 | 5,161 | 12/01/2020 | 08/28/2026 |
| 87304@-AB-4 | TCP HAWKER INTERMEDIATE LLC - DELAYED DR | | | 5 | 3.B PL | 54,633 | 100.0000 | 54,633 | 54,633 | 54,633 | 0 | 0 | 0 | 0 | 10.998 | 11.154 | MJSD | 83 | 5,809 | 10/19/2021 | 08/28/2026 |
| 87326#-AA-8 | TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR | | | 5 | 3.A PL | 264,546 | 96.7500 | 255,948 | 264,546 | 255,948 | 1,659 | 0 | 0 | 0 | 11.227 | 11.404 | MJSD | 3,253 | 30,649 | 07/29/2021 | 10/04/2027 |
| 87326#-AB-6 | TA/WEG HOLDINGS, LLC - 2021 DELAYED DRAW | | | 5 | 3.A PL | 79,386 | 96.7500 | 76,806 | 79,386 | 76,806 | 445 | 0 | 0 | 0 | 11.227 | 11.384 | FMAN | 1,670 | 9,151 | 11/29/2021 | 10/04/2027 |
| 87326#-AC-4 | TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY | | | 5 | 3.A PL | 51,482 | 97.0000 | 49,937 | 51,482 | 49,937 | 301 | 0 | 0 | 0 | 11.227 | 11.384 | FMAN | 1,055 | 5,358 | 10/03/2022 | 10/04/2027 |
| 88732#-AA-4 | TIMECLOCK PLUS, LLC | | | 5 | 4.B PL | 54,076 | 100.0000 | 54,076 | 54,076 | 54,076 | 0 | 0 | 0 | 0 | 10.998 | 11.154 | MJSD | 83 | 5,750 | 12/01/2020 | 08/28/2026 |
| 88732#-AC-0 | TIMECLOCK PLUS, LLC - TERM LOAN | | | 5 | 4.B PL | 251,095 | 100.0000 | 256,219 | 256,219 | 254,274 | 0 | 755 | 0 | 0 | 10.998 | 11.486 | MJSD | 391 | 27,243 | 08/30/2019 | 08/28/2026 |
| 89148G-AF-7 | TORY BURCH LLC - INITIAL TERM B LOAN | | | 5 | 3.C FE | 4,506,798 | 99.6410 | 4,813,402 | 4,830,744 | 4,579,572 | 79,871 | 61,300 | 0 | 0 | 8.720 | 10.384 | MON | 5,851 | 414,443 | 10/13/2022 | 04/16/2028 |
| 90380@-AA-7 | US SALT INVESTORS, LLC - INITIAL TERM LO | | | 5 | 3.A PL | 1,102,500 | 100.0000 | 1,102,500 | 1,102,500 | 1,102,500 | 44,100 | 0 | 0 | 0 | 10.998 | 11.162 | MJSD | 1,684 | 118,922 | 07/16/2021 | 07/19/2028 |
| 90385P-AC-4 | The Ultimus Group Midco, LLC/First Lien | | | 5 | 4.B PL | 360,223 | 97.7500 | 359,304 | 367,574 | 359,304 | 1,689 | 1,096 | 0 | 0 | 9.948 | 10.418 | MJSD | 508 | 36,436 | 09/16/2019 | 02/01/2026 |
| 91839*-AE-6 | VPROP OPERATING, LLC - TRANCHE A | | | 5 | 4.B PL | 40,332 | 100.0000 | 40,332 | 40,332 | 40,332 | 0 | 0 | 0 | 0 | 15.104 | 15.351 | MON | 542 | 6,163 | 09/01/2022 | 11/06/2024 |
| 91839*-AF-3 | VPROP OPERATING, LLC - TRANCHE B LOAN | | | 5 | 4.B PL | 48,757 | 100.0000 | 48,757 | 48,757 | 48,757 | 0 | 0 | 0 | 0 | 15.082 | 15.333 | MON | 20 | 7,179 | 09/01/2022 | 11/06/2024 |
| 91839*-AG-1 | VPROP OPERATING, LLC - TRANCHE C LOAN | | | 5 | 4.B PL | 221,624 | 100.0000 | 221,624 | 221,624 | 221,624 | 0 | 0 | 0 | 0 | 15.082 | 15.333 | MON | 93 | 32,633 | 09/01/2022 | 11/06/2024 |
| 91859#-AA-5 | LB VACATION BUYER LLC - DELAYED DRAW TER | | | 5 | 2.C PL | 1,031,154 | 99.1000 | 1,021,874 | 1,031,154 | 1,031,154 | 0 | 0 | 0 | 0 | 11.733 | 11.889 | JAJO | 22,121 | 83,571 | 10/24/2023 | 04/08/2026 |
| 91859#-AB-3 | LB VACATION BUYER LLC - CLOSING DATE TER | | | 5 | 2.C PL | 2,565,455 | 99.1000 | 2,619,466 | 2,643,255 | 2,608,015 | 0 | 15,933 | 0 | 0 | 11.733 | 12.584 | JAJO | 55,278 | 247,918 | 04/06/2021 | 04/08/2026 |
| 92215*-AC-2 | VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN | | | 5 | 3.B PL | 2,773,474 | 85.0000 | 2,357,453 | 2,773,474 | 2,357,453 | (416,021) | 0 | 0 | 0 | 14.443 | 14.640 | MON | 36,072 | 287,686 | 12/01/2023 | 03/18/2027 |
| 92215*-AD-0 | VARDIMAN BLACK HOLDINGS, LLC - DELAYED D | | | 5 | 3.B PL | 1,253,671 | 85.0000 | 1,065,620 | 1,253,671 | 1,065,620 | (188,051) | 0 | 0 | 0 | 14.443 | 14.640 | MON | 29,164 | 128,760 | 12/01/2023 | 03/18/2027 |
| 92843Z-A#-0 | VISUAL EDGE TECHNOLOGY, INC. - LAST OUT | | | 5 | 5.B GI | 1,952,050 | 100.0000 | 1,952,050 | 1,952,050 | 1,952,050 | 0 | 0 | 0 | 0 | 12.498 | 12.683 | FMAN | 23,042 | 94,954 | 11/30/2023 | 12/31/2025 |
| 92974*-AA-7 | WSHP FC ACQUISITION LLC - SECOND AMENDME | | | 5 | 3.B PL | 424,974 | 95.0000 | 403,725 | 424,974 | 403,725 | (12,741) | 0 | 0 | 0 | 11.998 | 12.172 | MJSD | 708 | 49,373 | 08/29/2019 | 03/30/2028 |
| 92974*-AB-5 | WSHP FC ACQUISITION LLC - SECOND AMENDME | | | | 3.B PL | 272,558 | 95.0000 | 258,930 | 272,558 | 258,930 | (10,788) | 0 | 0 | 0 | 11.998 | 12.172 | MJSD | 454 | 28,999 | 05/01/2023 | 03/30/2028 |
| 92974*-AC-3 | WSHP FC ACQUISITION LLC - INCREMENTAL TE | | | 5 | 3.B PL | 127,167 | 95.0000 | 120,808 | 127,167 | 120,808 | (3,808) | 0 | 0 | 0 | 11.998 | 12.172 | MJSD | 212 | 14,774 | 10/30/2019 | 03/30/2028 |
| 92974*-AD-1 | WSHP FC ACQUISITION LLC - FIRST AMENDMEN | | | 5 | 3.B PL | 51,062 | 95.0000 | 50,139 | 52,778 | 50,139 | (1,243) | 96 | 0 | 0 | 11.998 | 12.637 | MJSD | 88 | 6,132 | 02/11/2019 | 03/30/2028 |
| 92974*-AE-9 | WSHP FC ACQUISITION LLC - FIRST AMENDMEN | | | 5 | 3.B PL | 66,493 | 95.0000 | 63,168 | 66,493 | 63,168 | (1,991) | 0 | 0 | 0 | 11.998 | 12.172 | MJSD | 111 | 7,725 | 08/29/2019 | 03/30/2028 |
| 92975@-AA-4 | TA/WEG HOLDINGS, LLC - INITIAL TERM LOAN | | | 5 | 3.A PL | 401,838 | 96.7500 | 388,778 | 401,838 | 388,778 | 2,543 | 0 | 0 | 0 | 11.227 | 11.385 | FMAN | 9,432 | 46,238 | 10/01/2019 | 10/04/2027 |
| 92975@-AB-2 | TA/WEG Holdings, LLC/Delayed Draw Term L | | | 5 | 3.A PL | 249,610 | 96.7500 | 241,498 | 249,610 | 241,498 | 260 | 0 | 0 | 0 | 11.209 | 11.366 | FMAN | 4,749 | 27,623 | 05/28/2021 | 10/04/2027 |
| 93279#-AA-3 | WALNUT PARENT, INC. - INITIAL TERM LOAN | | | 5 | 3.C PL | 157,971 | 99.0000 | 156,391 | 157,971 | 156,391 | 3,159 | 0 | 0 | 0 | 10.998 | 11.156 | MON | 241 | 18,388 | 11/06/2020 | 11/09/2027 |
| 94184#-AA-5 | WATERMILL EXPRESS, LLC - TERM LOAN FACIL | | | 5 | 3.B PL | 111,277 | 100.0000 | 111,277 | 111,277 | 111,277 | 0 | 0 | 0 | 0 | 10.498 | 10.646 | MJSD | 162 | 11,554 | 04/19/2021 | 04/20/2027 |
| 94184#-AB-3 | WATERMILL EXPRESS, LLC - DELAYED DRAW TE | | | 5 | 3.B PL | 10,744 | 100.0000 | 10,744 | 10,744 | 10,744 | 0 | 0 | 0 | 0 | 10.498 | 10.646 | MJSD | 287 | 1,099 | 02/27/2023 | 04/20/2027 |
| 94979@-AA-6 | WELLNESS ACQUISITIONCO, INC. - TERM LOAN | | | 5 | 2.C PL | 139,303 | 100.0000 | 139,303 | 139,303 | 139,303 | 0 | 0 | 0 | 0 | 10.988 | 11.151 | FMAN | 1,429 | 15,962 | 01/19/2021 | 01/20/2027 |
| 96811*-AA-5 | WILDCAT BUYERCO, INC. - INITIAL TERM LOA | | | 5 | 2.C PL | 78,955 | 96.5000 | 76,192 | 78,955 | 78,955 | 0 | 0 | 0 | 0 | 11.098 | 11.257 | MJSD | 122 | 8,815 | 02/26/2020 | 02/26/2027 |
| 96811*-AB-3 | Wildcat BuyerCo, Inc./Delayed Draw Term | | | 5 | 2.C PL | 41,768 | 97.0000 | 40,515 | 41,768 | 41,768 | 0 | 0 | 0 | 0 | 11.098 | 11.260 | MJSD | 64 | 4,663 | 11/18/2021 | 02/26/2027 |
| 97383*-AA-1 | WINEBOW HOLDINGS, INC. (VINTNER GROUP, I | | | 5 | 3.C PL | 121,875 | 98.7500 | 120,352 | 121,875 | 120,352 | 0 | 0 | 0 | 0 | 11.706 | 11.859 | MON | 198 | 13,970 | 04/16/2021 | 07/01/2025 |
| 98415D-A@-3 | XIFIN, INC. - INITIAL TERM LOAN | | | 5 | 3.A PL | 104,271 | 95.7500 | 99,839 | 104,271 | 99,839 | 0 | 0 | 0 | 0 | 11.248 | 11.416 | MJSD | 163 | 11,496 | 02/05/2020 | 02/06/2026 |
| 98422B-AB-5 | XPERI HOLDING CORPORATION - INITIAL TERM | | | 5 | 3.C FE | 3,692,863 | 99.7750 | 3,703,069 | 3,711,420 | 3,699,268 | 124,289 | 5,807 | 0 | 0 | 8.970 | 9.220 | MON | 4,624 | 324,231 | 06/04/2021 | 06/08/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| C4800#-AA-5 | INTRAPAC PARENT INC. - INITIAL CANADIAN | | | 5 | 3.B PL | 186,729 | 99.0000 | 189,116 | 191,027 | 189,116 | (666) | 1,072 | 0 | 0 | 11.948 | 12.496 | MJSD | 317 | 22,676 | 01/07/2019 | 01/12/2026 |
| C9300#-AA-9 | STEALTH HOLDING LLC - CANADIAN INITIAL T | | | 5 | 4.A PL | 90,548 | 100.0000 | 91,384 | 91,384 | 91,019 | 1,295 | 173 | 0 | 0 | 12.295 | 12.686 | JAJO | 2,871 | 10,598 | 03/05/2021 | 03/02/2026 |
| G2757#-AA-8 | Datix Bidco Limited/Facility B1 04/18 | | | | 3.B PL | 295,612 | 100.0000 | 301,645 | 301,645 | 300,473 | 3,973 | 888 | 0 | 0 | 9.527 | 9.937 | AO | 5,331 | 28,276 | 04/27/2018 | 04/27/2025 |
| G2757@-AA-0 | DATIX BIDCO LIMITED - FACILITY B3 (FIRST | | | 5 | 3.B PL | 296,381 | 100.0000 | 300,895 | 300,895 | 299,886 | 4,246 | 763 | 0 | 0 | 9.941 | 10.377 | AO | 5,317 | 28,206 | 05/28/2019 | 04/28/2025 |
| G2757@-AB-8 | DATIX BIDCO LIMITED - FACILITY B4 (FIRST | | | 5 | 3.B PL | 117,748 | 100.0000 | 117,748 | 117,748 | 117,748 | 2,355 | 0 | 0 | 0 | 9.941 | 10.099 | AO | 2,081 | 11,038 | 10/06/2019 | 04/28/2025 |
| G4768P-AN-1 | INEOS US FINANCE LLC - 2030 DOLLAR TERM | | C | 5 | 3.B FE | 7,387,875 | 100.0000 | 7,462,500 | 7,462,500 | 7,396,324 | 0 | 8,789 | 0 | 0 | 8.956 | 9.275 | MON | 9,282 | 528,495 | 02/10/2023 | 02/18/2030 |
| G7349*-AA-6 | RADIUS AEROSPACE, INC. - U.K. TERM LOAN | | | 5 | 5.B GI | 130,142 | 100.0000 | 130,142 | 130,142 | 130,142 | 3,904 | 0 | 0 | 0 | 11.290 | 11.457 | MJSD | 3,712 | 10,665 | 11/13/2019 | 03/29/2025 |
| N7900L-AC-8 | AMG ADVANCED METALLURGICAL GROUP N.V. - | | C | 5 | 3.C FE | 3,772,261 | 99.4580 | 3,918,345 | 3,939,699 | 3,805,104 | 0 | 28,843 | 0 | 0 | 8.970 | 9.984 | MON | 4,908 | 342,655 | 08/04/2022 | 11/30/2028 |
| 1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 157,753,417 | XXX | 156,242,386 | 160,534,071 | 155,486,522 | (1,020,769) | 651,008 | 62,221 | 0 | XXX | XXX | XXX | 1,736,918 | 15,436,603 | XXX | XXX |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 157,753,417 | XXX | 156,242,386 | 160,534,071 | 155,486,522 | (1,020,769) | 651,008 | 62,221 | 0 | XXX | XXX | XXX | 1,736,918 | 15,436,603 | XXX | XXX |
| 2419999999. Total - Issuer Obligations | | | | | | 2,145,582,009 | XXX | 2,080,694,773 | 2,175,334,953 | 2,138,428,742 | 1,523,783 | 2,864,191 | 5,315,792 | 6,120,212 | XXX | XXX | XXX | 27,184,291 | 73,389,899 | XXX | XXX |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 931,432,169 | XXX | 858,451,489 | 979,431,442 | 924,115,373 | (2,195,292) | 3,485,605 | 880,310 | 0 | XXX | XXX | XXX | 2,587,377 | 28,654,061 | XXX | XXX |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 46,435,193 | XXX | 45,937,317 | 46,566,966 | 46,364,052 | (100,473) | 230,353 | 0 | 0 | XXX | XXX | XXX | 147,898 | 2,546,531 | XXX | XXX |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 2,550,829,143 | XXX | 2,501,444,985 | 2,603,155,752 | 2,559,431,553 | 110,552 | 6,773,914 | 0 | 0 | XXX | XXX | XXX | 20,179,247 | 121,529,699 | XXX | XXX |
| 2459999999. Total - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 2469999999. Total - Affiliated Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | 157,753,417 | XXX | 156,242,386 | 160,534,071 | 155,486,522 | (1,020,769) | 651,008 | 62,221 | 0 | XXX | XXX | XXX | 1,736,918 | 15,436,603 | XXX | XXX |
| 2489999999. Total - Unaffiliated Certificates of Deposit | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 2509999999 - Total Bonds | | | | | | 5,832,031,931 | XXX | 5,642,770,948 | 5,965,023,185 | 5,823,826,242 | (1,682,200) | 14,005,071 | 6,258,323 | 6,120,212 | XXX | XXX | XXX | 51,835,731 | 241,556,794 | XXX | XXX |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 2,870,884,640 | 1B ..$ 244,292,601 | 1C ..$ 269,724,712 | 1D ..$ 112,137,565 | 1E ..$ 139,615,718 | 1F ..$ 387,943,652 | 1G ..$ 278,637,226 | | | |
| 1B | 2A ...$ 256,031,338 | 2B ..$ 462,432,724 | 2C ..$ 529,104,297 | | | | | | | |
| 1C | 3A ...$ 50,038,196 | 3B ..$ 68,495,838 | 3C ..$ 52,389,901 | | | | | | | |
| 1D | 4A ...$ 9,813,235 | 4B ..$ 26,851,842 | 4C ..$ 5,908,149 | | | | | | | |
| 1E | 5A ...$ 7,454,454 | 5B ..$ 42,140,280 | 5C ..$ 7,301,684 | | | | | | | |
| 1F | 6 .....$ 2,628,191 | | | | | | | | | |

# 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | Date Acquired |
| 00461#-12-4 | ACLAIMANT, INC. | R | | 3,307,242.000 | 25.00 | 0.454 | 1,500,165 | 0.454 | 1,500,165 | 1,500,000 | 0 | 0 | 0 | 165 | 0 | 0 | 165 | 0 | 5.B GI | 12/20/2022 |
| 009522-ZA-4 | AIRWAY THERAPEUTICS C | R | | 2,356,711.000 | 1.00 | 2.286 | 5,386,499 | 2.286 | 5,386,499 | 3,419,519 | 0 | 0 | 0 | 1,320,335 | 0 | 0 | 1,320,335 | 0 | 5.B GI | 03/15/2023 |
| 009522-ZD-8 | Airway Therapeutics Series D-2 | R | | 860,310.000 | 25.00 | 1.830 | 1,574,539 | 1.830 | 1,574,539 | 1,269,996 | 0 | 0 | 0 | 251,213 | 0 | 0 | 251,213 | 0 | 5.B GI | 03/15/2023 |
| 009522-ZE-6 | AIRWAY SAFE | R | | 100,000.000 | 25.00 | 1.000 | 100,000 | 1.000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 03/14/2023 |
| 009522-ZZ-9 | AIRWAY THERAPEUTICS B | R | | 2,614,005.000 | 0.00 | 2.626 | 6,863,070 | 2.626 | 6,863,070 | 4,310,450 | 0 | 0 | 0 | 1,764,792 | 0 | 0 | 1,764,792 | 0 | 5.B GI | 03/15/2023 |
| 025816-CH-0 | AMERICAN EXPRESS CO | | | 13,094,000.000 | 1,000.00 | 0.000 | 11,162,635 | 85.250 | 11,162,635 | 11,840,981 | 20,659 | 306,637 | 0 | 568,897 | 4,007 | 0 | 572,904 | 0 | 2.C FE | 11/01/2023 |
| 04155Z-ZA-8 | ARMATUS SERIES SEED | R | | 820,388.000 | 25.00 | 1.373 | 1,125,983 | 1.373 | 1,125,983 | 1,125,983 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 07/07/2023 |
| 04686J-30-9 | ATHENE HOLDING LTD | C | | 40,000.000 | 25.00 | 0.000 | 972,000 | 24.300 | 972,000 | 992,000 | 15,938 | 63,750 | 0 | (10,800) | 0 | 0 | (10,800) | 0 | 2.C FE | 06/12/2020 |
| 05990K-84-1 | BANC OF CALIFORNIA INC | | | 120,000.000 | 25.00 | 24.180 | 2,901,600 | 24.180 | 2,901,600 | 2,595,000 | 0 | 0 | 0 | 306,600 | 0 | 0 | 306,600 | 0 | 3.C Z | 12/01/2023 |
| 060505-GB-4 | BANK OF AMERICA CORP | | | 1,640,000.000 | 1,000.00 | 0.000 | 1,467,800 | 89.500 | 1,467,800 | 1,332,500 | 12,756 | 0 | 0 | 134,454 | 846 | 0 | 135,300 | 0 | 2.B FE | 10/31/2023 |
| 06055H-AB-9 | BANK OF AMERICA CORP | | | 12,000,000.000 | 1,000.00 | 0.000 | 12,000,000 | 100.000 | 12,000,000 | 12,000,000 | 183,750 | 735,000 | 0 | 324,000 | 0 | 0 | 324,000 | 0 | 2.B FE | 04/19/2022 |
| 064058-AL-4 | BANK OF NEW YORK MELLON CORP | | | 5,000,000.000 | 1,000.00 | 0.000 | 4,325,000 | 86.500 | 4,325,000 | 5,000,000 | 0 | 187,500 | 0 | 300,000 | 0 | 0 | 300,000 | 0 | 2.A FE | 11/08/2021 |
| 064159-KJ-4 | BANK OF NOVA SCOTIA | | | 3,000,000.000 | 1,000.00 | 0.000 | 2,715,000 | 90.500 | 2,715,000 | 3,003,500 | 56,264 | 228,686 | 0 | (67,500) | 0 | 0 | (67,500) | 0 | 2.C FE | 10/05/2017 |
| 088577-ZA-2 | BEXION PHARMACEUTICALS B-1 | R | | 3,835.000 | 0.00 | 24.601 | 94,346 | 24.601 | 94,346 | 60,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 12/28/2017 |
| 088577-ZB-0 | BEXION PHARMACEUTICALS B | R | | 5,046.000 | 0.00 | 24.601 | 124,139 | 24.601 | 124,139 | 99,999 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 09/10/2018 |
| 088577-ZZ-7 | BEXION PHARMACEUTICALS A-1 | R | | 15,622.000 | 0.00 | 24.601 | 384,323 | 24.601 | 384,323 | 212,756 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 03/06/2017 |
| 09069Z-ZA-2 | BIOWISH TECHNOLOGIES SERIES B | R | | 1,017,047.000 | 0.00 | 0.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,170 | (10,170) | 0 | 5.B GI | 04/05/2017 |
| 09069Z-ZB-0 | BIOWISH TECHNOLOGIES SERIES C | R | | 3,600,410.000 | 0.00 | 0.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,004 | (36,004) | 0 | 5.B GI | 04/05/2017 |
| 09069Z-ZC-8 | BIOWISH TECHNOLOGIES SERIES E | R | | 3,225,960.000 | 0.00 | 0.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | (566,691) | 0 | 1,756,000 | (2,322,691) | 0 | 5.B GI | 11/15/2018 |
| 09069Z-ZD-6 | BIOWISH TECHNOLOGIES SERIES F | R | | 2,034,975.000 | 25.00 | 0.167 | 339,841 | 0.167 | 339,841 | 282,857 | 0 | 0 | 0 | 30,525 | 0 | 0 | 30,525 | 0 | 5.B GI | 06/01/2022 |
| 10924B-AA-5 | BRIGHTHOUSE HOLDINGS, LLC | R | | 3,000,000.000 | 0.00 | 0.000 | 2,730,000 | 91.000 | 2,730,000 | 3,330,000 | 50,917 | 195,000 | 0 | 5,849 | (5,849) | 0 | 0 | 0 | 2.C FE | 01/23/2018 |
| 14822Z-AA-7 | CLAROS TECHNOLOGIES, INC | R | | 2,667,727.000 | 0.00 | 0.750 | 1,999,995 | 0.750 | 1,999,995 | 1,999,995 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4.B Z | 12/01/2023 |
| 173333-ZA-6 | Iosant IoT, INC. B | R | | 1,996,806.000 | 0.00 | 0.671 | 1,340,256 | 0.671 | 1,340,256 | 1,669,763 | 0 | 0 | 0 | (659,745) | 0 | 0 | (659,745) | 0 | 5.B GI | 12/22/2022 |
| 173333-ZB-4 | LOSANT SERIES C PFD | R | | 1,046,137.000 | 25.00 | 0.671 | 702,167 | 0.671 | 702,167 | 702,167 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 09/02/2023 |
| 173333-ZZ-1 | LOSANT IoT INC SERIES A | R | | 1,528,818.000 | 25.00 | 0.671 | 1,026,143 | 0.671 | 1,026,143 | 1,017,908 | 0 | 0 | 0 | (505,121) | 0 | 0 | (505,121) | 0 | 5.B GI | 12/22/2022 |
| 190750-86-2 | COBANK ACB | | | 10,000.000 | 100.00 | 0.000 | 973,819 | 97.382 | 973,819 | 1,000,000 | 15,500 | 62,000 | 0 | 6,273 | 0 | 0 | 6,273 | 0 | 2.B FE | 11/19/2014 |
| 190750-AC-6 | COBANK ACB | | | 1,500,000.000 | 1,000.00 | 0.000 | 1,443,750 | 96.250 | 1,443,750 | 1,573,240 | 0 | 93,750 | 0 | (3,750) | 0 | 0 | (3,750) | 0 | 2.B FE | 02/22/2018 |
| 190750-AE-2 | COBANK ACB | | | 1,000,000.000 | 1,000.00 | 0.000 | 972,500 | 97.250 | 972,500 | 1,000,000 | 16,125 | 72,025 | 0 | (7,500) | 0 | 0 | (7,500) | 0 | 2.B FE | 08/16/2022 |
| 23281#-12-4 | CYPRIUM PARALLEL INVESTORS V LP | R | | 31,837.930 | 0.00 | 0.000 | 5,392,062 | 169.360 | 5,392,062 | 3,586,962 | 0 | 14 | 0 | 1,306,086 | 0 | 0 | 1,306,086 | 0 | 2.A PL | 12/14/2023 |
| 23385H-AA-7 | DAIRY FARMERS OF AMERICA INC | | | 3,000,000.000 | 1,000.00 | 90.000 | 2,700,000 | 90.000 | 2,700,000 | 2,685,000 | 17,813 | 213,750 | 0 | 638,118 | 2,080 | 314,909 | 325,290 | 0 | 3.A FE | 09/15/2016 |
| 249670-AB-6 | DEPOSITORY TRUST & CLEARING CORP | | | 2,000,000.000 | 1,000.00 | 0.000 | 1,560,000 | 78.000 | 1,560,000 | 2,000,000 | 0 | 67,500 | 0 | (20,000) | 0 | 0 | (20,000) | 0 | 1.F FE | 06/08/2021 |
| 277777-ZZ-4 | EIKONOKLASTESES THERAPEUTICS PFD | R | | 1,428,570.000 | 0.00 | 1.340 | 1,914,284 | 1.340 | 1,914,284 | 1,141,058 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 12/22/2022 |
| 27777Z-ZA-7 | Eikonoklastes SAFE | R | | 1,030,000.000 | 0.00 | 1.000 | 1,030,000 | 1.000 | 1,030,000 | 1,030,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 02/15/2022 |
| 27777Z-ZZ-2 | EIKONOKLASTES THERAPEUTICS INC SER A | R | | 744,950.010 | 25.00 | 1.340 | 998,233 | 1.340 | 998,233 | 998,233 | 0 | 0 | 0 | 1,766 | 0 | 1,766 | 0 | 0 | 5.B GI | 03/04/2022 |
| 28852N-20-8 | ELLINGTON FINANCIAL INC | | | 200,000.000 | 25.00 | 0.000 | 4,560,000 | 22.800 | 4,560,000 | 5,000,000 | 84,375 | 337,500 | 0 | 836,000 | 0 | 0 | 836,000 | 0 | 1.G PL | 10/16/2019 |
| 28852N-30-7 | ELLINGTON FINANCIAL INC | | | 300,000.000 | 25.00 | 0.000 | 5,998,980 | 19.997 | 5,998,980 | 7,500,000 | 117,188 | 468,750 | 0 | 828,480 | 0 | 0 | 828,480 | 0 | 1.G PL | 12/08/2021 |
| 292450-ZZ-9 | ENABLE INJECTIONS SERIES B | R | | 713,710.000 | 0.00 | 15.128 | 10,797,005 | 15.128 | 10,797,005 | 6,109,014 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 12/22/2022 |
| 30216#-11-1 | EXPORT FINANCIAL SYSTEM INC | R | | 1,500,000.000 | 0.00 | 0.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6. * | 09/10/1999 |
| 313148-87-6 | FEDERAL AGRICULTURAL MORTGAGE CORP | | | 80,000.000 | 25.00 | 0.000 | 2,011,200 | 25.140 | 2,011,200 | 2,000,000 | 30,000 | 120,000 | 0 | (348,800) | 0 | 0 | (348,800) | 0 | 1.D FE | 06/17/2014 |
| 35250V-20-3 | FRANKLIN BSP CAPITAL CORPORATION | | | 12,500.000 | 25.00 | 0.000 | 12,500,000 | 1,000.000 | 12,500,000 | 12,500,000 | 0 | 1,226,931 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B PL | 03/27/2023 |
| 371877-ZA-2 | GENETESIS SERIES B | R | | 253,418.000 | 10.00 | 10.760 | 2,726,778 | 10.760 | 2,726,778 | 1,834,144 | 0 | 0 | 0 | 162,188 | 0 | 0 | 162,188 | 0 | 5.B GI | 12/22/2022 |
| 371877-ZD-6 | GENETESIS SERIES C | R | | 442,774.000 | 25.00 | 5.970 | 2,643,361 | 5.970 | 2,643,361 | 2,350,821 | 0 | 0 | 0 | 190,393 | 0 | 0 | 190,393 | 0 | 5.B GI | 06/14/2022 |
| 371877-ZZ-7 | GENETESIS A-2 | R | | 409,629.000 | 0.00 | 7.570 | 3,100,892 | 7.570 | 3,100,892 | 2,383,798 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 12/22/2022 |
| 37427*-10-7 | GET ME MEARS GROUP HOLDINGS, LLC | R | | 5.044 | 25.00 | 126,278.599 | 636,920 | 126,278.599 | 636,920 | 284,620 | 0 | 0 | 0 | (115,903) | 0 | 0 | (115,903) | 0 | 5.B GI | 09/02/2020 |
| 404280-BP-3 | HSBC HOLDINGS PLC | C | | 2,000,000.000 | 1,000.00 | 0.000 | 1,922,500 | 96.125 | 1,922,500 | 2,000,000 | 35,389 | 130,000 | 0 | 75,000 | 0 | 0 | 75,000 | 0 | 2.C FE | 03/19/2018 |
| 461848-20-8 | INVIRSA INC. | R | | 109,595.000 | 25.00 | 12.324 | 1,350,605 | 12.324 | 1,350,605 | 1,350,613 | 0 | 0 | 0 | (8) | 0 | 0 | (8) | 0 | 5.B GI | 04/26/2023 |

# 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | Date Acquired |
| 46199Z-ZA-7 | I-O UROLOGY CORP SERIES A-1 | R | | 2,893,518.000 | 25.00 | 0.691 | 2,000,000 | 0.691 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4.B Z | 12/15/2023 |
| 46625H-JQ-4 | JPMORGAN CHASE & CO | | | 7,000,000.000 | 1,000.00 | 0.000 | 6,993,000 | 99.900 | 6,993,000 | 7,097,500 | 196,875 | 472,500 | 0 | 46,479 | (18,479) | 0 | 28,000 | 0 | 2.B FE | 02/22/2018 |
| 48128B-AH-4 | JPMORGAN CHASE & CO | | | 3,000,000.000 | 1,000.00 | 0.000 | 2,823,750 | 94.125 | 2,823,750 | 3,000,000 | 0 | 120,000 | 0 | 266,250 | 0 | 0 | 266,250 | 0 | 2.B FE | 02/19/2020 |
| 499188-ZZ-6 | KNOPP BIOSCIENCES LLC C | R | | 4,952,491.000 | 0.00 | 2.480 | 12,282,178 | 2.480 | 12,282,178 | 3,787,276 | 0 | 0 | 0 | (9,954,507) | 0 | 0 | (9,954,507) | 0 | 5.B GI | 02/14/2019 |
| 50099A-ZZ-0 | KRIYA THERAPEUTICS SERIES C | R | | 691,065.000 | 25.00 | 7.240 | 5,003,311 | 7.240 | 5,003,311 | 4,999,994 | 0 | 0 | 0 | 3,317 | 0 | 0 | 3,317 | 0 | 5.B GI | 07/14/2023 |
| 523333-ZA-3 | LEGACY VENTURES LLC SERIES A PREFERRED S | R | | 20,425.860 | 25.00 | 108.400 | 2,214,163 | 108.400 | 2,214,163 | 2,214,185 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 12/29/2022 |
| 55261F-AN-4 | M&T BANK CORP | | | 3,000,000.000 | 1,000.00 | 0.000 | 2,182,500 | 72.750 | 2,182,500 | 3,000,000 | 0 | 105,000 | 0 | (150,000) | 0 | 0 | (150,000) | 0 | 2.C FE | 08/10/2021 |
| 59156R-BT-4 | METLIFE INC | | | 2,000,000.000 | 1,000.00 | 0.000 | 1,957,500 | 97.875 | 1,957,500 | 2,000,000 | 34,597 | 117,500 | 0 | 47,500 | 0 | 0 | 47,500 | 0 | 2.B FE | 03/20/2018 |
| 62888Z-AA-7 | NX PRENATAL INC SERIES A3 PREFERRED | R | | 227,087.000 | 25.00 | 6.605 | 1,500,000 | 6.605 | 1,500,000 | 780,137 | 0 | 0 | 0 | 719,863 | 0 | 0 | 719,863 | 0 | 5.B GI | 07/28/2023 |
| 64828T-70-6 | RITHM CAPITAL CORP | | | 200,000.000 | 25.00 | 0.000 | 4,392,000 | 21.960 | 4,392,000 | 5,000,000 | 0 | 350,000 | 0 | (123,800) | 0 | 0 | (123,800) | 0 | 2.C PL | 09/14/2021 |
| 665859-AQ-7 | NORTHERN TRUST CORP | | | 6,000,000.000 | 1,000.00 | 0.000 | 5,640,000 | 94.000 | 5,640,000 | 5,992,500 | 69,000 | 276,000 | 0 | 380,963 | 37 | 0 | 381,000 | 0 | 2.A FE | 02/22/2018 |
| 681440-ZZ-9 | OLYMPIA & YORK CREDIT CORP. | R | | 26.770 | 25.00 | 0.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 107 | 0 | 2,784 | (2,677) | 0 | 5.B GI | 02/28/2022 |
| 69111Z-ZA-4 | ORANGE GROVE BIO A | R | | 8,000.000 | 25.00 | 375.000 | 3,000,000 | 375.000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 08/10/2022 |
| 693475-AQ-8 | PNC FINANCIAL SERVICES GROUP INC | | | 3,011,000.000 | 1,000.00 | 0.000 | 2,807,758 | 93.250 | 2,807,758 | 3,014,764 | 25,092 | 150,550 | 0 | 188,619 | (432) | 0 | 188,188 | 0 | 2.B FE | 10/28/2016 |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | | 2,000,000.000 | 1,000.00 | 0.000 | 1,585,000 | 79.250 | 1,585,000 | 2,000,000 | 0 | 68,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 09/08/2021 |
| 693475-BD-6 | PNC FINANCIAL SERVICES GROUP INC | | | 13,000,000.000 | 1,000.00 | 0.000 | 12,285,000 | 94.500 | 12,285,000 | 13,000,000 | 0 | 780,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 04/21/2022 |
| 69425*-10-2 | PRG III LLC | R | | 1,406.000 | 25.00 | 405.004 | 569,436 | 405.004 | 569,436 | 9,084 | 0 | 0 | 0 | 144,908 | 0 | 0 | 144,908 | 0 | 5.B GI | 10/06/2020 |
| 743315-AU-7 | PROGRESSIVE CORP | | | 3,500,000.000 | 1,000.00 | 0.000 | 3,482,500 | 99.500 | 3,482,500 | 3,500,000 | 13,528 | 305,304 | 0 | 131,266 | (16) | 0 | 131,250 | 0 | 2.A FE | 03/09/2018 |
| 74666Z-ZZ-8 | PYPESTREAM INC SERIES G | R | | 433,646.000 | 25.00 | 12.683 | 5,500,019 | 12.683 | 5,500,019 | 5,500,000 | 0 | 0 | 0 | 13 | 0 | 0 | 13 | 0 | 5.B GI | 05/02/2022 |
| 808513-CB-9 | CHARLES SCHWAB CORP | | | 7,000,000.000 | 1,000.00 | 0.000 | 6,352,500 | 90.750 | 6,352,500 | 7,000,000 | 0 | 350,000 | 0 | (35,000) | 0 | 0 | (35,000) | 0 | 2.C FE | 03/02/2022 |
| 83666Z-ZZ-9 | SORTSPOKE (MOCSY INC) | R | | 311,828.000 | 0.00 | 6.414 | 2,000,002 | 6.414 | 2,000,002 | 2,000,000 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 5.B GI | 02/11/2022 |
| 857477-60-8 | STATE STREET CORP | | | 210,000.000 | 25.00 | 0.000 | 5,262,600 | 25.060 | 5,262,600 | 5,398,900 | 0 | 309,897 | 0 | 155,400 | 0 | 0 | 155,400 | 0 | 2.A FE | 02/22/2018 |
| 857477-85-5 | STATE STREET CORP | | | 200,000.000 | 25.00 | 0.000 | 4,788,460 | 23.942 | 4,788,460 | 5,000,000 | 0 | 267,710 | 0 | 5,420 | 0 | 0 | 5,420 | 0 | 2.A FE | 04/05/2016 |
| 857477-AQ-6 | STATE STREET CORP | | | 834,000.000 | 1,000.00 | 0.000 | 839,213 | 100.625 | 839,213 | 834,000 | 3,640 | 74,519 | 0 | 6,255 | 0 | 0 | 6,255 | 0 | 2.A FE | 05/14/2015 |
| 857477-BA-0 | STATE STREET CORP | | | 5,000,000.000 | 1,000.00 | 0.000 | 4,931,250 | 98.625 | 4,931,250 | 4,999,521 | 19,326 | 281,250 | 0 | 281,243 | 7 | 0 | 281,250 | 0 | 2.B FE | 09/20/2018 |
| 88429@-12-2 | THIRD POLE, INC. | R | | 59,700.000 | 0.00 | 29.730 | 1,774,881 | 29.730 | 1,774,881 | 1,472,340 | 0 | 0 | 0 | 1,131 | 0 | 1,131 | 0 | 0 | 5.B GI | 05/14/2020 |
| 88429Z-ZB-9 | THIRD POLE SERIES B-1 | R | | 76,010.000 | 25.00 | 32.890 | 2,499,969 | 32.890 | 2,499,969 | 2,499,969 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 01/18/2022 |
| 88429Z-ZC-7 | THIRD POLE SERIES B-1 A | R | | 121,618.000 | 25.00 | 32.890 | 4,000,016 | 32.890 | 4,000,016 | 508,597 | 0 | 0 | 0 | 3,491,419 | 0 | 0 | 3,491,419 | 0 | 5.B GI | 10/12/2023 |
| 88429Z-ZD-5 | THIRD POLE SERIES B-1 B | R | | 121,618.000 | 25.00 | 32.890 | 4,000,016 | 32.890 | 4,000,016 | 3,628,613 | 0 | 0 | 0 | 371,403 | 0 | 0 | 371,403 | 0 | 5.B GI | 10/13/2023 |
| 88429Z-ZZ-6 | THIRD POLE SERIES B TRANCHE 1 - MBS | R | | 38,308.000 | 25.00 | 32.890 | 1,259,950 | 32.890 | 1,259,950 | 1,263,968 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 01/21/2022 |
| 892536-ZZ-9 | TRADE FINANCE SYSTEMS INC | R | | 707,200.000 | 0.00 | 0.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6. * | 04/30/2008 |
| 89832Q-AF-6 | TRUIST FINANCIAL CORP | | | 7,500,000.000 | 1,000.00 | 0.000 | 6,778,125 | 90.375 | 6,778,125 | 7,500,000 | 0 | 382,500 | 0 | (112,500) | 0 | 0 | (112,500) | 0 | 2.B FE | 06/16/2020 |
| 902973-15-5 | US BANCORP | | | 110,000.000 | 25.00 | 0.000 | 2,269,300 | 20.630 | 2,269,300 | 2,585,600 | 43,962 | 154,309 | 0 | 244,200 | 0 | 0 | 244,200 | 0 | 2.B FE | 02/22/2018 |
| 902973-86-6 | US BANCORP | | | 5,241.000 | 1,000.00 | 0.000 | 4,399,930 | 839.521 | 4,399,930 | 3,931,965 | 89,409 | 316,402 | 0 | 138,997 | 0 | 0 | 138,997 | 0 | 2.B FE | 02/22/2018 |
| 902973-BC-9 | US BANCORP | | | 8,000,000.000 | 1,000.00 | 0.000 | 6,270,000 | 78.375 | 6,270,000 | 8,000,000 | 0 | 296,000 | 0 | (270,000) | 0 | 0 | (270,000) | 0 | 2.B FE | 10/19/2021 |
| 92910*-12-2 | VOYAGER SPACE HOLDINGS, INC. | R | | 400,000.000 | 1,000.00 | 39.050 | 15,620,000 | 39.050 | 15,620,000 | 4,000,000 | 1,294,845 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 08/15/2021 |
| 92916Z-ZA-3 | VOYAGER SPACE HOLDINGS INC | R | | 25,608.000 | 25.00 | 39.050 | 999,992 | 39.050 | 999,992 | 999,992 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.B GI | 11/05/2021 |
| 949746-46-5 | WELLS FARGO & CO | | | 400,000.000 | 25.00 | 0.000 | 10,056,000 | 25.140 | 10,056,000 | 10,000,000 | 0 | 662,496 | 0 | 128,000 | 0 | 0 | 128,000 | 0 | 2.B FE | 12/11/2013 |
| 949746-TD-3 | WELLS FARGO & CO | | | 3,000,000.000 | 1,000.00 | 0.000 | 2,760,000 | 92.000 | 2,760,000 | 3,000,000 | 0 | 117,000 | 0 | 138,750 | 0 | 0 | 138,750 | 0 | 2.B FE | 01/19/2021 |
| 950810-70-5 | WESBANCO INC | | | 80,000.000 | 25.00 | 0.000 | 1,913,816 | 23.923 | 1,913,816 | 2,000,000 | 0 | 135,000 | 0 | (98,184) | 0 | 0 | (98,184) | 0 | 2.C FE | 08/04/2020 |
| 98973A-10-4 | ZIONS BANCORPORATION NA | | | 45,708.000 | 25.00 | 20.000 | 914,165 | 20.000 | 914,165 | 501,920 | 0 | 66,453 | 0 | 99,739 | 0 | 0 | 99,739 | 0 | 3.A FE | 12/04/2006 |
| G16252-26-7 | BROOKFIELD INFRASTRUCTURE PARTNERS LP | C | | 80,000.000 | 25.00 | 0.000 | 1,323,200 | 16.540 | 1,323,200 | 2,000,000 | 0 | 102,500 | 0 | 39,208 | 0 | 0 | 39,208 | 0 | 2.C FE | 09/14/2020 |
| 4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 293,299,888 | XXX | 293,299,888 | 265,213,700 | 2,446,947 | 10,769,684 | 0 | 3,031,777 | (17,798) | 2,122,763 | 891,216 | 0 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Date Acquired |
| 4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 293,299,888 | XXX | 293,299,888 | 265,213,700 | 2,446,947 | 10,769,684 | 0 | 3,031,777 | (17,798) | 2,122,763 | 891,216 | 0 | XXX | XXX |
| 4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates | | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4509999999 - Total Preferred Stocks | | | | | | | 293,299,888 | XXX | 293,299,888 | 265,213,700 | 2,446,947 | 10,769,684 | 0 | 3,031,777 | (17,798) | 2,122,763 | 891,216 | 0 | XXX | XXX |

1.

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

| Line Number | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ .....0 | 1B ..$ .....0 | 1C ..$ .....0 | 1D ..$ .....2,011,200 | 1E ..$ .....0 | 1F ..$ .....1,560,000 | 1G ..$ .....10,558,980 | | |
| 1B | 2A ...$ .....29,729,835 | 2B ..$ ..... 95,274,481 | 2C ..$ .....35,666,151 | | | | | | |
| 1C | 3A ...$ .....3,614,165 | 3B ..$ .....0 | 3C ..$ .....2,901,600 | | | | | | |
| 1D | 4A ...$ .....0 | 4B ..$ .....3,999,995 | 4C ..$ .....0 | | | | | | |
| 1E | 5A ...$ .....0 | 5B ..$ ..... 107,983,482 | 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 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | |
| 00166B-10-5 | ALX ONCOLOGY HOLDINGS ORD | | | 5,613.000 | 83,578 | 14.890 | 83,578 | 25,371 | 0 | 0 | 0 | 40,357 | 20,038 | 20,319 | 0 | 02/26/2020 | |
| 00217D-10-0 | AST SPACEMOBILE CL A ORD | | | 272,727.000 | 1,644,544 | 6.030 | 1,644,544 | 1,499,999 | 0 | 0 | 0 | 330,000 | 0 | 330,000 | 0 | 11/30/2022 | |
| 013091-10-3 | ALBERTSONS COMPANIES CL A ORD | | | 786,786.000 | 18,096,078 | 23.000 | 18,096,078 | 15,523,288 | 0 | 283,243 | 0 | 2,572,790 | 0 | 2,572,790 | 0 | 03/15/2023 | |
| 01877R-10-8 | ALLIANCE RESOURCE PARTNERS UNT | | | 25,000.000 | 529,500 | 21.180 | 529,500 | 466,619 | 0 | 30,100 | 0 | 62,881 | 0 | 62,881 | 0 | 12/01/2023 | |
| 02157M-10-8 | ALTENERGY ACQUISITION CL A ORD | | | 500,000.000 | 5,445,000 | 10.890 | 5,445,000 | 5,190,000 | 0 | 0 | 0 | 255,000 | 0 | 255,000 | 0 | 04/27/2023 | |
| 02215L-20-9 | KINETIK HOLDINGS CL A ORD | | | 13,000.000 | 434,200 | 33.400 | 434,200 | 457,889 | 0 | 30,000 | 0 | 5,838 | 0 | 5,838 | 0 | 12/07/2023 | |
| 02553E-10-6 | AMERICAN EAGLE OUTFITTERS ORD | | | 270,000.000 | 5,713,200 | 21.160 | 5,713,200 | 4,060,887 | 0 | 81,000 | 0 | 1,944,000 | 0 | 1,944,000 | 0 | 05/06/2022 | |
| 030506-10-9 | AMERICAN WOODMARK ORD | | | 57,354.000 | 5,325,319 | 92.850 | 5,325,319 | 2,802,316 | 0 | 0 | 0 | 2,523,002 | 0 | 2,523,002 | 0 | 12/20/2018 | |
| 03676B-10-2 | ANTERO MIDSTREAM ORD | | | 21,000.000 | 263,130 | 12.530 | 263,130 | 62,434 | 0 | 18,900 | 0 | 36,540 | 0 | 36,540 | 0 | 09/13/2022 | |
| 03762U-10-5 | APOLLO COMM REAL EST FIN REIT ORD | | | 84,600.000 | 993,204 | 11.740 | 993,204 | 829,926 | 29,610 | 118,440 | 0 | 82,908 | 0 | 82,908 | 0 | 09/01/2016 | |
| 03938L-20-3 | ARCELORMITTAL ADR | | C | 133,333.000 | 3,785,324 | 28.390 | 3,785,324 | 1,569,524 | 0 | 58,667 | 0 | 289,333 | 0 | 289,333 | 0 | 05/31/2013 | |
| 05105P-10-7 | AUGMEDIX ORD | | | 500,000.000 | 2,925,000 | .5.850 | 2,925,000 | 900,000 | 0 | 0 | 0 | 2,145,000 | 0 | 2,145,000 | 0 | 09/28/2020 | |
| 05591L-10-7 | BM TECHNOLOGIES ORD | | | 51,262.000 | 105,087 | .2.050 | 105,087 | 102,524 | 0 | 0 | 0 | 37,421 | 199,409 | (161,988) | 0 | 01/05/2021 | |
| 09062W-20-4 | BIOLIFE SOLUTIONS ORD | | | 30,918.000 | 502,418 | 16.250 | 502,418 | 440,497 | 0 | 0 | 0 | (53,607) | 0 | (53,607) | 0 | 10/31/2023 | |
| 09610B-10-8 | ONCONETIX ORD | | | 1,440,927.000 | 285,304 | 0.198 | 285,304 | 285,304 | 0 | 0 | 0 | 237,081 | 1,447,602 | (1,210,521) | 0 | 06/14/2023 | |
| 09628D-10-4 | BLUESTEM GROUP ORD | | | 1,430.000 | 57 | 0.040 | 57 | 72 | 0 | 0 | 0 | (14) | 143 | (157) | 0 | 12/31/2014 | |
| 10922N-10-3 | BRIGHTHOUSE FINANCIAL ORD | | | 10,363.000 | 548,410 | 52.920 | 548,410 | 376,815 | 0 | 0 | 0 | 17,099 | 0 | 17,099 | 0 | 08/07/2017 | |
| 110122-10-8 | BRISTOL MYERS SQUIBB ORD | | | 30,000.000 | 1,539,300 | 51.310 | 1,539,300 | 1,692,300 | 0 | 68,400 | 0 | (619,200) | 0 | (619,200) | 0 | 12/27/2018 | |
| 112502-10-9 | BROOKE CORPORATION | | | 500.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10/27/2004 | |
| 14057J-10-1 | CAPITOL FEDERAL FINANCIAL ORD | | | 36,000.000 | 232,200 | .6.450 | 232,200 | 171,720 | 0 | 12,240 | 0 | 109,080 | 188,280 | (79,200) | 0 | 12/16/2010 | |
| 172967-42-4 | CITIGROUP ORD | | | 308,000.000 | 15,843,520 | 51.440 | 15,843,520 | 10,274,440 | 0 | 640,640 | 0 | 1,912,680 | 0 | 1,912,680 | 0 | 01/15/2015 | |
| 18885T-30-6 | CLIPPER REALTY ORD | | | 372,044.000 | 2,009,038 | .5.400 | 2,009,038 | 1,927,188 | 0 | 141,377 | 0 | 878,024 | 1,250,068 | (372,044) | 0 | 07/27/2015 | |
| 19243B-10-2 | COGNITION THERAPEUTICS ORD | | | 205,000.000 | 379,250 | 1.850 | 379,250 | 295,200 | 0 | 0 | 0 | 217,300 | 268,550 | (51,250) | 0 | 10/08/2021 | |
| 20030N-10-1 | COMCAST CL A ORD | | | 207,000.000 | 9,076,950 | 43.850 | 9,076,950 | 1,761,076 | 0 | 235,980 | 0 | 1,838,160 | 0 | 1,838,160 | 0 | 08/30/2010 | |
| 22662X-10-0 | CRIMSON WINE GROUP ORD | | | 789.000 | 4,652 | .5.896 | 4,652 | 4,884 | 0 | 0 | 0 | 226 | 0 | 226 | 0 | 02/22/2018 | |
| 22758A-10-5 | CROSSAMERICA PARTNERS UNT | | | 13,500.000 | 307,800 | 22.800 | 307,800 | 241,019 | 0 | 24,413 | 0 | 35,644 | 0 | 35,644 | 0 | 12/01/2023 | |
| 23130Q-10-7 | CURIOSITYSTREAM CL A ORD | R | | 27,932.000 | 15,086 | .0.540 | 15,086 | 15,086 | 0 | 0 | 0 | 15,363 | 32,119 | (16,756) | 0 | 10/18/2021 | |
| 25401T-60-3 | DIGITALBRIDGE GROUP CL A ORD | | | 59,628.000 | 1,045,875 | 17.540 | 1,045,875 | 417,396 | 596 | 2,385 | 0 | 393,545 | 0 | 393,545 | 0 | 02/09/2018 | |
| 255402-40-6 | ENIVID INC. | | | 24,892.000 | 0 | 0.000 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12/26/2001 | |
| 28852N-10-9 | ELLINGTON FINANCIAL ORD | | | 69,166.000 | 879,100 | 12.710 | 879,100 | 394,938 | 6,225 | 128,649 | 0 | 23,516 | 0 | 23,516 | 0 | 02/05/2018 | |
| 29273V-10-0 | ENERGY TRANSFER UNT | | | 373,520.000 | 5,154,576 | 13.800 | 5,154,576 | 2,211,316 | 0 | 413,465 | 0 | 650,777 | 0 | 650,777 | 0 | 12/11/2023 | |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS UNT | | | 255,000.000 | 6,719,250 | 26.350 | 6,719,250 | 5,642,569 | 0 | 497,015 | 0 | 550,793 | 0 | 550,793 | 0 | 09/27/2023 | |
| 29415C-10-1 | EOS ENERGY ENTERPRISES CL A ORD | | | 1,979,620.003 | 2,157,786 | 1.090 | 2,157,786 | 2,319,910 | 0 | 0 | 0 | (357,467) | 0 | (357,467) | 0 | 12/15/2023 | |
| 354613-10-1 | FRANKLIN RESOURCES ORD | | | 63,550.000 | 1,893,155 | 29.790 | 1,893,155 | 1,293,243 | 0 | 76,260 | 0 | 216,706 | 0 | 216,706 | 0 | 09/29/2015 | |
| 359678-10-9 | FULL HOUSE RESORTS ORD | | | 35,331.000 | 189,727 | .5.370 | 189,727 | 40,631 | 0 | 0 | 0 | (75,962) | 0 | (75,962) | 0 | 05/30/2008 | |
| 37045V-10-0 | GENERAL MOTORS ORD | | | 135,920.000 | 4,882,246 | 35.920 | 4,882,246 | 3,904,285 | 0 | 48,931 | 0 | 309,898 | 0 | 309,898 | 0 | 08/24/2015 | |
| 371927-10-4 | GENESIS ENERGY CL A UNT | | | 8,000.000 | 92,640 | 11.580 | 92,640 | 85,553 | 0 | 2,700 | 0 | 7,087 | 0 | 7,087 | 0 | 09/22/2023 | |
| 37946R-10-9 | GLOBAL PARTNERS UNT | | | 17,500.000 | 740,425 | 42.310 | 740,425 | 547,711 | 0 | 17,045 | 0 | 192,714 | 0 | 192,714 | 0 | 11/27/2023 | |
| 38741L-10-7 | GRANITE POINT MORTGAGE TRUST ORD | | | 39,231.000 | 233,032 | .5.940 | 233,032 | 198,901 | 7,846 | 31,385 | 0 | 22,754 | 0 | 22,754 | 0 | 02/22/2018 | |
| 389375-10-6 | GRAY TELEVISION ORD | | | 510,202.000 | 4,571,410 | 8.960 | 4,571,410 | 4,448,961 | 0 | 163,265 | 0 | 2,114,326 | 3,252,077 | (1,137,750) | 0 | 03/06/2020 | |
| 428103-10-5 | HESS MIDSTREAM CL A ORD | | | 21,000.000 | 664,230 | 31.630 | 664,230 | 456,253 | 0 | 48,084 | 0 | 35,994 | 0 | 35,994 | 0 | 09/27/2023 | |
| 45174J-50-9 | IHEARTMEDIA CL A ORD | | | 162,091.000 | 432,783 | 2.670 | 432,783 | 590,011 | 0 | 0 | 0 | (157,228) | 403,607 | (560,835) | 0 | 06/13/2022 | |
| 48115J-10-9 | JOURNEY MEDICAL ORD | | | 180,000.000 | 1,036,800 | 5.760 | 1,036,800 | 442,800 | 0 | 0 | 0 | 691,200 | 0 | 691,200 | 0 | 11/12/2021 | |
| 487836-10-8 | KELLANOVA ORD | | | 38,850.000 | 2,172,104 | 55.910 | 2,172,104 | 1,798,461 | 0 | 21,756 | 0 | 373,642 | 0 | 373,642 | 0 | 11/04/2010 | |
| 492327-10-1 | KEROS THERAPEUTICS ORD | | | 10,105.000 | 401,775 | 39.760 | 401,775 | 399,754 | 0 | 0 | 0 | (83,467) | 0 | (83,467) | 0 | 04/08/2020 | |
| 500754-10-6 | KRAFT HEINZ ORD | | | 110,000.000 | 4,067,800 | 36.980 | 4,067,800 | 2,721,400 | 0 | 176,000 | 0 | (410,300) | 0 | (410,300) | 0 | 12/31/2018 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | |
| 50181P-10-0 | LCNB ORD | | | 91,920.000 | 1,449,578 | 15.770 | 1,449,578 | 1,607,290 | 0 | 78,132 | 0 | (204,982) | 0 | (204,982) | 0 | 09/25/2014 | |
| 53216B-10-4 | LIFEMD ORD | | | 340,000.000 | 2,818,600 | 8.290 | 2,818,600 | 693,600 | 0 | 0 | 0 | 2,159,000 | 0 | 2,159,000 | 0 | 09/29/2021 | |
| 55336V-10-0 | MPLX COM UNT | | C | 25,000.000 | 918,000 | 36.720 | 918,000 | 401,099 | 0 | 73,875 | 0 | 90,440 | 0 | 90,440 | 0 | 12/11/2023 | |
| 60871R-20-9 | MOLSON COORS BEVERAGE COMPA CL B ORD | | | 25,000.000 | 1,530,250 | 61.210 | 1,530,250 | 859,000 | 0 | 41,000 | 0 | 242,250 | 0 | 242,250 | 0 | 06/05/2018 | |
| 65336K-10-3 | NEXSTAR MEDIA GROUP ORD | | | 214,882.000 | 33,682,754 | 156.750 | 33,682,754 | 15,976,657 | 0 | 1,160,363 | 0 | (3,928,043) | 0 | (3,928,043) | 0 | 03/12/2020 | |
| 65345N-10-6 | NEXTNAV ORD | | | 500,000.000 | 2,225,000 | 4.450 | 2,225,000 | 1,135,000 | 0 | 0 | 0 | 760,000 | 0 | 760,000 | 0 | 10/29/2021 | |
| 67058H-10-2 | NUSTAR ENERGY UNT | | | 10,000.000 | 186,800 | 18.680 | 186,800 | 156,181 | 0 | 16,000 | 0 | 26,800 | 0 | 26,800 | 0 | 09/21/2022 | |
| 67080M-10-3 | NURIX THERAPEUTICS ORD | | | 7,442.000 | 76,801 | 10.320 | 76,801 | 58,494 | 0 | 0 | 0 | 40,857 | 45,768 | (4,912) | 0 | 03/17/2021 | |
| 68062P-10-6 | OLEMA PHARMACEUTICALS ORD | | | 3,181.000 | 44,629 | 14.030 | 44,629 | 7,793 | 0 | 0 | 0 | 36,836 | 0 | 36,836 | 0 | 03/17/2021 | |
| 682143-10-2 | OMEROS ORD | | | 64,113.000 | 209,650 | 3.270 | 209,650 | 176,311 | 0 | 0 | 0 | 64,754 | 0 | 64,754 | 0 | 10/02/2009 | |
| 682680-10-3 | ONEOK ORD | | | 25,172.000 | 1,767,578 | 70.220 | 1,767,578 | 1,173,542 | 0 | 65,104 | 0 | 104,528 | 0 | 104,528 | 0 | 02/28/2023 | |
| 684023-50-0 | ORAGENICS ORD | | | 225.000 | 1,266 | 5.626 | 1,266 | 740 | 0 | 0 | 0 | 526 | 683 | (157) | 0 | 10/03/2022 | |
| 695042-20-0 | PACIFIC VENTURES GROUP ORD | | | 3.000 | 0 | 0.000 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12/02/1996 | |
| 71742W-10-3 | PHENIXFIN ORD | | | 54,003.000 | 2,281,481 | 42.247 | 2,281,481 | 627,731 | 0 | 0 | 0 | 604,688 | 0 | 604,688 | 0 | 11/13/2017 | |
| 718546-10-4 | PHILLIPS 66 ORD | | | 6,250.000 | 832,125 | 133.140 | 832,125 | 525,125 | 0 | 26,250 | 0 | 181,625 | 0 | 181,625 | 0 | 03/09/2022 | |
| 726503-10-5 | PLAINS ALL AMERICAN PIPELINE UNT | | | 412,500.000 | 6,249,375 | 15.150 | 6,249,375 | 2,178,000 | 0 | 441,375 | 0 | 1,398,375 | 0 | 1,398,375 | 0 | 03/06/2020 | |
| 73754Y-10-0 | POTBELLY ORD | | | 30,000.000 | 312,600 | 10.420 | 312,600 | 68,400 | 0 | 0 | 0 | 145,500 | 0 | 145,500 | 0 | 06/27/2014 | |
| 74017N-10-5 | PRECIGEN ORD | | | 66,114.000 | 88,593 | 1.340 | 88,593 | 70,081 | 0 | 0 | 0 | 51,569 | 63,469 | (11,901) | 0 | 10/03/2022 | |
| 75574U-10-1 | READY CAPITAL ORD | | | 248,085.000 | 2,542,871 | 10.250 | 2,542,871 | 2,504,470 | 74,426 | 387,013 | 0 | 576,170 | 796,965 | (220,796) | 0 | 03/22/2021 | |
| 75943R-10-2 | RELAY THERAPEUTICS ORD | | | 7,484.000 | 82,399 | 11.010 | 82,399 | 62,940 | 0 | 0 | 0 | 33,004 | 62,417 | (29,412) | 0 | 12/19/2018 | |
| 76155G-20-6 | REVOLUTION LIGHTING TECHNOLOGIES ORD | | | 902,535.000 | 99,279 | 0.110 | 99,279 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/03/2016 | |
| 771049-10-3 | ROBLOX CL A ORD | | | 704.000 | 32,187 | 45.720 | 32,187 | 23,133 | 0 | 0 | 0 | 12,151 | 0 | 12,151 | 0 | 03/17/2021 | |
| 81617J-30-1 | SELECT WATER SOLUTIONS CL A ORD | | | 275,899.000 | 2,094,073 | 7.590 | 2,094,073 | 1,059,452 | 0 | 57,939 | 0 | (455,233) | 0 | (455,233) | 0 | 12/27/2018 | |
| 829242-10-6 | SINCLAIR BROADCAST GROUP CL A ORD | | | 658,420.000 | 8,579,213 | 13.030 | 8,579,213 | 7,344,273 | 0 | 310,685 | 0 | 1,234,940 | 5,339,269 | (4,104,329) | 0 | 09/07/2023 | |
| 86765K-10-9 | SUNOCO UNT | | | 15,500.000 | 928,915 | 59.930 | 928,915 | 479,525 | 0 | 51,948 | 0 | 260,865 | 0 | 260,865 | 0 | 08/04/2022 | |
| 87484T-10-8 | TALOS ENERGY ORD | | | 1,487,637.001 | 21,169,075 | 14.230 | 21,169,075 | 28,265,103 | 0 | 0 | 0 | (7,096,028) | 0 | (7,096,028) | 0 | 02/13/2023 | |
| 87901J-10-5 | TEGNA ORD | | | 70,000.000 | 1,071,000 | 15.300 | 1,071,000 | 1,024,867 | 7,963 | 27,913 | 0 | (412,300) | 0 | (412,300) | 0 | 10/03/2019 | |
| 90187B-80-4 | TWO HARBORS INVESTMENT ORD | | | 0.500 | 7 | 13.930 | 7 | 7 | 0 | 1 | 0 | 0 | 1 | (1) | 0 | 02/06/2018 | |
| 90290N-10-9 | USA COMPRESSION PARTNERS COM UNT | | | 24,000.000 | 547,920 | 22.830 | 547,920 | 243,133 | 0 | 45,413 | 0 | 72,617 | 0 | 72,617 | 0 | 09/27/2023 | |
| 92556V-10-6 | VIATRIS ORD | | | 50,000.000 | 541,500 | 10.830 | 541,500 | 544,000 | 0 | 24,000 | 0 | (15,000) | 0 | (15,000) | 0 | 11/16/2020 | |
| 92942W-10-7 | WK KELLOGG ORD | | | 9,712.000 | 127,616 | 13.140 | 127,616 | 116,174 | 0 | 1,554 | 0 | 11,441 | 0 | 11,441 | 0 | 11/04/2010 | |
| 934423-10-4 | WARNER BROS. DISCOVERY SRS A ORD | | | 631,665.000 | 7,188,348 | 11.380 | 7,188,348 | 5,988,184 | 0 | 0 | 0 | 1,200,164 | 0 | 1,200,164 | 0 | 09/23/2022 | |
| 958669-10-3 | WESTERN MIDSTREAM PARTNERS COM UNT | | | 25,000.000 | 731,500 | 29.260 | 731,500 | 225,582 | 0 | 53,839 | 0 | 59,762 | 0 | 59,762 | 0 | 12/05/2023 | |
| 98423J-10-1 | XPERI ORD | | | 81,070.800 | 893,400 | 11.020 | 893,400 | 698,020 | 0 | 0 | 0 | 195,381 | 0 | 195,381 | 0 | 06/02/2020 | |
| G491BT-10-8 | INVESCO ORD | | | 245,000.000 | 4,370,800 | 17.840 | 4,370,800 | 3,539,977 | 0 | 192,938 | 0 | (36,750) | 0 | (36,750) | 0 | 03/06/2020 | |
| G79441-10-4 | SEACO ORD | | C | 1,043,750.000 | 1 | 0.001 | 1 | 0 | 0 | 0 | 0 | (103) | 0 | (103) | 0 | 02/12/2009 | |
| G9001E-12-8 | LIBERTY LATIN AMERICA CL C ORD | | C | 125,000.000 | 917,500 | 7.340 | 917,500 | 1,180,000 | 0 | 0 | 0 | (32,500) | 0 | (32,500) | 0 | 01/02/2018 | |
| 5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 220,014,543 | XXX | 220,014,543 | 157,904,357 | 126,665 | 6,425,677 | 0 | 16,794,734 | 13,370,464 | 3,424,270 | 0 | XXX | XXX |
| 002200-ZZ-9 | Asclepius Holdings Common | R | | 25.430 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/28/2022 | |
| 049333-ZZ-3 | ATLAS HOLDINGS LLC | R | | 2,387,368.000 | 239 | 0.001 | 239 | 239 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/10/2019 | |
| 05222Z-ZA-4 | ALTENERGY ACQUISITION SPONSOR,LLC CLASS | R | | 600,000.000 | 600,000 | 1.000 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10/29/2021 | |
| 05222Z-ZB-2 | ALTENERGY ACQUISITION SPONSOR, LLC CLASS | R | | 600,000.000 | 2,400,000 | 4.000 | 2,400,000 | 2,400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10/29/2021 | |
| 081543-ZB-9 | BENCHMARK ACQUISITION CO | R | | 280.000 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/13/2007 | |
| 133999-ZA-3 | CGL HOLDINGS V CLASS A | R | | 2,364.088 | 9,506,563 | 4,021.240 | 9,506,563 | 1,928,308 | 0 | 0 | 0 | 2,733,694 | 0 | 2,733,694 | 0 | 09/27/2023 | |
| 133999-ZB-1 | CGL HOLDINGS VI CLASS B | R | | 421.000 | 1,351,111 | 3,209.290 | 1,351,111 | 387,532 | 0 | 0 | 0 | 37,139 | 0 | 37,139 | 0 | 06/09/2023 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 133999-ZZ-8 | CGL HOLDINGS II CORPORATION | R | | 3,450.000 | 16,261,104 | 4,713.364 | 16,261,104 | 2,978,104 | 0 | 0 | 0 | 5,519,211 | 0 | 5,519,211 | 0 | 09/18/2023 | |
| 13499Z-ZA-4 | CRANEMERE UK HOLDINGS IV LIMITED (VOTIN | R | C | 3,425,029.000 | 7,058,985 | 2.061 | 7,058,985 | 4,205,593 | 0 | 0 | 0 | (3,367,146) | 0 | (3,367,146) | 0 | 12/29/2020 | |
| 13499Z-ZB-2 | CRANEMERE UK HOLDINGS IV LIMITED (NON-V | R | C | 3,425,029.000 | 7,058,985 | 2.061 | 7,058,985 | 4,205,593 | 0 | 0 | 0 | (3,367,146) | 0 | (3,367,146) | 0 | 12/29/2020 | |
| 156440-ZZ-5 | Centric Brands | R | | 5,937.000 | 459 | 0.077 | 459 | 0 | 0 | 0 | 0 | 236 | 60,980 | (60,743) | 0 | 06/21/2021 | |
| 23359*-10-9 | DTV AMERICA CORPORATION | R | | 888,889.000 | 382,222 | 0.430 | 382,222 | 382,222 | 0 | 0 | 0 | (666,667) | 506,667 | (1,173,333) | 0 | 06/30/2015 | |
| 29415C-ZA-2 | EOS ENERGY ENTERPRISES, INC. | R | | 1,379,310.000 | 317,241 | 0.230 | 317,241 | 372,414 | 0 | 0 | 0 | (55,172) | 0 | (55,172) | 0 | 12/15/2023 | |
| 339CVR-01-1 | FLEXION THERAPEUTICS CVR | R | | 158,850.000 | 22,239 | 0.140 | 22,239 | 6,354 | 0 | 0 | 0 | 17,474 | 92,133 | (74,660) | 0 | 11/18/2021 | |
| 404129-ZC-5 | HC2 BROADCASTING HOLDINGS INC | R | | 8,163.000 | 137,955 | 16.900 | 137,955 | 138,608 | 0 | 0 | 0 | 922,827 | 1,085,842 | (163,015) | 0 | 08/07/2018 | |
| 404129-ZQ-4 | HC2 BROADCASTING $.01 10/24/2026 | R | | 20,000.000 | 337,800 | 16.890 | 337,800 | 339,400 | 0 | 0 | 0 | (1,600) | 397,800 | (399,400) | 0 | 11/30/2022 | |
| 404129-ZR-2 | HC2 BROADCASTING $.01 8/31/2026 | R | | 8,330.000 | 140,694 | 16.890 | 140,694 | 141,360 | 0 | 0 | 0 | (666) | 165,684 | (166,350) | 0 | 11/30/2022 | |
| 404129-ZS-0 | HC2 BROADCASTING $.01 8/31/2026 | R | | 30,000.000 | 506,700 | 16.890 | 506,700 | 509,100 | 0 | 0 | 0 | (2,400) | 596,700 | (599,100) | 0 | 11/30/2022 | |
| 462651-ZZ-6 | IRACORE INTERNATIONAL, INC. | R | | 1,176.000 | 238,728 | 203.000 | 238,728 | 237,552 | 0 | 0 | 0 | 5,880 | 0 | 5,880 | 0 | 04/11/2017 | |
| 477700-ZA-9 | JOBSON MEDICAL LLC | R | | 88,899.940 | 0 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/20/2012 | |
| 606336-ZZ-1 | MOD Pizza | R | | 10,720.000 | 1,987,745 | 185.424 | 1,987,745 | 1,500,050 | 0 | 0 | 0 | (351,069) | 0 | (351,069) | 0 | 05/01/2019 | |
| 62888Z-AB-5 | NX PRENATAL INC WARRANTS EXP 07/28/2028 | R | | 227,086.000 | 683,529 | 3.010 | 683,529 | 719,863 | 0 | 0 | 0 | (36,334) | 0 | (36,334) | 0 | 07/28/2023 | |
| 63733Z-ZZ-0 | NATIONAL REALTY | R | | 6,000.000 | 4,772,340 | 795.390 | 4,772,340 | 4,722,360 | 0 | 314,815 | 0 | 723,540 | 1,277,640 | (554,100) | 0 | 12/09/2020 | |
| 74666Z-ZA-3 | PYPESTREAM INC 12.68 11/18/2032 | R | | 66,686.000 | 578,168 | 8.670 | 578,168 | 578,168 | 0 | 0 | 0 | 7,229 | 101,923 | (94,694) | 0 | 11/23/2022 | |
| 74666Z-ZC-9 | PYPESTREAM INC 12.68 8/29/2033 | R | | 33,343.000 | 298,086 | 8.940 | 298,086 | 1 | 0 | 0 | 0 | 298,085 | 39,640 | 258,445 | 0 | 08/29/2023 | |
| 88429Z-ZE-3 | THIRD POLE $32.89 03/31/2031 | R | | 40,130.000 | 742,806 | 18.510 | 742,806 | 742,806 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10/13/2023 | |
| 918390-ZZ-1 | V-TEK CAPITAL INC. | R | | 2,822.000 | 496,082 | 175.791 | 496,082 | 266,288 | 0 | 54,270 | 0 | (98,549) | 0 | (98,549) | 0 | 11/06/2020 | |
| 92599Z-ZZ-2 | VELOCITY VEHICLE GROUP | R | | 520,574.000 | 3,824,085 | 7.346 | 3,824,085 | 520,574 | 0 | 0 | 0 | 3,123,080 | 0 | 3,123,080 | 0 | 06/01/2021 | |
| 5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 59,703,865 | XXX | 59,703,865 | 27,882,488 | 0 | 369,084 | 0 | 5,441,647 | 4,325,009 | 1,116,638 | 0 | XXX | XXX |
| 5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 279,718,408 | XXX | 279,718,408 | 185,786,845 | 126,665 | 6,794,761 | 0 | 22,236,381 | 17,695,473 | 4,540,907 | 0 | XXX | XXX |
| 5409999999. Total - Common Stocks - Mutual Funds | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5609999999. Total - Common Stocks - Unit Investment Trusts | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 89147L-88-6 | TORTOISE ENERGY INFR CORP NAV CF | | | 99,807.000 | 2,871,447 | 28.770 | 2,871,447 | 1,022,024 | 0 | 283,452 | 0 | (504,370) | 0 | (504,370) | 0 | 12/27/2018 | |
| 5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO | | | | | 2,871,447 | XXX | 2,871,447 | 1,022,024 | 0 | 283,452 | 0 | (504,370) | 0 | (504,370) | 0 | XXX | XXX |
| 5809999999. Total - Common Stocks - Closed-End Funds | | | | | 2,871,447 | XXX | 2,871,447 | 1,022,024 | 0 | 283,452 | 0 | (504,370) | 0 | (504,370) | 0 | XXX | XXX |
| P2826#-10-7 | EL AGUILA COMPANIA DE SEGUROS CL I | | D | 3,017,451.000 | 19,220,893 | 8.261 | 19,220,893 | 20,227,123 | 0 | 0 | 0 | 483,461 | 0 | 483,461 | 0 | 03/25/2010 | |
| 02553@-10-5 | AMERICAN EMPIRE INSURANCE COMPANY | | | 1,000.000 | 21,486,512 | 21,486.512 | 21,486,512 | 21,349,677 | 0 | 0 | 0 | 707,011 | 0 | 707,011 | 0 | 12/21/2018 | |
| 02961#-10-9 | AMERICAN SIGNATURE UNDERWRITERS, INC | | | 1,000.000 | 1,000 | 1.000 | 1,000 | 1,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 07/03/2001 | |
| 11483*-10-3 | BROTHERS PROPERTY CORPORATION | | | 80.000 | 106,391 | 1,329.885 | 106,391 | 800,000 | 0 | 0 | 0 | (1,088) | 0 | (1,088) | 0 | 10/01/1987 | |
| 22729*-10-4 | CROP MANAGERS INSURANCE AGENCY INC | | | 1,000.000 | 995 | 0.995 | 995 | 510,267 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12/28/1989 | |
| 24817@-10-1 | DEMPSEY AND SIDERS AGENCY, INC. | | | 343.000 | 465,869 | 1,358.220 | 465,869 | 2,101,979 | 0 | 0 | 0 | 59,813 | 0 | 59,813 | 0 | 01/13/1976 | |
| 27951#-10-8 | EDEN PARK INSURANCE BROKERS, INC. | | | 1,000.000 | 918,322 | 918.322 | 918,322 | 1,351,417 | 0 | 0 | 0 | (21,421) | 0 | (21,421) | 0 | 12/31/2006 | |
| 36145#-10-6 | GAI WARRANTY COMPANY | | | 850.000 | 2,567,123 | 3,020.144 | 2,567,123 | 80,401,850 | 0 | 0 | 0 | 40,057 | 0 | 40,057 | 0 | 03/12/2001 | |
| 37939@-10-6 | GLOBAL PREMIER FINANCE COMPANY | | | 1,000.000 | 32,711 | 32.711 | 32,711 | 1,000 | 0 | 1,200,000 | 0 | (50,871) | 0 | (50,871) | 0 | 09/18/1998 | |
| 38982@-10-0 | GREAT AMERICAN ALLIANCE INSURANCE CO | | | 900.000 | 30,901,804 | 34,335.338 | 30,901,804 | 28,816,485 | 0 | 0 | 0 | 927,292 | 0 | 927,292 | 0 | 03/16/1999 | |
| 38983@-10-9 | GREAT AMERICAN ASSURANCE COMPANY | | | 15,000.000 | 25,780,545 | 1,718.703 | 25,780,545 | 18,151,223 | 0 | 0 | 0 | 806,441 | 0 | 806,441 | 0 | 12/31/1985 | |
| 38983Z-ZZ-9 | GREAT AMERICAN CASUALTY INSURANCE CO | | | 10,000.000 | 11,506,085 | 1,150.609 | 11,506,085 | 8,032,679 | 0 | 0 | 0 | 364,622 | 0 | 364,622 | 0 | 04/24/2003 | |
| 38984@-10-8 | GREAT AMERICAN E&S INSURANCE COMPANY | | | 10,000.000 | 51,954,860 | 5,195.486 | 51,954,860 | 37,150,000 | 0 | 0 | 0 | 1,532,734 | 0 | 1,532,734 | 0 | 03/14/1979 | |
| 38985*-10-9 | GREAT AMERICAN SECURITY INSURANCE CO | | | 24,000.000 | 16,517,413 | 688.226 | 16,517,413 | 15,818,371 | 0 | 0 | 0 | 373,862 | 0 | 373,862 | 0 | 12/31/2004 | |
| 38985#-10-5 | GREAT AMERICAN INSURANCE CO. OF NY | | | 200,000.000 | 258,359,694 | 1,291.798 | 258,359,694 | 208,431,111 | 0 | 0 | 0 | 8,022,844 | 0 | 8,022,844 | 0 | 12/31/1970 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38986*-10-8 | GREAT AMERICAN PROTECTION INS. CO. | | | 24,000.000 | 20,703,606 | 862.650 | 20,703,606 | 14,200,000 | 0 | 0 | 0 | 602,910 | 0 | 602,910 | 0 | 12/12/1991 | |
| 38986@-10-6 | GREAT AMERICAN SPIRIT INSURANCE CO. | | | 24,000.000 | 19,238,340 | 801.598 | 19,238,340 | 17,260,328 | 0 | 0 | 0 | 542,487 | 0 | 542,487 | 0 | 12/31/2004 | |
| 38990@-10-0 | GREAT AMERICAN INSURANCE AGENCY, INC | | | 1,000.000 | 484,759 | 484.759 | 484,759 | 561,000 | 0 | 0 | 0 | (31,248) | 0 | (31,248) | 0 | 07/30/1999 | |
| 38987#-10-3 | GREAT AMERICAN MGMT. SERVICES INC. | | | 100.000 | 29,487 | 294.873 | 29,487 | 10,090,392 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/07/1971 | |
| 38988@-10-4 | GREAT AMERICAN RE INC. | | | 600.000 | 710 | 1.183 | 710 | 710 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10/01/1975 | |
| 38990#-10-8 | GREAT AMERICAN FIDELITY INSURANCE CO | | | 2,500.000 | 51,971,803 | 20,788.721 | 51,971,803 | 38,762,449 | 0 | 0 | 0 | 1,581,640 | 0 | 1,581,640 | 0 | 12/30/1994 | |
| 39000#-10-4 | GREAT AMERICAN RISK SOLUTIONS SURPLUS LINES INSURANCE COMPANY | | | 10,000.000 | 133,810,109 | 13,381.011 | 133,810,109 | 113,650,943 | 0 | 0 | 0 | 4,217,164 | 0 | 4,217,164 | 0 | 12/31/2017 | |
| 74315#-10-1 | PROFESSIONAL RISK BROKERS | | | 1,000.000 | 10,114,518 | 10,114.518 | 10,114,518 | 13,648,603 | 0 | 20,000,000 | 0 | 2,431,524 | 0 | 2,431,524 | 0 | 12/31/2006 | |
| 5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other | | | | | 676,173,550 | XXX | 676,173,550 | 651,318,608 | 0 | 21,200,000 | 0 | 22,589,235 | 0 | 22,589,235 | 0 | XXX | XXX |
| 5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | 676,173,550 | XXX | 676,173,550 | 651,318,608 | 0 | 21,200,000 | 0 | 22,589,235 | 0 | 22,589,235 | 0 | XXX | XXX |
| 5989999999 - Total Common Stocks | | | | | 958,763,406 | XXX | 958,763,406 | 838,127,477 | 126,665 | 28,278,213 | 0 | 44,321,246 | 17,695,473 | 26,625,772 | 0 | XXX | XXX |
| 5999999999 - Total Preferred and Common Stocks | | | | | 1,252,063,294 | XXX | 1,252,063,294 | 1,103,341,178 | 2,573,612 | 39,047,897 | 0 | 47,353,023 | 19,818,236 | 27,516,988 | 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 38383D-ES-3 | GNR 2021-194 IB - CMO/RMBS | | 10/03/2023 | BMO Capital Markets | | 1,314,658 | 0 | 3,264 |
| 91282C-EU-1 | UNITED STATES TREASURY | | 12/22/2023 | JP Morgan | | 2,056,794 | 2,107,000 | 1,821 |
| 91282C-FG-1 | UNITED STATES TREASURY | | 07/28/2023 | TORONTO DOMINION BANK LONDON | | 7,901,041 | 8,080,000 | 109,179 |
| 91282C-GR-6 | UNITED STATES TREASURY | | 03/29/2023 | PERSHING DIV OF DLJ SEC LNDING | | 5,102,066 | 5,000,000 | 9,426 |
| 91282C-HH-7 | UNITED STATES TREASURY | | 06/29/2023 | MARKETAXESS CORPORATION | | 494,904 | 500,000 | 845 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 16,869,462 | 15,687,000 | 124,535 |
| 13509P-JQ-7 | CANADA HOUSING TRUST NO 1 | | 10/18/2023 | RBC CAPITAL MARKETS | | 12,225,249 | 12,463,343 | 40,481 |
| BM0763-28-4 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | B | 09/19/2023 | Various | | 9,940,438 | 10,586,714 | 19,392 |
| Y280CE-GB-7 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | B | 05/29/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,073,731 | 1,145,687 | 1,206 |
| Y6132H-NP-4 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | B | 05/03/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,154,610 | 1,160,527 | 332 |
| Y7996F-JV-3 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | B | 12/15/2023 | OCBC SECURITIES PTE | | 229,434 | 226,219 | 2,340 |
| ZS6416-91-2 | HOUSING & DEVELOPMENT BOARD | B | 03/09/2023 | ANZ BANKING GROUP LTD | | 1,464,984 | 1,494,923 | 8,581 |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 26,088,446 | 27,077,413 | 72,333 |
| 196480-GG-6 | COLORADO HOUSING AND FINANCE AUTHORITY - | | 11/08/2023 | HILLTOP SECURITIES INC | | 2,586,216 | 3,305,068 | 1,942 |
| 31397P-PL-8 | FHM M012 A1A - CMBS/RMBS | | 11/28/2023 | WELLS FARGO SECURITIES LLC | | 5,572,972 | 5,976,378 | 20,461 |
| 31397P-PS-3 | FHM M012 A1B - CMBS | | 11/28/2023 | WELLS FARGO SECURITIES LLC | | 8,593,145 | 9,215,169 | 31,549 |
| 594654-VG-7 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | 09/08/2023 | BARCLAYS CAPITAL INC FIXED INC | | 3,000,000 | 3,000,000 | 0 |
| 60416Q-GU-2 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 10/06/2023 | HILLTOP SECURITIES INC | | 3,734,044 | 4,458,560 | 3,530 |
| 60416Q-GW-8 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 10/05/2023 | HILLTOP SECURITIES INC | | 9,849,954 | 11,761,139 | 7,792 |
| 91743P-EX-9 | UTAH HSG CORP | | 08/31/2023 | Stifel, Nicolaus & Co., Inc. | | 7,733,775 | 7,500,000 | 27,083 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 41,070,105 | 45,216,313 | 92,356 |
| 00038P-AA-8 | AASET 211 A - ABS | | 11/03/2023 | DEUTSCHE BANK SECURITIES, INC. | | 2,287,091 | 2,594,361 | 4,464 |
| 000848-AA-9 | ABPCI X A1A - CDO | | 06/26/2023 | Natixis | | 2,786,850 | 2,815,000 | 38,849 |
| 00084D-BA-7 | ABN AMRO BANK NV | C | 09/11/2023 | MORGAN STANLEY CO | | 3,000,000 | 3,000,000 | 0 |
| 001748-AF-9 | AMMC XIV 2B1 - CDO | | 07/25/2023 | Direct | | 304 | 304 | 0 |
| 001748-AH-5 | AMMC XIV 2B2 - CDO | | 07/25/2023 | Direct | | 284 | 284 | 0 |
| 00176B-AM-5 | AMMC 13R B3R - CDO | | 10/24/2023 | MITSUBISHI | | 1,265 | 1,265 | 0 |
| 00176K-AE-3 | AMMC 16 ER - CDO | | 07/14/2023 | Direct | | 1,382 | 1,382 | 0 |
| 00177U-AC-4 | AMMC 26 F - CDO | C | 02/03/2023 | RBC CAPITAL MARKETS | | 2,617,150 | 3,079,000 | 0 |
| 006346-AW-0 | ADMSO 231 A2 - ABS | | 07/19/2023 | BARCLAYS CAPITAL INC FIXED INC | | 6,299,747 | 6,300,000 | 0 |
| 00834J-AE-0 | AFFRM 2023-A 1A - ABS | | 04/19/2023 | CITIGROUP | | 1,982,631 | 2,000,000 | 4,774 |
| 01882Y-AE-6 | ALLIANT ENERGY FINANCE LLC | | 11/07/2023 | GOLDMAN | | 2,995,440 | 3,000,000 | 0 |
| 02361D-BA-7 | AMEREN ILLINOIS CO | | 05/23/2023 | MITSUBISHI UFJ SECURITIES | | 2,990,880 | 3,000,000 | 0 |
| 02665W-EM-9 | AMERICAN HONDA FINANCE CORP | | 07/05/2023 | CITIGROUP | | 999,560 | 1,000,000 | 0 |
| 02665W-ER-8 | AMERICAN HONDA FINANCE CORP | | 10/02/2023 | JP Morgan | | 4,994,350 | 5,000,000 | 0 |
| 03464P-AA-5 | AOMT 2022-2 A1 - RMBS | | 08/01/2023 | GOLDMAN | | 3,154,933 | 3,526,296 | 657 |
| 03464T-AA-7 | AOMT 2022-3 A1 - RMBS | | 12/06/2023 | Various | | 10,976,960 | 11,966,141 | 5,503 |
| 03666H-AF-8 | ANTARES HOLDINGS LP | | 08/08/2023 | SMBC SECURITIES INC | | 998,620 | 1,000,000 | 0 |
| 03770D-B#-9 | APOLLO DEBT SOLUTIONS BDC | | 09/28/2023 | AFG Private Placement | | 3,000,000 | 3,000,000 | 0 |
| 03770D-B@-1 | APOLLO DEBT SOLUTIONS BDC | | 09/28/2023 | AFG Private Placement | | 3,000,000 | 3,000,000 | 0 |
| 03881C-AA-9 | ARCLO 2021-FL1 A - CMBS | C | 06/22/2023 | BANCO SANTANDER | | 5,409,063 | 5,500,000 | 6,939 |
| 039482-AE-4 | ARCHER-DANIELS-MIDLAND CO | | 03/29/2023 | Bank of America Merrill Lynch | | 2,972,220 | 3,000,000 | 0 |
| 03990B-AA-9 | ARES MANAGEMENT CORP | | 11/07/2023 | MORGAN STANLEY CO | | 6,986,140 | 7,000,000 | 0 |
| 04316J-AF-6 | ARTHUR J. GALLAGHER & CO. | | 10/30/2023 | Bank of America Merrill Lynch | | 4,990,250 | 5,000,000 | 0 |
| 053332-BH-4 | AUTOZONE INC | | 10/19/2023 | JP Morgan | | 4,986,850 | 5,000,000 | 0 |
| 053611-AN-9 | AVERY DENNISON CORP | | 03/06/2023 | MIZUHO SECURITIES USA INC. | | 1,991,140 | 2,000,000 | 0 |
| 05377R-HG-2 | AESOP 236 A - RMBS | | 09/27/2023 | MITSUBISHI UFJ SECURITIES | | 7,581,741 | 7,730,000 | 11,228 |
| 05377R-HM-9 | AESOP 2023-8 A - RMBS | | 09/12/2023 | Bank of America Merrill Lynch | | 8,996,468 | 9,000,000 | 0 |
| 053807-AW-3 | AVNET INC | | 03/06/2023 | JP Morgan | | 1,994,460 | 2,000,000 | 0 |
| 054982-AA-1 | BCAST 2022-A ISSUER LLC | | 02/23/2023 | AFG Private Placement | | 2,154,875 | 2,154,875 | 0 |
| 054982-AA-1 | BCAST 2022-A ISSUER LLC | | 09/11/2023 | AFG Private Placement | | 750,000 | 750,000 | 0 |
| 05550G-AL-1 | BMMC 191R A1R - CDO | C | 05/25/2023 | Jefferies | | 1,447,500 | 1,500,000 | 12,112 |
| 05565E-CF-0 | BMW US CAPITAL LLC | | 08/08/2023 | Bank of America Merrill Lynch | | 2,495,750 | 2,500,000 | 0 |
| 05602C-AA-2 | BSPRT 2021-FL7 A - CMBS | C | 03/21/2023 | Amherst Securities Group LLC | | 6,825,000 | 7,000,000 | 9,340 |
| 05610D-AA-0 | BX 23DELC A - CMBS | | 05/24/2023 | BARCLAYS CAPITAL INC FIXED INC | | 4,488,669 | 4,500,000 | 0 |
| 06406R-BU-0 | BANK OF NEW YORK MELLON CORP | | 10/18/2023 | MORGAN STANLEY CO | | 5,000,000 | 5,000,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 06738E-CJ-2 | BARCLAYS PLC | C | 09/06/2023 | BARCLAYS CAPITAL INC FIXED INC | | 3,000,000 | 3,000,000 | 0 |
| 06760W-AC-0 | BMM 2021-1 A1 - CDO | C | 05/25/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 5,814,600 | 6,000,000 | 45,336 |
| 08576P-AK-7 | BERRY GLOBAL INC | | 03/27/2023 | CITIGROUP | | 2,972,880 | 3,000,000 | 0 |
| 092913-AC-6 | ELB 5R AR - CDO | | 06/20/2023 | INTERCOMPANY | | 14,487,600 | 15,000,000 | 14,801 |
| 09581#-AA-2 | BLUE OWL GP STAKES V A-1 A | | 09/07/2023 | AFG Private Placement | | 5,988,000 | 5,988,000 | 0 |
| 09581#-AB-0 | BLUE OWL GP STAKES V A-2 A | | 09/07/2023 | AFG Private Placement | | 1,497,000 | 1,497,000 | 0 |
| 09581@-AA-4 | BLUE OWL GP STAKES V A-1 B | | 09/07/2023 | AFG Private Placement | | 6,012,000 | 6,012,000 | 0 |
| 09581@-AB-2 | BLUE OWL GP STAKES V A-2 B | | 09/07/2023 | AFG Private Placement | | 1,503,000 | 1,503,000 | 0 |
| 10240#-AA-3 | BOWHUNTER HOLDINGS, LLC | | 07/17/2023 | AFG Private Placement | | 367,428 | 367,428 | 0 |
| 11271L-AK-8 | BROOKFIELD FINANCE INC | | 11/27/2023 | Bank of America Merrill Lynch | | 7,000,000 | 7,000,000 | 0 |
| 114259-AX-2 | BROOKLYN UNION GAS CO | | 09/12/2023 | BNP Paribas | | 2,000,000 | 2,000,000 | 0 |
| 115637-AU-4 | BROWN-FORMAN CORP | | 03/21/2023 | Bank of America Merrill Lynch | | 9,970,400 | 10,000,000 | 0 |
| 12510H-AS-9 | CAUTO 231 A1 - ABS | | 09/14/2023 | SMBC SECURITIES INC | | 5,840,646 | 6,000,000 | 0 |
| 12544H-BF-6 | CWHL 2007-HY7 A4 - CMO/RMBS | | 09/01/2023 | Direct | | 157 | 157 | 0 |
| 12545E-AK-2 | CWHL 2007-J2 2A9 - CMO/RMBS | | 02/01/2023 | Direct | | 1 | 1 | 0 |
| 12569Q-AA-8 | CHNGE 234 A1 - RMBS | | 08/17/2023 | BARCLAYS CAPITAL INC FIXED INC | | 2,499,956 | 2,500,000 | 11,044 |
| 12771*-AA-0 | CIOPS CONSOLIDATED HOLDINGS, LLC | | 01/11/2023 | AFG Private Placement | | 11,000,000 | 11,000,000 | 0 |
| 138616-AM-9 | CANTOR FITZGERALD LP | | 12/05/2023 | Bank of America Merrill Lynch | | 4,990,300 | 5,000,000 | 0 |
| 141781-CB-8 | CARGILL INC | | 04/17/2023 | BARCLAYS CAPITAL INC FIXED INC | | 1,246,363 | 1,250,000 | 0 |
| 15674V-AD-6 | CERB 41 B - CDO | | 05/11/2023 | GREENSLEDGE CAPITAL MARKETS LLC | | 2,000,000 | 2,000,000 | 0 |
| 161175-BJ-2 | CHARTER COMMUNICATIONS OPERATING LLC | | 01/06/2023 | RBC CAPITAL MARKETS | | 1,829,820 | 2,000,000 | 30,208 |
| 17025A-AH-5 | CWHL 2006-17 A8 - CMO/RMBS | | 10/25/2023 | Direct | | 117 | 117 | 0 |
| 17325F-BB-3 | CITIBANK NA | | 09/26/2023 | CITIGROUP | | 3,500,000 | 3,500,000 | 0 |
| 19685E-AA-9 | COLT 222 A1 - CMO/RMBS | | 10/17/2023 | MORGAN STANLEY CO | | 4,077,050 | 4,759,781 | 7,125 |
| 19688M-AA-8 | COLT 28 A1 - CMO/RMBS | | 03/14/2023 | Bank of America Merrill Lynch | | 6,162,908 | 6,128,435 | 16,514 |
| 20030N-ED-9 | COMCAST CORP | | 05/01/2023 | MORGAN STANLEY CO | | 2,993,520 | 3,000,000 | 0 |
| 20602D-AA-9 | CONCENTRIX CORP | | 07/19/2023 | Bank of America Merrill Lynch | | 1,998,080 | 2,000,000 | 0 |
| 20602D-AB-7 | CONCENTRIX CORP | | 07/19/2023 | Bank of America Merrill Lynch | | 1,999,580 | 2,000,000 | 0 |
| 20826F-BF-2 | CONOCOPHILLIPS CO | | 08/08/2023 | TORONTO DOMINION BANK LONDON | | 2,495,175 | 2,500,000 | 0 |
| 210518-DU-7 | CONSUMERS ENERGY CO | | 02/13/2023 | BARCLAYS CAPITAL INC FIXED INC | | 3,978,040 | 4,000,000 | 0 |
| 224936-AA-2 | CAALT 233 A - ABS | | 08/15/2023 | WELLS FARGO SECURITIES LLC | | 4,499,096 | 4,500,000 | 0 |
| 233046-AS-0 | DNKN 211 A23 - RMBS | | 07/11/2023 | Bank of America Merrill Lynch | | 2,903,290 | 3,734,135 | 15,343 |
| 23338V-AS-5 | DTE ELECTRIC CO | | 02/27/2023 | Bank of America Merrill Lynch | | 3,991,680 | 4,000,000 | 0 |
| 237194-AN-5 | DARDEN RESTAURANTS INC | | 10/04/2023 | Bank of America Merrill Lynch | | 4,966,050 | 5,000,000 | 0 |
| 25525P-AC-1 | DIVERSIFIED HEALTHCARE TRUST | | 12/19/2023 | B.RILEY & CO., LLC | | 9,967,750 | 12,500,000 | 0 |
| 26208L-AC-2 | HONK 2018-1 A2 - RMBS | | 09/25/2023 | MIZUHO SECURITIES USA INC. | | 4,555,402 | 4,737,500 | 41,784 |
| 26444H-AQ-4 | DUKE ENERGY FLORIDA LLC | | 11/06/2023 | GOLDMAN | | 2,994,570 | 3,000,000 | 0 |
| 292450-ZC-0 | ENABLE INJECTIONS INC 6.00 PIK 11/18/202 | | 05/18/2023 | CAPITALIZED INTEREST | | 176,872 | 176,872 | 0 |
| 29273V-AS-9 | ENERGY TRANSFER LP | | 10/10/2023 | MITSUBISHI UFJ SECURITIES | | 4,994,350 | 5,000,000 | 0 |
| 29366M-AE-8 | ENTERGY ARKANSAS LLC | | 08/14/2023 | CITIGROUP | | 2,485,975 | 2,500,000 | 0 |
| 29379V-CD-3 | ENTERPRISE PRODUCTS OPERATING LLC | | 01/03/2023 | JP Morgan | | 2,994,090 | 3,000,000 | 0 |
| 29415C-A*-2 | EOS ENERGY 26.50 PIK 06/30/2026 | | 12/30/2023 | Various | | 5,703,978 | 5,703,978 | 0 |
| 30036F-AC-5 | EVERGY KANSAS CENTRAL INC | | 11/08/2023 | MITSUBISHI UFJ SECURITIES | | 2,996,640 | 3,000,000 | 0 |
| 30225V-AJ-6 | EXTRA SPACE STORAGE LP | | 03/21/2023 | JP Morgan | | 998,230 | 1,000,000 | 0 |
| 30303M-8L-9 | META PLATFORMS INC | | 05/01/2023 | J P MORGAN SECURITIES | | 2,999,280 | 3,000,000 | 0 |
| 31572Y-AA-6 | EFMT 2022-2 A1 - CMO/RMBS | | 09/26/2023 | GOLDMAN | | 2,019,003 | 2,183,444 | 7,040 |
| 316773-DK-3 | FIFTH THIRD BANCORP | | 07/24/2023 | RBC CAPITAL MARKETS | | 2,000,000 | 2,000,000 | 0 |
| 31684C-AA-9 | FIGRE 23HE3 A - RMBS | | 12/07/2023 | JP Morgan | | 1,999,981 | 2,000,000 | 0 |
| 31737K-AC-4 | FASST 2022-S4 A1B - CMO/RMBS | | 11/25/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 44,222 | 44,222 | 0 |
| 31739P-AA-5 | FASST 2022-S3 A1 - CMO/RMBS | | 09/25/2023 | INTERCOMPANY | | 2,660,886 | 2,949,294 | 4,088 |
| 32051G-T7-0 | FHAMS 2006-FA1 112 - CMO/RMBS | | 07/01/2023 | Direct | | 91 | 91 | 0 |
| 345397-C4-3 | FORD MOTOR CREDIT COMPANY LLC | | 01/03/2023 | DEUTSCHE BANK SECURITIES, INC. | | 4,993,650 | 5,000,000 | 0 |
| 345397-D5-9 | FORD MOTOR CREDIT COMPANY LLC | | 11/02/2023 | Citigroup (SSB) | | 5,000,000 | 5,000,000 | 0 |
| 35910E-AA-2 | FYBR 2023-1 A2 - ABS | | 08/01/2023 | GOLDMAN | | 3,365,144 | 3,500,000 | 0 |
| 36166V-AA-3 | GCI 201 A - ABS | C | 03/02/2023 | DEUTSCHE BANK SECURITIES, INC. | | 1,741,893 | 1,973,118 | 2,782 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 36168M-AA-1 | GCAT 2022-NQM3 A1 - CMO/RMBS | | 08/24/2023 | Various | | 8,039,018 | 8,527,973 | 21,702 |
| 36169K-AA-4 | GCAT 2022-NQM2 A1 - CMO/RMBS | | 08/16/2023 | Various | | 12,204,172 | 13,026,751 | 12,570 |
| 36170H-AA-8 | GCAT 2022-NQM4 A1 - RMBS | | 06/20/2023 | INTERCOMPANY | | 919,548 | 934,942 | 2,600 |
| 37045X-EB-8 | GENERAL MOTORS FINANCIAL COMPANY INC | | 01/04/2023 | DEUTSCHE BANK SECURITIES, INC. | | 2,999,730 | 3,000,000 | 0 |
| 37045X-ED-4 | GENERAL MOTORS FINANCIAL COMPANY INC | | 01/04/2023 | DEUTSCHE BANK SECURITIES, INC. | | 2,990,820 | 3,000,000 | 0 |
| 37045X-EN-2 | GENERAL MOTORS FINANCIAL COMPANY INC | | 12/04/2023 | MIZUHO SECURITIES USA INC. | | 4,995,900 | 5,000,000 | 0 |
| 372460-AE-5 | GENUINE PARTS CO | | 10/23/2023 | JP Morgan | | 4,977,750 | 5,000,000 | 0 |
| 378654-AA-5 | GLENDOWER CLASS A?? SOFR + 3.90 07/13/20 | | 12/13/2023 | AFG Private Placement | | 3,658,393 | 3,758,393 | 0 |
| 38141G-YJ-7 | GOLDMAN SACHS GROUP INC | | 10/06/2023 | GOLDMAN | | 11,215,170 | 15,000,000 | 75,660 |
| 38173M-AD-4 | GOLUB CAPITAL BDC INC | | 11/30/2023 | HSBC SECURITIES | | 5,935,620 | 6,000,000 | 0 |
| 38179A-AA-0 | GOCAP 57 A1 - CDO | | 10/26/2023 | SCOTIA | | 2,964,850 | 3,010,000 | 2,981 |
| 387422-AC-2 | SCFGP 231 A3 - ABS | | 10/11/2023 | Bank of America Merrill Lynch | | 7,999,336 | 8,000,000 | 0 |
| 40054#-AA-5 | GRYPHON MEZZANINE PARTNERS II FEEDER FUN | | 10/13/2023 | AFG Private Placement | | 1,388,062 | 1,388,062 | 0 |
| 400558-AA-6 | GRYPHON JUNIOR CAPITAL III FEEDER FUND L | | 12/13/2023 | AFG Private Placement | | 1,735,023 | 1,735,023 | 0 |
| 40440V-B*-5 | HPS CORPORATE LENDING B 8.170 03/15/2028 | | 03/15/2023 | AFG Private Placement | | 5,000,000 | 5,000,000 | 0 |
| 40490A-AL-4 | HLA 2018-2 A2A - CDO | | 06/06/2023 | Bank of America Merrill Lynch | | 5,314,375 | 5,500,000 | 49,656 |
| 411707-AD-4 | HNGRY 2018-1 A2 - RMBS | | 07/17/2023 | Bank of America Merrill Lynch | | 1,339,453 | 1,428,750 | 5,708 |
| 41284V-AC-6 | HARLEY-DAVIDSON FINANCIAL SERVICES INC | | 03/07/2023 | BARCLAYS CAPITAL INC FIXED INC | | 4,984,050 | 5,000,000 | 0 |
| 42806M-CE-7 | HERTZ 234 A - ABS | | 10/27/2023 | Various | | 19,058,438 | 19,250,000 | 35,875 |
| 440327-AL-8 | HORACE MANN EDUCATORS CORP | | 09/12/2023 | JP Morgan | | 4,991,950 | 5,000,000 | 0 |
| 44891A-CR-6 | HYUNDAI CAPITAL AMERICA | | 10/30/2023 | SG AMERICAS SECURITIES, LLC | | 2,987,790 | 3,000,000 | 0 |
| 45005*-AG-5 | IRG INDUSTRIAL LLC | | 12/14/2023 | AFG Private Placement | | 10,000,000 | 10,000,000 | 0 |
| 452766-AA-6 | IMPRL 2022-NQM1 A1 - CMO/RMBS | | 11/08/2023 | Various | | 9,403,181 | 11,136,246 | 8,369 |
| 45276K-AA-5 | IMPRL 22NQM3 A1 - RMBS | | 08/22/2023 | Various | | 4,474,316 | 4,734,645 | 11,050 |
| 45276N-AA-9 | IMPRL 2022-NQM4 A1 - RMBS | | 09/26/2023 | GOLDMAN | | 5,104,886 | 5,412,735 | 19,352 |
| 45276P-AA-4 | IMPRL 22NQM2 A1 - RMBS | | 09/20/2023 | BARCLAYS CAPITAL INC | | 6,838,975 | 7,645,316 | 16,224 |
| 45276Q-AA-2 | IMPRL 2022-NQM5 A1 - RMBS | | 03/09/2023 | BARCLAYS CAPITAL INC | | 3,212,926 | 3,291,090 | 5,913 |
| 456837-BF-9 | ING GROEP NV | C | 09/05/2023 | MORGAN STANLEY CO | | 5,000,000 | 5,000,000 | 0 |
| 458140-CG-3 | INTEL CORP | | 02/07/2023 | JP Morgan | | 498,575 | 500,000 | 0 |
| 46124H-AG-1 | INTUIT INC | | 09/12/2023 | MORGAN STANLEY CO | | 1,491,345 | 1,500,000 | 0 |
| 46266T-AE-8 | IQVIA INC | | 11/14/2023 | JP Morgan | | 2,995,740 | 3,000,000 | 0 |
| 465976-AA-6 | JPMMT 22LTV1 A1 - CMO/RMBS | | 09/29/2023 | BARCLAYS CAPITAL INC FIXED INC | | 8,507,528 | 10,446,696 | 1,886 |
| 46600C-AQ-3 | IVYH XII AAR - CDO | C | 03/02/2023 | MIZUHO SECURITIES USA INC. | | 10,456,875 | 11,000,000 | 92,231 |
| 46616P-AA-1 | HENDR 2011-1 A - RMBS | | 09/12/2023 | Bank of America Merrill Lynch | | 5,677,293 | 6,160,508 | 23,324 |
| 466247-ZP-1 | JPMMT 2005-S3 A2 - CMO/RMBS | | 08/01/2023 | Direct | | 442 | 442 | 0 |
| 46627M-CU-9 | JPALT 2006-A1 2A1 - CMO/RMBS | | 06/02/2023 | Direct | | 13,903 | 95,985 | 0 |
| 46630W-AB-6 | JPMMT 2007-S2 1A2 - CMO/RMBS | | 06/01/2023 | Direct | | 1,569 | 1,569 | 0 |
| 46651T-AA-9 | HENDR 181 A - RMBS | | 10/24/2023 | Bank of America Merrill Lynch | | 932,237 | 1,143,301 | 1,307 |
| 46654D-AD-5 | JPMMT 21INV4 A2 - CMO/RMBS | | 04/01/2023 | MORGAN STANLEY CO | | 65,427 | (82,522) | 138 |
| 46657B-AA-2 | JPMMT 23DSC2 A1 - RMBS | | 08/14/2023 | JP Morgan | | 4,335,300 | 4,500,000 | 19,688 |
| 46849L-UY-5 | JACKSON NATIONAL LIFE GLOBAL FUNDING | | 04/04/2023 | Bank of America Merrill Lynch | | 2,994,780 | 3,000,000 | 0 |
| 47233W-BM-0 | JEFFERIES FINANCIAL GROUP INC | | 07/18/2023 | Jefferies | | 2,485,925 | 2,500,000 | 0 |
| 491674-BN-6 | KENTUCKY UTILITIES CO | | 03/09/2023 | WELLS FARGO SECURITIES LLC | | 2,993,160 | 3,000,000 | 0 |
| 49177J-AC-6 | KENVUE INC | | 03/08/2023 | GOLDMAN | | 999,430 | 1,000,000 | 0 |
| 501968-AA-5 | LCN NORTH AMERICAN FUND III-D LP | | 11/15/2023 | AFG Private Placement | | 1,308,578 | 1,385,939 | 0 |
| 50212Y-AH-7 | LPL HOLDINGS INC | | 11/08/2023 | MORGAN STANLEY CO | | 4,996,450 | 5,000,000 | 0 |
| 529043-AF-8 | LXP INDUSTRIAL TRUST | | 11/02/2023 | WELLS FARGO SECURITIES LLC | | 4,971,150 | 5,000,000 | 0 |
| 546676-AZ-0 | LOUISVILLE GAS AND ELECTRIC CO | | 03/09/2023 | WELLS FARGO SECURITIES LLC | | 2,993,160 | 3,000,000 | 0 |
| 55280H-AW-7 | MCFCL 4RR ARR - CDO | | 10/26/2023 | Bank of America Merrill Lynch | | 2,953,125 | 3,000,000 | 5,981 |
| 55284P-AC-9 | MFRA 2022-NQM1 A1 - RMBS | | 09/08/2023 | MORGAN STANLEY & COMPANY | | 2,124,742 | 2,296,242 | 2,885 |
| 55285U-AA-1 | MFRA 22INV2 A1 - RMBS | | 06/20/2023 | INTERCOMPANY | | 924,107 | 961,521 | 2,512 |
| 556079-AF-8 | MACQUARIE BANK LTD | C | 01/10/2023 | Bank of America Merrill Lynch | | 2,000,000 | 2,000,000 | 0 |
| 56035L-A@-3 | MAIN STREET CAPITAL CORPORATION | | 02/02/2023 | AFG Private Placement | | 5,000,000 | 5,000,000 | 0 |
| 571676-AT-2 | MARS INC | | 04/17/2023 | JP Morgan | | 999,290 | 1,000,000 | 0 |
| 571748-BU-5 | MARSH & MCLENNAN COMPANIES INC | | 09/06/2023 | Bank of America Merrill Lynch | | 2,490,425 | 2,500,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 573874-AP-9 | MARVELL TECHNOLOGY INC | | 09/11/2023 | JP Morgan | | 2,991,240 | 3,000,000 | 0 |
| 57629W-6F-2 | MASSMUTUAL GLOBAL FUNDING II | | 04/04/2023 | JP Morgan | | 1,998,620 | 2,000,000 | 0 |
| 58769J-AF-4 | MERCEDES-BENZ FINANCE NORTH AMERICA LLC | | 03/27/2023 | CITIGROUP | | 2,996,010 | 3,000,000 | 0 |
| 58769J-AL-1 | MERCEDES-BENZ FINANCE NORTH AMERICA LLC | | 08/03/2023 | Various | | 3,991,070 | 4,000,000 | 567 |
| 59170J-A*-9 | METRONET INFRASTRUCTURE ISSUER LLC - ABS | | 10/04/2023 | AFG Private Placement | | 5,000,000 | 5,000,000 | 0 |
| 59217G-FP-9 | METROPOLITAN LIFE GLOBAL FUNDING I | | 03/21/2023 | JP Morgan | | 2,995,830 | 3,000,000 | 0 |
| 595620-AX-3 | MIDAMERICAN ENERGY CO | | 09/05/2023 | MITSUBISHI UFJ SECURITIES | | 2,496,650 | 2,500,000 | 0 |
| 61034J-AA-8 | MCMML 13 A1 - CDO | | 03/29/2023 | Jefferies | | 287,250 | 300,000 | 1,761 |
| 61034U-AA-3 | MCMML X A1R - CDO | | 06/20/2023 | INTERCOMPANY | | 14,688,750 | 15,000,000 | 84,576 |
| 61035#-AA-5 | MONROE CAP INCOME PLUS CORP 9.42 11/15/2 | | 11/15/2023 | AFG Private Placement | | 5,000,000 | 5,000,000 | 0 |
| 61747Y-EF-8 | MORGAN STANLEY | | 10/04/2023 | MORGAN STANLEY CO | | 3,578,950 | 5,000,000 | 6,900 |
| 61774Y-AA-9 | MSRM 231 A1 - CMO/RMBS | | 10/06/2023 | J P MORGAN SECURITIES | | 14,606,218 | 17,338,543 | 14,983 |
| 621887-AA-6 | MTLOG 2018-1 AR - CDO | C | 01/09/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 3,815,000 | 4,000,000 | 52,443 |
| 62879X-AB-1 | NB SELECT OPPORTUNITIES ISPV 2022 LLC | | 12/13/2023 | Various | | 3,991,158 | 3,991,158 | 0 |
| 629443-AA-0 | NPC CFO 2023-1 LTD. FUND - CDO | C | 12/11/2023 | GREENSLEDGE CAPITAL MARKETS LLC | | 15,000,000 | 15,000,000 | 0 |
| 637639-AK-1 | NATIONAL SECURITIES CLEARING CORP | | 06/22/2023 | Various | | 3,989,030 | 4,000,000 | 3,611 |
| 63946T-AA-9 | NB Direct Access Ins SPB Senior 5.00 07/ | | 03/24/2023 | AFG Private Placement | | 1,073,171 | 1,073,171 | 0 |
| 64016N-AA-5 | NBLY 211 A2 - ABS | | 08/17/2023 | BARCLAYS CAPITAL INC FIXED INC | | 3,675,687 | 4,403,750 | 20,915 |
| 64016N-AC-1 | NBLY 221 A2 - ABS | | 07/19/2023 | BARCLAYS CAPITAL INC FIXED INC | | 967,599 | 1,170,188 | 9,729 |
| 641062-BN-3 | NESTLE HOLDINGS INC | | 09/06/2023 | JP Morgan | | 1,493,475 | 1,500,000 | 0 |
| 64831U-AA-2 | NRZT 22NQM4 A1 - CMO/RMBS | | 09/08/2023 | MORGAN STANLEY CO | | 6,893,107 | 7,161,670 | 10,941 |
| 65473P-AN-5 | NISOURCE INC | | 03/21/2023 | JP Morgan | | 998,290 | 1,000,000 | 0 |
| 65480C-AE-5 | NISSAN MOTOR ACCEPTANCE COMPANY LLC | | 09/12/2023 | Bank of America Merrill Lynch | | 1,998,080 | 2,000,000 | 0 |
| 65480C-AF-2 | NISSAN MOTOR ACCEPTANCE COMPANY LLC | | 09/12/2023 | Bank of America Merrill Lynch | | 3,996,000 | 4,000,000 | 0 |
| 65539*-AB-9 | NORTH HAVEN PRIVATE INCOME FUND LLC | | 03/16/2023 | AFG Private Placement | | 4,000,000 | 4,000,000 | 0 |
| 655663-AB-8 | NORDSON CORP | | 09/07/2023 | JP Morgan | | 4,985,750 | 5,000,000 | 0 |
| 67077M-BA-5 | NUTRIEN LTD | C | 03/23/2023 | BMO Capital Markets | | 998,200 | 1,000,000 | 0 |
| 670855-AA-3 | OBX 23NQM1 A1 - CMO/RMBS | | 01/06/2023 | MORGAN STANLEY CO | | 999,988 | 1,000,000 | 7,140 |
| 67116M-AA-9 | OBX 23J1 A1 - CMO/RMBS | | 10/17/2023 | BANCO SANTANDER | | 8,157,509 | 9,393,317 | 21,135 |
| 67116N-AA-7 | OCI NV | C | 03/09/2023 | Bank of America Merrill Lynch | | 3,993,360 | 4,000,000 | 0 |
| 67403A-AA-7 | OAKTREE STRATEGIC CREDIT FUND | | 11/07/2023 | SMBC SECURITIES INC | | 2,984,880 | 3,000,000 | 0 |
| 67448J-AA-5 | OBX 22INV5 A1 - CMO/RMBS | | 10/20/2023 | Bank of America Merrill Lynch | | 8,769,907 | 10,522,573 | 26,891 |
| 68269J-AE-1 | OMFIT 2023-1 A - ABS | | 10/30/2023 | Various | | 18,554,389 | 19,204,000 | 41,068 |
| 69120T-AA-4 | ORTF 2020-1 A1R - CDO | | 08/07/2023 | MITSUBISHI UFJ SECURITIES | | 11,000,000 | 11,000,000 | 0 |
| 69120V-AU-5 | BLUE OWL CREDIT INCOME CORP | | 11/27/2023 | SMBC SECURITIES INC | | 6,913,060 | 7,000,000 | 0 |
| 69121D-AB-6 | BLUE OWL CAPITAL CORPORATION II | | 11/13/2023 | WELLS FARGO SECURITIES LLC | | 4,968,650 | 5,000,000 | 0 |
| 693475-BU-8 | PNC FINANCIAL SERVICES GROUP INC | | 10/17/2023 | CITIGROUP | | 5,000,000 | 5,000,000 | 0 |
| 69351U-BA-0 | PPL ELECTRIC UTILITIES CORP | | 02/27/2023 | BARCLAYS CAPITAL INC FIXED INC | | 1,979,500 | 2,000,000 | 0 |
| 69377C-AA-1 | PRKCM 22AFC1 A1A - RMBS | | 09/08/2023 | MORGAN STANLEY CO | | 4,141,496 | 4,453,221 | 5,579 |
| 6944PL-2S-7 | PACIFIC LIFE GLOBAL FUNDING II | | 03/28/2023 | JP Morgan | | 4,980,650 | 5,000,000 | 0 |
| 6944PL-2U-2 | PACIFIC LIFE GLOBAL FUNDING II | | 07/11/2023 | JP Morgan | | 2,997,030 | 3,000,000 | 0 |
| 69547Y-AA-8 | PATH 231 A - CMBS | | 09/27/2023 | NOMURA SECURITIES/FIXED INCOME | | 9,620,851 | 11,000,000 | 0 |
| 70806F-AA-3 | PNTPK 7 A1A - CDO | | 06/23/2023 | BNP Paribas | | 3,000,000 | 3,000,000 | 0 |
| 709599-BS-2 | PENSKE TRUCK LEASING CO LP | | 01/05/2023 | WELLS FARGO SECURITIES LLC | | 4,989,600 | 5,000,000 | 0 |
| 709599-BT-0 | PENSKE TRUCK LEASING CO LP | | 03/27/2023 | JP Morgan | | 2,986,260 | 3,000,000 | 0 |
| 718547-AT-9 | PHILLIPS 66 CO | | 03/27/2023 | MIZUHO SECURITIES USA INC. | | 997,680 | 1,000,000 | 0 |
| 72303#-AA-7 | PINEBRIDGE PRIVATE CREDIT RATED FEEDER, | | 06/28/2023 | AFG Private Placement | | 958,908 | 958,908 | 0 |
| 731068-AA-0 | POLARIS INC | | 11/09/2023 | CITIGROUP | | 4,950,900 | 5,000,000 | 0 |
| 74041N-AB-1 | PRETSL XII A2 - CDO | C | 01/20/2023 | GUGGENHEIM | | 1,803,813 | 1,900,000 | 8,302 |
| 74042M-AA-4 | PRETSL 22 A1 - CDO | C | 03/29/2023 | GUGGENHEIM | | 261,359 | 287,405 | 374 |
| 74256L-EW-5 | PRINCIPAL LIFE GLOBAL FUNDING II | | 06/21/2023 | MORGAN STANLEY CO | | 999,960 | 1,000,000 | 0 |
| 74331G-AA-7 | PROG 23SFR2 A - RMBS | | 09/19/2023 | GOLDMAN | | 4,701,107 | 5,000,000 | 0 |
| 74368C-BS-2 | PROTECTIVE LIFE GLOBAL FUNDING | | 04/10/2023 | US BANCORP | | 3,000,000 | 3,000,000 | 0 |
| 74456Q-CN-4 | PUBLIC SERVICE ELECTRIC AND GAS CO | | 08/03/2023 | WELLS FARGO SECURITIES LLC | | 998,700 | 1,000,000 | 0 |
| 74666Z-ZB-1 | PYPESTREAM INC CONV TL 14.00 11/18/2027 | | 12/18/2023 | AFG Private Placement | | 1,754,550 | 1,794,191 | 0 |
| 748956-AA-7 | ROKT 23CES2 A1A - RMBS | | 09/13/2023 | Bank of America Merrill Lynch | | 8,499,950 | 8,500,000 | 28,934 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 74935W-AA-2 | RCKT 23CES1 A1A - CMO/RMBS | | 06/20/2023 | Bank of America Merrill Lynch | | 2,499,950 | 2,500,000 | 11,763 |
| 749407-AA-0 | RCKT 23CES3 A1A - CMO/RMBS | | 11/13/2023 | WELLS FARGO SECURITIES LLC | | 8,499,857 | 8,500,000 | 26,871 |
| 75575A-AA-2 | RCMT 23FL12 A - CMBS | | 06/12/2023 | JP Morgan | | 2,985,000 | 3,000,000 | 0 |
| 75575R-AA-5 | RCMT 23FL11 A - CMBS | | 01/26/2023 | J P MORGAN SECURITIES | | 3,990,000 | 4,000,000 | 0 |
| 78355H-KY-4 | RYDER SYSTEM INC | | 10/30/2023 | MIZUHO SECURITIES USA INC. | | 4,988,250 | 5,000,000 | 0 |
| 784024-AC-5 | SCFET 231 A3 - ABS | | 11/07/2023 | Bank of America Merrill Lynch | | 5,498,739 | 5,500,000 | 0 |
| 78409V-BP-8 | S&P GLOBAL INC | | 09/07/2023 | Bank of America Merrill Lynch | | 1,997,840 | 2,000,000 | 0 |
| 797440-CE-2 | SAN DIEGO GAS & ELECTRIC CO | | 08/07/2023 | MORGAN STANLEY CO | | 2,489,250 | 2,500,000 | 0 |
| 808513-CH-6 | CHARLES SCHWAB CORP | | 09/21/2023 | Various | | 6,461,330 | 6,500,000 | 15,851 |
| 81761T-AE-5 | SERV 2021-1 A21 - RMBS | | 08/14/2023 | MIZUHO SECURITIES USA INC. | | 2,784,293 | 3,356,466 | 4,274 |
| 83012A-AB-5 | SIXTH STREET SPECIALTY LENDING INC | | 08/07/2023 | Bank of America Merrill Lynch | | 1,988,060 | 2,000,000 | 0 |
| 842587-DT-1 | SOUTHERN CO | | 09/05/2023 | WELLS FARGO SECURITIES LLC | | 4,985,050 | 5,000,000 | 0 |
| 8426EP-AG-3 | SOUTHERN COMPANY GAS CAPITAL CORP | | 09/11/2023 | Bank of America Merrill Lynch | | 2,996,820 | 3,000,000 | 0 |
| 845011-AH-8 | SOUTHWEST GAS CORP | | 03/21/2023 | Bank of America Merrill Lynch | | 998,530 | 1,000,000 | 0 |
| 85208U-AA-2 | SPRTE 211 A - ABS | C | 06/26/2023 | Bank of America Merrill Lynch | | 1,799,807 | 2,002,567 | 2,712 |
| 85236K-AF-9 | SIDC 231 A2 - ABS | | 03/08/2023 | MORGAN STANLEY CO | | 4,901,400 | 5,000,000 | 0 |
| 854502-AT-8 | STANLEY BLACK & DECKER INC | | 03/02/2023 | MORGAN STANLEY CO | | 1,003,500 | 1,000,000 | 0 |
| 86211*-AA-2 | STONEHENGE CAPITAL FUND NEBRASKA IV LLC | | 12/05/2023 | AFG Private Placement | | 761,310 | 761,310 | 0 |
| 86212V-AE-4 | STR 2018-1 A2 - ABS | | 12/08/2023 | DEUTSCHE BANK SECURITIES, INC. | | 177,659 | 192,064 | 504 |
| 871829-BT-3 | SYSCO CORP | | 11/06/2023 | Bank of America Merrill Lynch | | 2,971,110 | 3,000,000 | 0 |
| 87329#-AA-5 | TTGA SBIC PIONEER FEEDER FUND, LP | | 10/30/2023 | AFG Private Placement | | 3,953,127 | 3,953,127 | 0 |
| 87612G-AC-5 | TARGA RESOURCES CORP | | 01/03/2023 | TRUIST SECURITIES INC. | | 4,992,900 | 5,000,000 | 0 |
| 88576N-AD-0 | HENDR 2006-2 A2 - RMBS | | 08/25/2023 | Bank of America Merrill Lynch | | 5,542,222 | 5,687,976 | 13,117 |
| 88606W-AA-0 | TBOLT 2017 A - ABS | C | 07/25/2023 | Bank of America Merrill Lynch | | 4,630,146 | 5,085,765 | 4,859 |
| 89182F-AA-7 | TPMT 23CES2 A1A - CMO/RMBS | | 10/19/2023 | JP Morgan | | 7,999,920 | 8,000,000 | 48,627 |
| 892331-AR-0 | TOYOTA MOTOR CORP | C | 07/06/2023 | JP Morgan | | 4,000,000 | 4,000,000 | 0 |
| 89657A-AB-2 | TRL 181 A2 - ABS | | 09/19/2023 | MIZUHO SECURITIES USA INC. | | 9,247,656 | 10,000,000 | 5,133 |
| 902613-AV-0 | UBS GROUP AG | C | 01/03/2023 | UBS SECURITIES | | 5,000,000 | 5,000,000 | 0 |
| 903731-AA-5 | UL SOLUTIONS INC | | 10/05/2023 | GOLDMAN | | 4,993,250 | 5,000,000 | 0 |
| 904764-BT-3 | UNILEVER CAPITAL CORP | | 09/05/2023 | Bank of America Merrill Lynch | | 1,487,310 | 1,500,000 | 0 |
| 91825K-AA-5 | VINEB 23SFR1 A - CMBS | | 11/22/2023 | Bank of America Merrill Lynch | | 7,873,527 | 8,500,000 | 0 |
| 92538N-AA-5 | VERUS 224 A1 - CMO/RMBS | | 06/20/2023 | CREDIT SUISSE SECURITIES | | 781,482 | 839,888 | 1,983 |
| 92540Z-ZA-7 | VESALIO LLC 8.00 06/13/2025 | | 12/13/2023 | AFG Private Placement | | 1,000,000 | 1,000,000 | 0 |
| 92580@-AC-7 | VICOF III TL 8.10 11/15/2029 | | 09/18/2023 | AFG Private Placement | | 2,852,234 | 2,852,234 | 0 |
| 92840V-AQ-5 | VISTRA OPERATIONS COMPANY LLC | | 09/12/2023 | CITIGROUP | | 3,994,000 | 4,000,000 | 0 |
| 928668-BW-1 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | 09/05/2023 | MORGAN STANLEY CO | | 1,997,600 | 2,000,000 | 0 |
| 928668-CB-6 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | 11/07/2023 | JP Morgan | | 2,994,030 | 3,000,000 | 0 |
| 95058X-AK-4 | WEN 211 A2 - RMBS | | 09/05/2023 | BARCLAYS CAPITAL INC FIXED INC | | 3,080,737 | 3,724,000 | 20,103 |
| 95058X-AL-2 | WEN 211 A2I - RMBS | | 07/11/2023 | MORGAN STANLEY CO | | 970,621 | 1,225,000 | 2,644 |
| 97064F-AA-3 | WESTF 2020-A A - ABS | | 07/27/2023 | Bank of America Merrill Lynch | | 179,600 | 212,623 | 305 |
| 97064Y-AA-2 | WESTF 2023-A A - ABS | | 10/19/2023 | Bank of America Merrill Lynch | | 7,907,851 | 8,000,000 | 0 |
| Y8585E-AE-8 | TEMASEK FINANCIAL (I) LTD | B | 12/19/2023 | Various | | 5,399,410 | 5,392,693 | 41,205 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 963,503,170 | 1,001,354,894 | 1,253,343 |
| 00231@-AC-3 | ATS ACQUISITION COMPANY, LLC - DELAYED D | | 05/19/2023 | DIRECT | | 417,000 | 417,000 | 0 |
| 00452#-AA-7 | Accommodations Plus Technologies LLC/Ter | | 06/30/2023 | CAPITALIZED INTEREST | | 8,036 | 8,036 | 0 |
| 02254G-AF-0 | ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN | | 01/01/2023 | EXCHANGE | | 1,611,675 | 1,852,500 | 0 |
| 03272*-AB-1 | ANAQUA PARENT HOLDINGS, INC. - DELAYED T | | 06/15/2023 | DIRECT | | 4,310 | 4,310 | 0 |
| 06829@-AA-2 | BARR AIR PATROL, LLC - TERM LOAN | | 10/04/2023 | DIRECT | | 1,341,100 | 1,341,100 | 0 |
| 07723@-AA-7 | BEHAVIORAL FRAMEWORK, LLC - TERM LOAN | | 11/01/2023 | DIRECT | | 1,500,000 | 1,500,000 | 0 |
| 1252L*-AE-3 | CG BUYER, LLC - CLOSING DATE TERM LOAN | | 07/19/2023 | DIRECT | | 2,568,000 | 2,568,000 | 0 |
| 15644G-A#-1 | CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20 | | 11/22/2023 | PAYMENT IN KIND | | 110,543 | 110,543 | 0 |
| 19076*-AB-5 | COBALT BUYER SUB INC | | 06/21/2023 | DIRECT | | 2,813 | 2,813 | 0 |
| 21079#-AA-6 | CONTINENTAL ACQUISITION HOLDINGS,INC. - | | 11/03/2023 | DIRECT | | 496 | 496 | 0 |
| 21079#-AB-4 | CONTINENTAL ACQUISITION HOLDINGS,INC. - | | 11/03/2023 | CAPITALIZED INTEREST | | 183 | 183 | 0 |
| 24360@-AC-6 | DECOPAC, INC. - TERM B LOAN | | 01/01/2023 | PAYMENT IN KIND | | 183 | 183 | 0 |
| 27004#-AA-3 | J.C. BROMAC CORPORATION - INITIAL TERM L | | 06/02/2023 | DIRECT | | 2,000,000 | 2,000,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 29359@-AC-8 | ENTACT ENVIRONMENTAL SERVICES, INC. - IN | | 09/01/2023 | DIRECT | | 985,154 | 985,154 | 0 |
| 35180Y-AB-9 | FRANCHISE GROUP, INC. - INITIAL TERM LOA | | 08/29/2023 | JP Morgan | | 1,815,000 | 2,000,000 | 0 |
| 36457W-AD-3 | GALWAY BORROWER LLC | | 09/29/2023 | DIRECT | | 1,129 | 1,129 | 0 |
| 40481#-AB-6 | HH - STELLA, INC. - DELAYED DRAW TERM LO | | 03/24/2023 | DIRECT | | 9,927 | 9,927 | 0 |
| 42801@-AD-3 | HERSPIEGEL CONSULTING LLC - THIRD AMENDM | | 12/01/2023 | DIRECT | | 1,500,000 | 1,500,000 | 0 |
| 44961*-AB-1 | Implus Footcare, LLC/Initial Term Loan 0 | | 03/31/2023 | Various | | 2,215 | 2,215 | 0 |
| 45321*-AA-5 | IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC) | | 06/30/2023 | Various | | 345 | 345 | 0 |
| 50541#-AA-5 | LABORATORIES BIDCO LLC - U.S. DOLLAR INI | | 10/05/2023 | CAPITALIZED INTEREST | | 488 | 488 | 0 |
| 50541#-AB-3 | Laboratories Bidco LLC/Second Amendment | | 10/05/2023 | CAPITALIZED INTEREST | | 77 | 77 | 0 |
| 50541#-AC-1 | LABORATORIES BIDCO LLC - THIRD AMENDMENT | | 10/05/2023 | CAPITALIZED INTEREST | | 495 | 495 | 0 |
| 50541#-AD-9 | LABORATORIES BIDCO LLC - TL | | 08/29/2023 | CAPITALIZED INTEREST | | 5,273 | 5,273 | 0 |
| 50541#-AE-7 | LABORATORIES BIDCO LLC - DELAYED DRAW TE | | 10/24/2023 | CAPITALIZED INTEREST | | 264 | 264 | 0 |
| 51206#-AB-7 | LAKERS BUYER, INC. - INITIAL DELAYED DRA | | 03/10/2023 | DIRECT | | 9,088 | 9,088 | 0 |
| 53173#-AB-2 | LIDO ADVISORS, LLC - DELAYED DRAW TERM L | | 02/27/2023 | DIRECT | | 59,180 | 59,180 | 0 |
| 62931*-AA-2 | NMC SKINCARE INTERMEDIATE HOLDINGS II, L | | 12/01/2023 | CAPITALIZED INTEREST | | 1,917 | 1,917 | 0 |
| 62931*-AC-8 | NMC SKINCARE INTERMEDIATE HOLDINGS II, L | | 12/01/2023 | CAPITALIZED INTEREST | | 646 | 646 | 0 |
| 63607@-AA-1 | NATIONAL FIRE & SAFETY, INC. - TERM LOAN | | 12/06/2023 | CAPITALIZED INTEREST | | 103,781 | 103,781 | 0 |
| 63607@-AB-9 | NATIONAL FIRE & SAFETY, INC. - DELAYED D | | 12/06/2023 | CAPITALIZED INTEREST | | 61,393 | 61,393 | 0 |
| 63607@-AC-7 | NATIONAL FIRE & SAFETY, INC. - ADDITIONA | | 08/31/2023 | CAPITALIZED INTEREST | | 29,072 | 29,072 | 0 |
| 65658#-AA-2 | NORTH HAVEN FALCON BUYER, LLC | | 11/21/2023 | CAPITALIZED INTEREST | | 4,060 | 4,060 | 0 |
| 65658#-AB-0 | NORTH HAVEN FALCON BUYER, LLC - DELAYED | | 11/30/2023 | CAPITALIZED INTEREST | | 644 | 644 | 0 |
| 65716*-AA-6 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | 02/24/2023 | DIRECT | | 8,144 | 8,144 | 0 |
| 68144#-AB-6 | OLYMPIA ACQUISITION, INC. - SECOND AMEND | | 11/30/2023 | Various | | 956 | 956 | 0 |
| 68144#-AC-4 | OLYMPIA ACQUISITION, INC. - SECOND AMEND | | 12/20/2023 | Various | | 8,946 | 8,946 | 0 |
| 68144#-AD-2 | OLYMPIA ACQUISITION, INC. - INITIAL TERM | | 11/30/2023 | Various | | 22,167 | 22,167 | 0 |
| 68144#-AE-0 | OLYMPIA ACQUISITION, INC. - FIRST OUT DE | | 12/19/2023 | CAPITALIZED INTEREST | | 10,611 | 10,611 | 0 |
| 70559@-AF-3 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | 03/23/2023 | DIRECT | | 27,651 | 27,651 | 0 |
| 74066*-AA-4 | PREMIER SPECIALTIES, INC. - TERM LOAN | | 11/30/2023 | CAPITALIZED INTEREST | | 804 | 804 | 0 |
| 74309#-AA-7 | PRODUCTION RESOURCE GROUP, L.L.C. - DELA | | 07/26/2023 | Various | | 4,193 | 4,193 | 0 |
| 74309#-AB-5 | PRG 9/20 Last Out | | 01/23/2023 | PAYMENT IN KIND | | 8,164 | 8,164 | 0 |
| 74309#-AB-5 | PRODUCTION RESOURCE GROUP, L.L.C. - LAST | | 07/26/2023 | Various | | 26,390 | 26,390 | 0 |
| 74309#-AC-3 | PRODUCTION RESOURCE GROUP, L.L.C. - DELA | | 07/31/2023 | Various | | 223 | 223 | 0 |
| 74309#-AD-1 | PRODUCTION RESOURCE GROUP, L.L.C. - SECO | | 05/31/2023 | Various | | 1,983 | 1,983 | 0 |
| 74354#-AA-1 | PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN | | 11/24/2023 | Various | | 1,640 | 1,640 | 0 |
| 78486@-AC-1 | SSE BUYER, INC. - TERM LOAN | | 09/29/2023 | Various | | 104,263 | 105,940 | 0 |
| 816307-A@-1 | SELECTQUOTE, INC. - INITIAL TERM LOAN | | 10/31/2023 | Various | | 4,682 | 4,682 | 0 |
| 84833*-AD-9 | SPERBER LANDSCAPE COMPANIES, LLC - FIRST | | 06/01/2023 | DIRECT | | 1,442,945 | 1,442,945 | 0 |
| 86662#-AB-0 | SUN ACQUIRER CORP | | 02/09/2023 | DIRECT | | 2,024 | 2,024 | 0 |
| 91859#-AA-5 | LB VACATION BUYER LLC - DELAYED DRAW TER | | 10/24/2023 | DIRECT | | 246,785 | 246,785 | 0 |
| 92215*-AC-2 | VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN | | 12/01/2023 | CAPITALIZED INTEREST | | 72,215 | 72,215 | 0 |
| 92215*-AD-0 | VARDIMAN BLACK HOLDINGS, LLC - DELAYED D | | 12/01/2023 | CAPITALIZED INTEREST | | 75,912 | 75,912 | 0 |
| 92843Z-A#-0 | VISUAL EDGE TECHNOLOGY, INC. - LAST OUT | | 11/30/2023 | CAPITALIZED INTEREST | | 1,956,793 | 1,956,793 | 0 |
| 92974*-AB-5 | WSHP FC ACQUISITION LLC - SECOND AMENDME | | 05/01/2023 | DIRECT | | 131,764 | 131,764 | 0 |
| 94184#-AB-3 | WATERMILL EXPRESS, LLC - DELAYED DRAW TE | | 02/27/2023 | DIRECT | | 4,130 | 4,130 | 0 |
| G4768P-AN-1 | INEOS US FINANCE LLC - 2030 DOLLAR TERM | C | 02/10/2023 | BARCLAYS CAPITAL INC FIXED INC | | 7,425,000 | 7,500,000 | 0 |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 25,742,874 | 26,245,376 | 0 |
| 2509999997. Total - Bonds - Part 3 | | | | | | 1,073,274,058 | 1,115,580,996 | 1,542,567 |
| 2509999998. Total - Bonds - Part 5 | | | | | | 1,204,196 | 1,319,807 | 7,264 |
| 2509999999. Total - Bonds | | | | | | 1,074,478,255 | 1,116,900,803 | 1,549,831 |
| 009522-ZA-4 | AIRWAY THERAPEUTICS C | | 03/15/2023 | AFG Private Placement | 1,412,251.000 | 2,019,519 | 0.00 | 0 |
| 009522-ZD-8 | AIRWAY THERAPEUTICS SERIES D-2 | | 03/15/2023 | AFG Private Placement | 241,068.000 | 269,996 | 0.00 | 0 |
| 009522-ZE-6 | AIRWAY SAFE | | 03/14/2023 | AFG Private Placement | 100,000.000 | 100,000 | 0.00 | 0 |
| 009522-ZZ-9 | AIRWAY THERAPEUTICS B | | 03/15/2023 | AFG Private Placement | 1,683,381.000 | 2,777,578 | 0.00 | 0 |
| 025816-CH-0 | AMERICAN EXPRESS CO | | 11/01/2023 | Various | 6,094,000.000 | 4,840,981 | 0.00 | 28,848 |
| 04155Z-ZA-8 | ARMATUS SERIES SEED | | 07/07/2023 | AFG Private Placement | 91,791.000 | 125,983 | 0.00 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 05990K-84-1 | BANC OF CALIFORNIA INC | | 12/01/2023 | EXCHANGE | 120,000.000 | 2,595,000 | 0.00 | 0 |
| 060505-GB-4 | BANK OF AMERICA CORP | | 10/31/2023 | Various | 1,640,000.000 | 1,332,500 | 0.00 | 997 |
| 14822Z-AA-7 | CLAROS TECHNOLOGIES, INC | | 12/01/2023 | AFG Private Placement | 2,667,727.000 | 1,999,995 | 0.00 | 0 |
| 173333-ZB-4 | LOSANT SERIES C PFD | | 09/02/2023 | EXCHANGE | 1,046,137.000 | 702,167 | 0.00 | 0 |
| 23281#-12-4 | CYPRIUM PARALLEL INVESTORS V LP | | 12/14/2023 | AFG Private Placement | 16,571.930 | 2,078,697 | 0.00 | 0 |
| 35250V-20-3 | FRANKLIN BSP CAPITAL CORPORATION | | 03/27/2023 | AFG Private Placement | 6,713.895 | 6,713,895 | 0.00 | 0 |
| 46166Z-ZA-6 | INVIRSA INC SER B | | 04/26/2023 | AFG Private Placement | 28,450.000 | 350,614 | 0.00 | 0 |
| 46199Z-ZA-7 | I-O UROLOGY CORP SERIES A-1 | | 12/15/2023 | AFG Private Placement | 2,893,518.000 | 2,000,000 | 0.00 | 0 |
| 50099A-ZZ-0 | KRIYA THERAPEUTICS SERIES C | | 07/14/2023 | AFG Private Placement | 276,426.000 | 1,999,997 | 0.00 | 0 |
| 62888Z-AA-7 | NX PRENATAL INC SERIES A3 PREFERRED | | 07/28/2023 | AFG Private Placement | 227,087.000 | 780,137 | 0.00 | 0 |
| 88429Z-ZC-7 | THIRD POLE SERIES B-1 A | | 10/12/2023 | AFG Private Placement | 121,618.000 | 508,597 | 0.00 | 0 |
| 88429Z-ZD-5 | THIRD POLE SERIES B-1 B | | 10/13/2023 | AFG Private Placement | 121,618.000 | 3,628,613 | 0.00 | 0 |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 34,824,270 | XXX | 29,845 |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | 34,824,270 | XXX | 29,845 |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | 0 | XXX | 0 |
| 4509999999. Total - Preferred Stocks | | | | | | 34,824,270 | XXX | 29,845 |
| 013091-10-3 | ALBERTSONS COMPANIES CL A ORD | | 03/15/2023 | NON-CASH BROKER | 786,786.000 | 15,523,288 | | 0 |
| 01877R-10-8 | ALLIANCE RESOURCE PARTNERS UNT | | 12/01/2023 | VE CAPITAL | 25,000.000 | 466,619 | | 0 |
| 02157M-10-8 | ALTENERGY ACQUISITION CL A ORD | | 04/27/2023 | B.RILEY & CO., LLC | 500,000.000 | 5,190,000 | | 0 |
| 02215L-20-9 | KINETIK HOLDINGS CL A ORD | | 12/07/2023 | VE CAPITAL | 5,000.000 | 163,722 | | 0 |
| 09062W-20-4 | BIOLIFE SOLUTIONS ORD | | 10/31/2023 | NON-CASH BROKER | 4,602.000 | 77,073 | | 0 |
| 09610B-10-8 | BLUE WATER BIOTECH ORD | | 06/14/2023 | NON-CASH BROKER | 500,165.000 | 460,986 | | 0 |
| 22758A-10-5 | CROSSAMERICA PARTNERS UNT | | 12/01/2023 | VE CAPITAL | 2,000.000 | 44,111 | | 0 |
| 29273V-10-0 | ENERGY TRANSFER UNT | | 12/11/2023 | Various | 45,000.000 | 604,267 | | 0 |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS UNT | | 09/27/2023 | VE CAPITAL | 7,000.000 | 186,697 | | 0 |
| 29415C-10-1 | EOS ENERGY ENTERPRISES CL A ORD | | 12/15/2023 | Stifel, Nicolaus & Co., Inc. | 1,379,845.000 | 1,627,586 | | 0 |
| 371927-10-4 | GENESIS ENERGY CL A UNT | | 09/22/2023 | VE CAPITAL | 8,000.000 | 85,553 | | 0 |
| 37946R-10-9 | GLOBAL PARTNERS UNT | | 11/27/2023 | VE CAPITAL | 17,500.000 | 547,711 | | 0 |
| 428103-10-5 | HESS MIDSTREAM CL A ORD | | 09/27/2023 | VE CAPITAL | 1,000.000 | 29,836 | | 0 |
| 487836-10-8 | KELLANOVA ORD | | 10/02/2023 | EXCHANGE | 38,850.000 | 1,798,461 | | 0 |
| 55336V-10-0 | MPLX COM UNT | C | 12/11/2023 | VE CAPITAL | 2,500.000 | 88,660 | | 0 |
| 682680-10-3 | ONEOK ORD | | 09/25/2023 | Various | 11,172.000 | 743,250 | | 0 |
| 829242-10-6 | SINCLAIR BROADCAST GROUP CL A ORD | | 09/07/2023 | Various | 658,420.000 | 12,683,539 | | 0 |
| 87484T-10-8 | TALOS ENERGY ORD | | 02/13/2023 | EXCHANGE | 1,495,193.168 | 28,408,673 | | 0 |
| 90290N-10-9 | USA COMPRESSION PARTNERS COM UNT | | 09/27/2023 | VE CAPITAL | 4,000.000 | 84,703 | | 0 |
| 92942W-10-7 | WK KELLOGG ORD | | 10/02/2023 | EXCHANGE | 9,712.500 | 116,180 | | 0 |
| 958669-10-3 | WESTERN MIDSTREAM PARTNERS COM UNT | | 12/05/2023 | VE CAPITAL | 4,500.000 | 121,313 | | 0 |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 69,052,229 | XXX | 0 |
| 29415C-ZA-2 | EOS ENERGY ENTERPRISES, INC. | | 12/15/2023 | AFG Private Placement | 1,379,310.000 | 372,414 | | 0 |
| 62888Z-AB-5 | NX PRENATAL INC WARRANTS EXP 07/28/2028 | | 07/28/2023 | AFG Private Placement | 227,086.000 | 719,863 | | 0 |
| 74666Z-ZC-9 | PYPESTREAM INC 12.68 8/29/2033 | | 08/29/2023 | AFG Private Placement | 33,343.000 | 39,641 | | 0 |
| 88429Z-ZE-3 | THIRD POLE $32.89 03/31/2031 | | 10/13/2023 | AFG Private Placement | 40,130.000 | 742,806 | | 0 |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 1,874,724 | XXX | 0 |
| P2826#-10-7 | EL AGUILA COMPANIA DE SEGUROS CL I | D | 12/06/2023 | Capital Share Purchase | 0.000 | 4,000,000 | | 0 |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 4,000,000 | XXX | 0 |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 74,926,953 | XXX | 0 |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | 9,237,649 | XXX | 0 |
| 5989999999. Total - Common Stocks | | | | | | 84,164,602 | XXX | 0 |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 118,988,872 | XXX | 29,845 |
| 6009999999 - Totals | | | | | | 1,193,467,127 | XXX | 1,579,676 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31383S-RS-1 | FN 511797 - RMBS | | 12/01/2023 | Paydown | | 671 | 671 | 671 | 660 | 0 | 11 | 0 | 11 | 0 | 671 | 0 | 0 | 0 | 22 | 05/01/2031 |
| 31388D-ZU-5 | FN 602055 - RMBS | | 12/01/2023 | Paydown | | 761 | 761 | 776 | 752 | 0 | 9 | 0 | 9 | 0 | 761 | 0 | 0 | 0 | 27 | 09/01/2031 |
| 31388G-VW-8 | FN 604629 - RMBS | | 12/01/2023 | Paydown | | 606 | 606 | 605 | 152 | 0 | 454 | 0 | 454 | 0 | 606 | 0 | 0 | 0 | 13 | 09/01/2031 |
| 31388K-WT-5 | FN 607358 - RMBS | | 12/01/2023 | Paydown | | 532 | 532 | 546 | 422 | 0 | 111 | 0 | 111 | 0 | 532 | 0 | 0 | 0 | 19 | 10/01/2031 |
| 31390V-ER-1 | FN 657244 - RMBS | | 12/01/2023 | Paydown | | 1,380 | 1,380 | 1,399 | 1,148 | 0 | 232 | 0 | 232 | 0 | 1,380 | 0 | 0 | 0 | 45 | 09/01/2032 |
| 38382M-N3-9 | GNR 2021-001 ST - CMO/RMBS | | 12/11/2023 | JP Morgan | | 2,653,773 | 0 | 3,091,937 | 3,091,937 | 0 | (26,914) | 0 | (26,914) | 0 | 3,065,023 | 0 | (411,249) | (411,249) | 277,561 | 01/20/2051 |
| 91282C-AP-6 | UNITED STATES TREASURY | | 10/15/2023 | Maturity @ 100.00 | | 130,000 | 130,000 | 129,766 | 129,938 | 0 | 62 | 0 | 62 | 0 | 130,000 | 0 | 0 | 0 | 163 | 10/15/2023 |
| 91282C-BD-2 | UNITED STATES TREASURY | | 01/01/2023 | Maturity @ 100.00 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 12/31/2022 |
| 91282C-DM-0 | UNITED STATES TREASURY | | 11/30/2023 | Maturity @ 100.00 | | 60,000 | 60,000 | 59,810 | 59,910 | 0 | 90 | 0 | 90 | 0 | 60,000 | 0 | 0 | 0 | 300 | 11/30/2023 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 2,847,724 | 193,950 | 3,285,511 | 3,284,919 | 0 | (25,946) | 0 | (25,946) | 0 | 3,258,973 | 0 | (411,249) | (411,249) | 278,181 | XXX |
| 13509P-GU-1 | CANADA HOUSING TRUST NO 1 | | 12/15/2023 | Maturity @ 100.00 | | 12,464,937 | 12,666,244 | 12,774,249 | 12,575,278 | 0 | (28,786) | 0 | (28,786) | (81,555) | 12,464,937 | 0 | 0 | 0 | 325,776 | 12/15/2023 |
| A08851-60-4 | SINGAPORE, REPUBLIC OF (GOVERNMENT) | B | 02/01/2023 | Maturity @ 100.00 | | 253,658 | 273,900 | 262,533 | 268,695 | 0 | (282) | 0 | (282) | (14,755) | 253,658 | 0 | 0 | 0 | 2,401 | 02/01/2023 |
| Y31714-AT-8 | HOUSING & DEVELOPMENT BOARD | B | 07/24/2023 | Maturity @ 100.00 | | 2,416,531 | 2,441,681 | 2,454,412 | 2,438,551 | 0 | (15,404) | 0 | (15,404) | (6,615) | 2,416,531 | 0 | 0 | 0 | 59,342 | 07/24/2023 |
| Y3729W-AG-1 | HOUSING & DEVELOPMENT BOARD | B | 08/10/2023 | Maturity @ 100.00 | | 3,475,489 | 3,528,975 | 3,621,084 | 3,574,082 | 0 | (32,597) | 0 | (32,597) | (65,996) | 3,475,489 | 0 | 0 | 0 | 68,059 | 08/10/2023 |
| Y3729W-AK-2 | HOUSING & DEVELOPMENT BOARD | B | 03/13/2023 | Maturity @ 100.00 | | 915,338 | 927,231 | 933,608 | 934,829 | 0 | (2,848) | 0 | (2,848) | (16,644) | 915,338 | 0 | 0 | 0 | 10,594 | 03/13/2023 |
| Y4900E-BU-8 | HOUSING & DEVELOPMENT BOARD | B | 01/29/2023 | Maturity @ 100.00 | | 2,526,296 | 2,665,448 | 2,608,041 | 2,611,818 | 0 | (2,239) | 0 | (2,239) | (83,284) | 2,526,296 | 0 | 0 | 0 | 33,322 | 01/29/2023 |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 22,052,248 | 22,503,479 | 22,653,927 | 22,403,253 | 0 | (82,156) | 0 | (82,156) | (268,849) | 22,052,248 | 0 | 0 | 0 | 499,493 | XXX |
| 13063C-XS-4 | CALIFORNIA ST | | 06/01/2023 | Call @ 100.00 | | 560,000 | 560,000 | 560,000 | 559,996 | 0 | (1) | 0 | (1) | 0 | 559,995 | 0 | 5 | 5 | 6,860 | 12/01/2031 |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 560,000 | 560,000 | 560,000 | 559,996 | 0 | (1) | 0 | (1) | 0 | 559,995 | 0 | 5 | 5 | 6,860 | XXX |
| 68609T-SH-2 | OREGON | | 02/01/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 1,512,356 | 1,510,000 | 1,631,057 | 1,594,481 | 0 | (1,104) | 0 | (1,104) | 0 | 1,593,376 | 0 | (81,021) | (81,021) | 9,102 | 12/01/2049 |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,512,356 | 1,510,000 | 1,631,057 | 1,594,481 | 0 | (1,104) | 0 | (1,104) | 0 | 1,593,376 | 0 | (81,021) | (81,021) | 9,102 | XXX |
| 041083-VB-9 | ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M | | 12/01/2023 | Paydown | | 123,625 | 123,625 | 123,625 | 123,625 | 0 | 0 | 0 | 0 | 0 | 123,625 | 0 | 0 | 0 | 2,040 | 07/01/2043 |
| 051687-DB-4 | AURORA ILL SINGLE FAMILY MTG REV - RMBS | | 12/01/2023 | Paydown | | 22,088 | 22,088 | 22,420 | 21,701 | 0 | 387 | 0 | 387 | 0 | 22,088 | 0 | 0 | 0 | 491 | 12/01/2039 |
| 13079P-FG-3 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL | | 07/17/2023 | Direct | | 35,000 | 35,000 | 33,775 | 34,954 | 0 | 46 | 0 | 46 | 0 | 35,000 | 0 | 0 | 0 | 1,125 | 01/15/2040 |
| 13079P-TZ-6 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL | | 07/17/2023 | Call @ 100.00 | | 20,000 | 20,000 | 19,900 | 19,949 | 0 | 3 | 0 | 3 | 0 | 19,953 | 0 | 47 | 47 | 660 | 07/15/2030 |
| 196479-E6-2 | COLORADO HOUSING AND FINANCE AUTHORITY - | | 11/01/2023 | Call @ 100.00 | | 490,000 | 490,000 | 532,037 | 501,974 | 0 | (3,171) | 0 | (3,171) | 0 | 498,802 | 0 | (8,802) | (8,802) | 11,644 | 05/01/2048 |
| 196479-N9-6 | COLORADO HSG & FIN AUTH - RMBS | | 01/31/2023 | JP Morgan | | 2,170,016 | 2,150,000 | 2,277,151 | 2,211,991 | 0 | (3,868) | 0 | (3,868) | 0 | 2,208,122 | 0 | (38,107) | (38,107) | 21,412 | 11/01/2048 |
| 19647P-BA-0 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | 12/01/2023 | Paydown | | 40,002 | 39,995 | 39,797 | 39,713 | 0 | 289 | 0 | 289 | 0 | 40,002 | 0 | 0 | 0 | 700 | 02/01/2044 |
| 19647P-BH-5 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | 12/01/2023 | Various | | 32,341 | 32,341 | 32,341 | 32,341 | 0 | 0 | 0 | 0 | 0 | 32,341 | 0 | 0 | 0 | 608 | 06/01/2056 |
| 19647P-BK-8 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | 12/01/2023 | Call @ 100.00 | | 63,227 | 63,227 | 63,227 | 59,994 | 0 | 25 | 0 | 25 | 0 | 60,019 | 0 | 3,208 | 3,208 | 1,034 | 09/01/2056 |
| 19647P-BQ-5 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | 12/01/2023 | Call @ 100.00 | | 78,598 | 78,598 | 78,598 | 78,597 | 0 | 0 | 0 | 0 | 0 | 78,597 | 0 | 1 | 1 | 1,451 | 11/01/2045 |
| 19647P-BU-6 | COLORADO HSG & FIN AUTH MULTIFAMILY HSG | | 12/01/2023 | Call @ 100.00 | | 29,496 | 29,496 | 29,496 | 29,496 | 0 | 0 | 0 | 0 | 0 | 29,496 | 0 | 0 | 0 | 597 | 08/01/2057 |
| 196480-DQ-7 | COLORADO HSG & FIN AUTH - RMBS | | 01/27/2023 | Various | | 1,527,980 | 1,515,000 | 1,666,485 | 1,617,698 | 0 | (1,313) | 0 | (1,313) | 0 | 1,616,385 | 0 | (88,405) | (88,405) | 14,515 | 05/01/2050 |
| 196480-EW-3 | COLORADO HOUSING AND FINANCE AUTHORITY - | | 11/01/2023 | Call @ 100.00 | | 490,000 | 490,000 | 517,523 | 498,027 | 0 | (1,770) | 0 | (1,770) | 0 | 496,257 | 0 | (6,257) | (6,257) | 11,672 | 05/01/2050 |
| 196480-EX-1 | COLORADO HOUSING AND FINANCE AUTHORITY - | | 12/01/2023 | Paydown | | 298,553 | 298,553 | 298,553 | 298,553 | 0 | 0 | 0 | 0 | 0 | 298,553 | 0 | 0 | 0 | 4,508 | 01/01/2050 |
| 196480-GG-6 | COLORADO HOUSING AND FINANCE AUTHORITY - | | 12/01/2023 | Paydown | | 80,131 | 80,131 | 62,703 | 0 | 0 | 17,429 | 0 | 17,429 | 0 | 80,131 | 0 | 0 | 0 | 157 | 04/01/2050 |
| 20775C-B6-0 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 11/15/2023 | Call @ 100.00 | | 170,000 | 170,000 | 179,012 | 172,589 | 0 | (905) | 0 | (905) | 0 | 171,683 | 0 | (1,683) | (1,683) | 4,722 | 11/15/2039 |
| 20775C-N3-4 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 01/30/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 2,737,098 | 2,700,000 | 2,854,413 | 2,791,961 | 0 | (7,715) | 0 | (7,715) | 0 | 2,784,246 | 0 | (47,148) | (47,148) | 23,597 | 05/15/2042 |
| 20775C-XL-3 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 01/27/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 3,327,871 | 3,300,000 | 3,595,812 | 3,363,892 | 0 | (7,974) | 0 | (7,974) | 0 | 3,355,918 | 0 | (28,047) | (28,047) | 26,747 | 05/15/2047 |
| 20775C-ZE-7 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 11/15/2023 | Call @ 100.00 | | 260,000 | 260,000 | 275,272 | 264,334 | 0 | (1,275) | 0 | (1,275) | 0 | 263,059 | 0 | (3,059) | (3,059) | 5,669 | 11/15/2041 |
| 25477P-HN-8 | DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL | | 11/01/2023 | Call @ 100.00 | | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 0 | 0 | 1,920 | 11/01/2036 |
| 296122-WV-2 | ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA | | 10/02/2023 | Direct | | 125,000 | 125,000 | 134,375 | 125,465 | 0 | (465) | 0 | (465) | 0 | 125,000 | 0 | 0 | 0 | 1,540 | 04/01/2051 |
| 3133N3-U9-3 | FH RE6008 - RMBS | | 12/01/2023 | Paydown | | 148,615 | 148,615 | 151,091 | 150,345 | 0 | (1,730) | 0 | (1,730) | 0 | 148,615 | 0 | 0 | 0 | 2,535 | 11/01/2049 |
| 3133N3-VG-6 | FH RE6015 - RMBS | | 12/01/2023 | Paydown | | 139,403 | 139,403 | 141,429 | 140,828 | 0 | (1,425) | 0 | (1,425) | 0 | 139,403 | 0 | 0 | 0 | 2,615 | 09/01/2049 |
| 31392C-EM-2 | FNW 2002-W2 AF5 - CMO/RMBS | | 12/01/2023 | Paydown | | 11,899 | 11,899 | 11,428 | 11,440 | 0 | 459 | 0 | 459 | 0 | 11,899 | 0 | 0 | 0 | 474 | 06/25/2032 |
| 31392H-FC-2 | FNR 0297E SR - CMO/RMBS | | 12/30/2023 | Direct | | 0 | 0 | 134,064 | (1,395) | 0 | 0 | 0 | 0 | 0 | (1,395) | 0 | 1,395 | 1,395 | 0 | 01/25/2033 |
| 31392T-FH-5 | FHR 2480F NS - CMO/RMBS | | 12/30/2023 | Direct | | 0 | 0 | 42,192 | (2,377) | 0 | 0 | 0 | 0 | 0 | (2,377) | 0 | 2,377 | 2,377 | 0 | 01/15/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31393B-VF-9 | FNR 2003-42 JS - CMO/RMBS | | 12/30/2023 | Direct | | 0 | 0 | 81,561 | (628) | 0 | 0 | 0 | 0 | 0 | (628) | 0 | 628 | 628 | 0 | 05/25/2033 |
| 31397P-PL-8 | FHM M012 A1A - CMBS | | 12/01/2023 | Paydown | | 817,523 | 817,523 | 763,224 | 763,224 | 0 | 534,336 | 0 | 534,336 | 0 | 817,523 | 0 | 0 | 0 | 46,734 | 08/15/2051 |
| 31397P-PS-3 | FHM M012 A1B - CMBS/RMBS | | 12/01/2023 | Paydown | | 762,577 | 762,577 | 711,103 | 0 | 0 | 51,474 | 0 | 51,474 | 0 | 762,577 | 0 | 0 | 0 | 2,701 | 08/01/2051 |
| 3140K0-EL-8 | FN B04638 - RMBS | | 12/01/2023 | Paydown | | 106,094 | 106,094 | 106,276 | 106,176 | 0 | (83) | 0 | (83) | 0 | 106,094 | 0 | 0 | 0 | 1,129 | 11/01/2049 |
| 3140QB-N5-3 | FN CA4011 - RMBS | | 12/01/2023 | Paydown | | 18,562 | 18,562 | 18,857 | 18,759 | 0 | (197) | 0 | (197) | 0 | 18,562 | 0 | 0 | 0 | 482 | 08/01/2049 |
| 3140QC-DT-0 | FN CA4613 - RMBS | | 12/01/2023 | Paydown | | 70,440 | 70,440 | 71,339 | 70,953 | 0 | (513) | 0 | (513) | 0 | 70,440 | 0 | 0 | 0 | 1,359 | 11/01/2049 |
| 31418D-HY-1 | FN MA3846 - RMBS | | 12/01/2023 | Paydown | | 2,763 | 2,763 | 2,475 | 2,474 | 0 | 289 | 0 | 289 | 0 | 2,763 | 0 | 0 | 0 | 46 | 11/01/2049 |
| 31418D-JW-3 | FN MA3876 - RMBS | | 12/01/2023 | Paydown | | 89,415 | 89,415 | 89,638 | 89,535 | 0 | (121) | 0 | (121) | 0 | 89,415 | 0 | 0 | 0 | 1,382 | 12/01/2049 |
| 34074H-EF-5 | FLORIDA HSG FIN CORP MULTIFAMILY MTG REV | | 10/02/2023 | Call @ 100.00 | | 2,830,000 | 2,830,000 | 2,830,000 | 2,830,000 | 0 | 0 | 0 | 0 | 0 | 2,830,000 | 0 | 0 | 0 | 166,722 | 07/01/2029 |
| 34074M-KB-6 | FLORIDA HSG FIN CORP REV - RMBS | | 07/03/2023 | Call @ 100.00 | | 245,000 | 245,000 | 263,326 | 246,101 | 0 | (523) | 0 | (523) | 0 | 245,578 | 0 | (578) | (578) | 7,200 | 07/01/2035 |
| 34074M-LZ-2 | FLORIDA HSG FIN CORP REV - RMBS | | 07/03/2023 | Call @ 100.00 | | 265,000 | 265,000 | 287,639 | 266,567 | 0 | (219) | 0 | (219) | 0 | 266,348 | 0 | (1,348) | (1,348) | 6,563 | 07/01/2046 |
| 34074M-MY-4 | FLORIDA HSG FIN CORP REV - RMBS | | 07/03/2023 | Call @ 100.00 | | 370,000 | 370,000 | 402,157 | 375,735 | 0 | (696) | 0 | (696) | 0 | 375,038 | 0 | (5,038) | (5,038) | 11,000 | 01/01/2047 |
| 34074M-PA-3 | FLORIDA HSG FIN CORP REV - RMBS | | 01/03/2023 | Call @ 100.00 | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 145 | 07/01/2031 |
| 34074M-QB-0 | FLORIDA HSG FIN CORP REV - RMBS | | 07/03/2023 | Call @ 100.00 | | 690,000 | 690,000 | 690,000 | 690,003 | 0 | 0 | 0 | 0 | 0 | 690,003 | 0 | (3) | (3) | 15,840 | 07/01/2037 |
| 373539-2E-4 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | 12/01/2023 | Direct | | 320,000 | 320,000 | 339,325 | 321,169 | 0 | (1,169) | 0 | (1,169) | 0 | 320,000 | 0 | 0 | 0 | 5,955 | 12/01/2045 |
| 373539-4H-5 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | 06/01/2023 | Direct | | 5,000 | 5,000 | 4,847 | 4,997 | 0 | 3 | 0 | 3 | 0 | 5,000 | 0 | 0 | 0 | 83 | 12/01/2034 |
| 373539-5F-8 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | 12/01/2023 | Direct | | 100,000 | 100,000 | 106,569 | 100,468 | 0 | (468) | 0 | (468) | 0 | 100,000 | 0 | 0 | 0 | 1,768 | 06/01/2039 |
| 373539-Y2-5 | GEORGIA ST HSG & FIN AUTH REV - RMBS | | 12/01/2023 | Direct | | 260,000 | 260,000 | 278,923 | 261,066 | 0 | (1,066) | 0 | (1,066) | 0 | 260,000 | 0 | 0 | 0 | 5,073 | 06/01/2045 |
| 407272-P2-3 | HAMILTON CNTY OHIO HOSP FACS REV | | 05/15/2023 | Maturity @ 100.00 | | 2,000,000 | 2,000,000 | 2,268,160 | 2,001,826 | 0 | (12,232) | 0 | (12,232) | 0 | 2,000,000 | 0 | 0 | 0 | 50,000 | 05/15/2023 |
| 419818-HM-4 | HAWAII ST HSG FIN & DEV CORP SINGLE FAMI | | 12/01/2023 | Paydown | | 68,880 | 68,880 | 68,880 | 68,880 | 0 | 0 | 0 | 0 | 0 | 68,880 | 0 | 0 | 0 | 966 | 07/01/2037 |
| 45129Y-F4-3 | IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R | | 01/03/2023 | Call @ 100.00 | | 80,000 | 80,000 | 84,198 | 80,880 | 0 | (3) | 0 | (3) | 0 | 80,877 | 0 | (877) | (877) | 1,600 | 07/01/2034 |
| 45201L-WF-8 | ILLINOIS HSG DEV AUTH - RMBS | | 12/01/2023 | Paydown | | 242,362 | 242,362 | 242,363 | 242,362 | 0 | 0 | 0 | 0 | 0 | 242,362 | 0 | 0 | 0 | 4,885 | 12/01/2043 |
| 45201Y-F3-6 | ILLINOIS HSG DEV AUTH REV - RMBS | | 08/01/2023 | Call @ 100.00 | | 270,000 | 270,000 | 278,467 | 271,034 | 0 | (582) | 0 | (582) | 0 | 270,452 | 0 | (452) | (452) | 6,997 | 02/01/2034 |
| 45201Y-N2-9 | ILLINOIS HSG DEV AUTH REV - RMBS | | 12/01/2023 | Paydown | | 77,446 | 77,443 | 77,443 | 77,443 | 0 | 3 | 0 | 3 | 0 | 77,446 | 0 | 0 | 0 | 1,183 | 02/01/2047 |
| 45201Y-R3-3 | ILLINOIS HSG DEV AUTH REV - RMBS | | 02/01/2023 | HILLTOP SECURITIES INC | | 2,619,371 | 2,595,000 | 2,775,565 | 2,706,299 | 0 | (9,378) | 0 | (9,378) | 0 | 2,696,922 | 0 | (77,550) | (77,550) | 34,572 | 10/01/2048 |
| 45201Y-S5-7 | ILLINOIS HSG DEV AUTH REV - RMBS | | 02/01/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 2,060,137 | 2,040,000 | 2,145,631 | 2,094,306 | 0 | (3,479) | 0 | (3,479) | 0 | 2,090,826 | 0 | (30,689) | (30,689) | 40,584 | 08/01/2048 |
| 45201Y-YK-7 | ILLINOIS HSG DEV AUTH REV - RMBS | | 12/01/2023 | Paydown | | 40,349 | 40,349 | 38,253 | 38,564 | 0 | 1,785 | 0 | 1,785 | 0 | 40,349 | 0 | 0 | 0 | 585 | 06/01/2043 |
| 45203F-AM-8 | ILLINOIS HSG DEV AUTH CAP FD REV - RMBS | | 09/01/2023 | Direct | | 390,000 | 390,000 | 376,455 | 388,859 | 0 | 1,141 | 0 | 1,141 | 0 | 390,000 | 0 | 0 | 0 | 14,148 | 09/01/2025 |
| 45203L-BD-4 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | 12/01/2023 | Direct | | 130,000 | 130,000 | 135,649 | 130,000 | 0 | 0 | 0 | 0 | 0 | 130,000 | 0 | 0 | 0 | 5,241 | 12/01/2028 |
| 45203L-BS-1 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | 11/01/2023 | Paydown | | 24,193 | 24,193 | 24,193 | 24,193 | 0 | 0 | 0 | 0 | 0 | 24,193 | 0 | 0 | 0 | 362 | 02/01/2031 |
| 45203L-CD-3 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | 12/01/2023 | Paydown | | 42,851 | 42,851 | 42,851 | 42,851 | 0 | 0 | 0 | 0 | 0 | 42,851 | 0 | 0 | 0 | 783 | 07/01/2032 |
| 45203L-CE-1 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | 12/01/2023 | Paydown | | 89,976 | 89,976 | 89,976 | 89,976 | 0 | 0 | 0 | 0 | 0 | 89,976 | 0 | 0 | 0 | 1,597 | 07/01/2032 |
| 45203L-CL-5 | ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE | | 12/01/2023 | Call @ 100.00 | | 90,163 | 90,163 | 90,159 | 90,163 | 0 | 0 | 0 | 0 | 0 | 90,163 | 0 | 0 | 0 | 1,993 | 03/01/2059 |
| 45505T-JC-6 | INDIANA ST HSG & CMNTY DEV AUTH SINGLE F | | 07/03/2023 | Call @ 100.00 | | 210,000 | 210,000 | 222,314 | 213,215 | 0 | (686) | 0 | (686) | 0 | 212,529 | 0 | (2,529) | (2,529) | 7,800 | 01/01/2039 |
| 45505T-LC-3 | INDIANA ST HSG & CMNTY DEV AUTH SINGLE F | | 07/03/2023 | Call @ 100.00 | | 225,000 | 225,000 | 237,699 | 229,828 | 0 | (952) | 0 | (952) | 0 | 228,876 | 0 | (3,876) | (3,876) | 8,300 | 01/01/2037 |
| 462467-VD-0 | IOWA FIN AUTH SINGLE FAMILY MTG REV - RM | | 07/03/2023 | Call @ 100.00 | | 260,000 | 260,000 | 276,151 | 267,947 | 0 | (836) | 0 | (836) | 0 | 267,111 | 0 | (7,111) | (7,111) | 10,400 | 07/01/2047 |
| 46940Y-BL-4 | JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL | | 12/01/2023 | Paydown | | 37,641 | 37,641 | 37,641 | 37,641 | 0 | 0 | 0 | 0 | 0 | 37,641 | 0 | 0 | 0 | 841 | 02/01/2033 |
| 54627D-BV-2 | LOUISIANA HSG CORP SINGLE FAMILY MTG REV | | 12/01/2023 | Paydown | | 117,228 | 117,228 | 114,687 | 115,109 | 0 | 2,119 | 0 | 2,119 | 0 | 117,228 | 0 | 0 | 0 | 2,004 | 12/01/2038 |
| 56052F-BR-5 | MAINE ST HSG AUTH MTG PUR - RMBS | | 12/11/2023 | Direct | | 105,000 | 105,000 | 110,669 | 106,698 | 0 | (1,698) | 0 | (1,698) | 0 | 105,000 | 0 | 0 | 0 | 4,503 | 11/15/2045 |
| 56052F-CE-3 | MAINE ST HSG AUTH MTG PUR - RMBS | | 12/11/2023 | Direct | | 90,000 | 90,000 | 92,737 | 90,407 | 0 | (407) | 0 | (407) | 0 | 90,000 | 0 | 0 | 0 | 3,308 | 11/15/2035 |
| 56052F-DF-9 | MAINE ST HSG AUTH MTG PUR - RMBS | | 12/11/2023 | Direct | | 65,000 | 65,000 | 68,899 | 65,270 | 0 | (270) | 0 | (270) | 0 | 65,000 | 0 | 0 | 0 | 2,409 | 11/15/2045 |
| 56052F-GP-4 | MAINE ST HSG AUTH MTG PUR - RMBS | | 12/11/2023 | Direct | | 130,000 | 130,000 | 138,893 | 131,018 | 0 | (1,018) | 0 | (1,018) | 0 | 130,000 | 0 | 0 | 0 | 5,368 | 11/15/2047 |
| 56052F-QP-3 | MAINE ST HSG AUTH MTG PUR - RMBS | | 12/11/2023 | Direct | | 365,000 | 365,000 | 396,551 | 368,408 | 0 | (3,408) | 0 | (3,408) | 0 | 365,000 | 0 | 0 | 0 | 13,926 | 11/15/2049 |
| 57419R-3B-9 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 01/27/2023 | RBC CAPITAL MARKETS | | 6,377,907 | 6,270,000 | 6,635,541 | 6,475,129 | 0 | (3,331) | 0 | (3,331) | 0 | 6,471,799 | 0 | (93,892) | (93,892) | 117,563 | 09/01/2048 |
| 57419R-H7-3 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 12/01/2023 | Call @ 100.00 | | 22,357 | 22,357 | 22,357 | 22,358 | 0 | 0 | 0 | 0 | 0 | 22,358 | 0 | 0 | 0 | 482 | 11/01/2058 |
| 57419R-JY-2 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 08/17/2023 | Direct | | 75,000 | 75,000 | 77,584 | 75,191 | 0 | (191) | 0 | (191) | 0 | 75,000 | 0 | 0 | 0 | 1,687 | 09/01/2044 |
| 57419R-YB-5 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 08/17/2023 | Direct | | 220,000 | 220,000 | 232,899 | 221,143 | 0 | (1,143) | 0 | (1,143) | 0 | 220,000 | 0 | 0 | 0 | 4,690 | 09/01/2045 |
| 57419T-EN-7 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 08/28/2023 | Direct | | 275,000 | 275,000 | 275,000 | 275,000 | 0 | 0 | 0 | 0 | 0 | 275,000 | 0 | 0 | 0 | 2,024 | 03/01/2050 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 57419T-WE-7 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 08/17/2023 | Direct | | 50,000 | 50,000 | 52,705 | 50,166 | 0 | (166) | 0 | (166) | 0 | 50,000 | 0 | 0 | 0 | 1,279 | 09/01/2052 |
| 57586N-S2-8 | MASSACHUSETTS ST HSG FIN AGY - RMBS | | 10/05/2023 | Call @ 100.00 | | 275,000 | 275,000 | 275,000 | 275,000 | 0 | (1) | 0 | (1) | 0 | 274,999 | 0 | 1 | 1 | 547 | 12/01/2032 |
| 57586P-8H-2 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | 04/18/2023 | Call @ 100.00 | | 30,000 | 30,000 | 32,148 | 30,107 | 0 | (76) | 0 | (76) | 0 | 30,031 | 0 | (31) | (31) | 457 | 12/01/2043 |
| 57586Y-CA-3 | MASSACHUSETTS ST HSG FIN AGY MULTI-FAMIL | | 12/01/2023 | Call @ 100.00 | | 550,000 | 550,000 | 550,000 | 550,000 | 0 | 0 | 0 | 0 | 0 | 550,000 | 0 | 0 | 0 | 18,047 | 12/01/2026 |
| 57587A-A8-1 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | 12/29/2023 | Direct | | 315,000 | 315,000 | 332,319 | 316,785 | 0 | (1,785) | 0 | (1,785) | 0 | 315,000 | 0 | 0 | 0 | 6,756 | 12/01/2048 |
| 57587A-FT-0 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | 12/29/2023 | Direct | | 255,000 | 255,000 | 280,561 | 258,190 | 0 | (3,190) | 0 | (3,190) | 0 | 255,000 | 0 | 0 | 0 | 7,005 | 06/01/2045 |
| 57587A-JD-1 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | 12/29/2023 | Direct | | 455,000 | 455,000 | 480,785 | 456,712 | 0 | (1,712) | 0 | (1,712) | 0 | 455,000 | 0 | 0 | 0 | 9,196 | 06/01/2042 |
| 57587A-L3-0 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | 12/29/2023 | Direct | | 345,000 | 345,000 | 368,601 | 347,511 | 0 | (2,511) | 0 | (2,511) | 0 | 345,000 | 0 | 0 | 0 | 8,220 | 12/01/2048 |
| 57587A-TX-6 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | 12/29/2023 | Direct | | 495,000 | 495,000 | 522,072 | 499,364 | 0 | (4,364) | 0 | (4,364) | 0 | 495,000 | 0 | 0 | 0 | 11,339 | 06/01/2039 |
| 57587A-VN-5 | MASSACHUSETTS ST HSG FIN AGY HSG REV - R | | 04/18/2023 | Direct | | 140,000 | 140,000 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 0 | 140,000 | 0 | 0 | 0 | 142 | 12/01/2037 |
| 592113-AV-6 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | 09/15/2023 | Direct | | 75,000 | 75,000 | 73,875 | 74,956 | 0 | 44 | 0 | 44 | 0 | 75,000 | 0 | 0 | 0 | 2,156 | 03/15/2028 |
| 594653-6J-1 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | 12/01/2023 | Direct | | 115,000 | 115,000 | 121,202 | 115,846 | 0 | (846) | 0 | (846) | 0 | 115,000 | 0 | 0 | 0 | 3,401 | 06/01/2046 |
| 594653-7G-6 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | 06/01/2023 | Call @ 100.00 | | 80,000 | 80,000 | 79,674 | 79,780 | 0 | 9 | 0 | 9 | 0 | 79,789 | 0 | 211 | 211 | 1,340 | 12/01/2031 |
| 594653-7K-7 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | 12/01/2023 | Direct | | 355,000 | 355,000 | 375,469 | 358,065 | 0 | (3,065) | 0 | (3,065) | 0 | 355,000 | 0 | 0 | 0 | 10,501 | 06/01/2046 |
| 594654-BE-4 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | 01/30/2023 | J P MORGAN SECURITIES | | 2,866,068 | 2,870,000 | 3,060,453 | 2,951,740 | 0 | (1,693) | 0 | (1,693) | 0 | 2,950,047 | 0 | (83,979) | (83,979) | 16,742 | 06/01/2048 |
| 594654-CM-5 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | 01/30/2023 | RBC CAPITAL MARKETS | | 1,977,601 | 1,960,000 | 2,080,658 | 2,018,467 | 0 | (1,055) | 0 | (1,055) | 0 | 2,017,412 | 0 | (39,811) | (39,811) | 13,067 | 12/01/2048 |
| 594654-KH-7 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | 09/06/2023 | Corporate Action | | 1,862,820 | 2,250,000 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 0 | 2,250,000 | 0 | (387,180) | (387,180) | 54,741 | 12/01/2035 |
| 59465H-UA-2 | MICHIGAN ST HOSP FIN AUTH REV | | 03/15/2023 | Call @ 100.00 | | 1,000,000 | 1,000,000 | 1,000,000 | 999,982 | 0 | 18 | 0 | 18 | 0 | 1,000,000 | 0 | 0 | 0 | 8,000 | 11/15/2047 |
| 604160-FZ-2 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 39,745 | 39,745 | 38,837 | 38,843 | 0 | 903 | 0 | 903 | 0 | 39,745 | 0 | 0 | 0 | 664 | 09/01/2044 |
| 604160-GB-4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 122,928 | 122,927 | 122,727 | 122,710 | 0 | 217 | 0 | 217 | 0 | 122,928 | 0 | 0 | 0 | 2,067 | 11/01/2044 |
| 604160-GC-2 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 251,063 | 251,064 | 250,843 | 250,852 | 0 | 211 | 0 | 211 | 0 | 251,063 | 0 | 0 | 0 | 4,688 | 02/01/2045 |
| 604160-GD-0 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 166,137 | 166,137 | 165,105 | 165,231 | 0 | 905 | 0 | 905 | 0 | 166,137 | 0 | 0 | 0 | 2,538 | 04/01/2045 |
| 604160-GF-5 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 149,717 | 149,717 | 149,717 | 149,717 | 0 | 0 | 0 | 0 | 0 | 149,717 | 0 | 0 | 0 | 2,617 | 11/01/2045 |
| 604160-GG-3 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 253,167 | 253,167 | 253,167 | 253,167 | 0 | 0 | 0 | 0 | 0 | 253,167 | 0 | 0 | 0 | 4,823 | 02/01/2046 |
| 604160-GJ-7 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 87,112 | 87,112 | 87,112 | 87,112 | 0 | 0 | 0 | 0 | 0 | 87,112 | 0 | 0 | 0 | 1,177 | 08/01/2046 |
| 604160-GM-0 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 229,682 | 229,682 | 220,475 | 220,640 | 0 | 9,042 | 0 | 9,042 | 0 | 229,682 | 0 | 0 | 0 | 2,203 | 10/01/2046 |
| 604160-GQ-1 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 141,038 | 141,038 | 141,038 | 141,038 | 0 | 0 | 0 | 0 | 0 | 141,038 | 0 | 0 | 0 | 2,469 | 03/01/2047 |
| 604160-GU-2 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 47,275 | 47,275 | 39,593 | 0 | 0 | 7,682 | 0 | 7,682 | 0 | 47,275 | 0 | 0 | 0 | 170 | 06/01/2047 |
| 604160-GW-8 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 197,909 | 197,908 | 165,748 | 0 | 0 | 32,160 | 0 | 32,160 | 0 | 197,909 | 0 | 0 | 0 | 814 | 10/01/2047 |
| 604160-GY-4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 127,547 | 127,547 | 127,547 | 127,547 | 0 | 0 | 0 | 0 | 0 | 127,547 | 0 | 0 | 0 | 1,778 | 12/01/2047 |
| 604160-HS-6 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Paydown | | 430,987 | 430,987 | 430,987 | 430,987 | 0 | 0 | 0 | 0 | 0 | 430,987 | 0 | 0 | 0 | 7,934 | 12/01/2049 |
| 604160-HT-4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2023 | Call @ 100.00 | | 212,907 | 212,907 | 212,907 | 212,907 | 0 | 0 | 0 | 0 | 0 | 212,907 | 0 | 0 | 0 | 2,602 | 01/01/2050 |
| 60416S-5F-3 | MINNESOTA ST HSG FIN AGY - RMBS | | 12/01/2023 | Call @ 100.00 | | 170,000 | 170,000 | 170,000 | 170,000 | 0 | 0 | 0 | 0 | 0 | 170,000 | 0 | 0 | 0 | 3,434 | 07/01/2050 |
| 60416S-6P-0 | MINNESOTA ST HSG FIN AGY | | 01/03/2023 | Direct | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 169 | 07/01/2035 |
| 60416S-BU-3 | MINNESOTA ST HSG FIN AGY - RMBS | | 09/01/2023 | Call @ 100.00 | | 45,000 | 45,000 | 46,328 | 45,000 | 0 | 0 | 0 | 0 | 0 | 45,000 | 0 | 0 | 0 | 1,213 | 07/01/2031 |
| 60416S-HX-1 | MINNESOTA ST HSG FIN AGY - RMBS | | 12/01/2023 | Call @ 100.00 | | 380,000 | 380,000 | 414,105 | 381,478 | 0 | (1,268) | 0 | (1,268) | 0 | 380,209 | 0 | (209) | (209) | 11,477 | 01/01/2045 |
| 60416S-KD-1 | MINNESOTA ST HSG FIN AGY - RMBS | | 09/01/2023 | Call @ 100.00 | | 50,000 | 50,000 | 52,778 | 50,305 | 0 | (247) | 0 | (247) | 0 | 50,058 | 0 | (58) | (58) | 1,304 | 01/01/2041 |
| 60416S-MZ-0 | MINNESOTA ST HSG FIN AGY - RMBS | | 09/01/2023 | Call @ 100.00 | | 665,000 | 665,000 | 698,518 | 668,788 | 0 | (2,247) | 0 | (2,247) | 0 | 666,541 | 0 | (1,541) | (1,541) | 15,216 | 01/01/2046 |
| 60416S-PH-7 | MINNESOTA ST HSG FIN AGY - RMBS | | 01/03/2023 | Direct | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 78 | 07/01/2031 |
| 60416S-TC-4 | MINNESOTA ST HSG FIN AGY - RMBS | | 07/03/2023 | Call @ 100.00 | | 160,000 | 160,000 | 169,485 | 160,704 | 0 | (450) | 0 | (450) | 0 | 160,254 | 0 | (254) | (254) | 3,750 | 01/01/2047 |
| 60416S-WD-8 | MINNESOTA ST HSG FIN AGY - RMBS | | 02/01/2023 | RBC CAPITAL MARKETS | | 3,583,933 | 3,555,000 | 3,820,426 | 3,667,433 | 0 | (7,444) | 0 | (7,444) | 0 | 3,659,989 | 0 | (76,056) | (76,056) | 82,274 | 01/01/2048 |
| 60535Q-ND-8 | MISSISSIPPI HOME CORP SINGLE FAMILY MTG | | 12/01/2023 | Direct | | 190,000 | 190,000 | 201,759 | 190,955 | 0 | (955) | 0 | (955) | 0 | 190,000 | 0 | 0 | 0 | 4,819 | 12/01/2038 |
| 60637B-EZ-9 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 11/01/2023 | Direct | | 335,000 | 335,000 | 368,356 | 338,321 | 0 | (3,321) | 0 | (3,321) | 0 | 335,000 | 0 | 0 | 0 | 7,524 | 11/01/2040 |
| 60637B-FA-3 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 12/01/2023 | Paydown | | 64,917 | 64,917 | 64,917 | 64,917 | 0 | 0 | 0 | 0 | 0 | 64,917 | 0 | 0 | 0 | 898 | 08/01/2036 |
| 60637B-GC-8 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 11/01/2023 | Direct | | 145,000 | 145,000 | 149,612 | 145,532 | 0 | (532) | 0 | (532) | 0 | 145,000 | 0 | 0 | 0 | 2,544 | 05/01/2038 |
| 60637B-GM-6 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 11/01/2023 | Call @ 100.00 | | 35,000 | 35,000 | 36,736 | 35,258 | 0 | (139) | 0 | (139) | 0 | 35,119 | 0 | (119) | (119) | 638 | 11/01/2045 |
| 60637B-HV-5 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 04/03/2023 | Call @ 100.00 | | 1,255,000 | 1,255,000 | 1,361,374 | 1,282,266 | 0 | (2,877) | 0 | (2,877) | 0 | 1,279,389 | 0 | (24,389) | (24,389) | 20,917 | 11/01/2036 |
| 60637B-PZ-7 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 12/01/2023 | Call @ 100.00 | | 380,000 | 380,000 | 407,048 | 385,906 | 0 | (2,249) | 0 | (2,249) | 0 | 383,657 | 0 | (3,657) | (3,657) | 9,295 | 05/01/2047 |
| 60637B-SP-6 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 02/01/2023 | RBC CAPITAL MARKETS | | 1,159,723 | 1,140,000 | 1,206,553 | 1,178,236 | 0 | (1,964) | 0 | (1,964) | 0 | 1,176,272 | 0 | (16,549) | (16,549) | 12,242 | 05/01/2049 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 61212R-X7-6 | MONTANA ST BRD HSG - RMBS | | 12/01/2023 | Call @ 100.00 | | 100,000 | 100,000 | 105,094 | 100,757 | 0 | (757) | 0 | (757) | 0 | 100,000 | 0 | 0 | 0 | 2,900 | 12/01/2038 |
| 61212W-RS-6 | MONTANA ST BRD HSG SINGLE FAMILY MTG - R | | 12/01/2023 | Direct | | 50,000 | 50,000 | 52,741 | 50,194 | 0 | (194) | 0 | (194) | 0 | 50,000 | 0 | 0 | 0 | 2,000 | 12/01/2052 |
| 63968M-RE-1 | NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG | | 03/15/2023 | Various | | 1,433,715 | 1,420,000 | 1,510,639 | 1,469,300 | 0 | (3,046) | 0 | (3,046) | 0 | 1,466,254 | 0 | (32,539) | (32,539) | 24,547 | 09/01/2048 |
| 641279-LR-3 | NEVADA HSG DIV SINGLE FAMILY MTG REV - R | | 04/03/2023 | Call @ 100.00 | | 380,000 | 380,000 | 409,522 | 382,756 | 0 | (925) | 0 | (925) | 0 | 381,832 | 0 | (1,832) | (1,832) | 6,650 | 04/01/2044 |
| 647200-2F-0 | NEW MEXICO MTG FIN AUTH - RMBS | | 09/01/2023 | Direct | | 20,000 | 20,000 | 21,478 | 20,031 | 0 | (31) | 0 | (31) | 0 | 20,000 | 0 | 0 | 0 | 600 | 03/01/2044 |
| 647200-2H-6 | NEW MEXICO MTG FIN AUTH - RMBS | | 12/01/2023 | Paydown | | 45,558 | 45,558 | 43,931 | 44,282 | 0 | 1,276 | 0 | 1,276 | 0 | 45,558 | 0 | 0 | 0 | 623 | 12/01/2035 |
| 647200-3H-5 | NEW MEXICO MTG FIN AUTH - RMBS | | 09/01/2023 | Direct | | 135,000 | 135,000 | 140,832 | 135,404 | 0 | (404) | 0 | (404) | 0 | 135,000 | 0 | 0 | 0 | 3,494 | 03/01/2045 |
| 647200-3N-2 | NEW MEXICO MTG FIN AUTH - RMBS | | 12/01/2023 | Paydown | | 71,765 | 71,765 | 70,151 | 70,464 | 0 | 1,301 | 0 | 1,301 | 0 | 71,765 | 0 | 0 | 0 | 1,240 | 02/01/2037 |
| 647200-3P-7 | NEW MEXICO MTG FIN AUTH - RMBS | | 12/01/2023 | Paydown | | 225,354 | 225,354 | 225,354 | 225,354 | 0 | 0 | 0 | 0 | 0 | 225,354 | 0 | 0 | 0 | 3,494 | 09/01/2037 |
| 647200-4R-2 | NEW MEXICO MTG FIN AUTH - RMBS | | 09/01/2023 | Call @ 100.00 | | 75,000 | 75,000 | 77,507 | 75,224 | 0 | (224) | 0 | (224) | 0 | 75,000 | 0 | 0 | 0 | 2,275 | 03/01/2046 |
| 647200-6Z-2 | NEW MEXICO MTG FIN AUTH - RMBS | | 09/01/2023 | Direct | | 400,000 | 400,000 | 426,496 | 401,957 | 0 | (1,957) | 0 | (1,957) | 0 | 400,000 | 0 | 0 | 0 | 12,375 | 03/01/2048 |
| 647200-7V-0 | NEW MEXICO MTG FIN AUTH - RMBS | | 01/30/2023 | JP Morgan | | 2,920,304 | 2,890,000 | 3,068,486 | 2,982,241 | 0 | (6,504) | 0 | (6,504) | 0 | 2,975,737 | 0 | (55,433) | (55,433) | 66,917 | 01/01/2049 |
| 647200-X3-3 | NEW MEXICO MTG FIN AUTH - RMBS | | 12/01/2023 | Paydown | | 8,067 | 8,067 | 7,753 | 8,957 | 0 | (891) | 0 | (891) | 0 | 8,067 | 0 | 0 | 0 | 122 | 02/01/2043 |
| 647200-X4-1 | NEW MEXICO MTG FIN AUTH - RMBS | | 12/01/2023 | Paydown | | 14,776 | 14,776 | 14,362 | 16,820 | 0 | (2,044) | 0 | (2,044) | 0 | 14,776 | 0 | 0 | 0 | 247 | 07/01/2043 |
| 647200-X5-8 | NEW MEXICO MTG FIN AUTH - RMBS | | 12/01/2023 | Paydown | | 110,871 | 110,871 | 110,872 | 110,871 | 0 | 0 | 0 | 0 | 0 | 110,871 | 0 | 0 | 0 | 1,343 | 10/01/2034 |
| 647201-DM-1 | NEW MEXICO MTG FIN AUTH - RMBS | | 01/30/2023 | JP Morgan | | 1,575,404 | 1,550,000 | 1,639,063 | 1,602,552 | 0 | (3,835) | 0 | (3,835) | 0 | 1,598,718 | 0 | (23,314) | (23,314) | 38,108 | 07/01/2049 |
| 647201-JJ-2 | NEW MEXICO MTG FIN AUTH - RMBS | | 01/30/2023 | JP Morgan | | 1,464,945 | 1,465,000 | 1,577,952 | 1,546,004 | 0 | (5,283) | 0 | (5,283) | 0 | 1,540,721 | 0 | (75,776) | (75,776) | 29,677 | 07/01/2050 |
| 64966T-AX-2 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI | | 07/17/2023 | Direct | | 220,000 | 220,000 | 212,901 | 219,677 | 0 | 323 | 0 | 323 | 0 | 220,000 | 0 | 0 | 0 | 7,705 | 01/15/2026 |
| 64966W-DH-7 | NEW YORK N Y CITY HSG DEV CORP REV - RMB | | 07/03/2023 | Call @ 100.00 | | 3,500,000 | 3,500,000 | 3,790,290 | 3,517,709 | 0 | (17,709) | 0 | (17,709) | 0 | 3,500,000 | 0 | 0 | 0 | 175,972 | 07/01/2024 |
| 64972B-H8-1 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI | | 02/27/2023 | Direct | | 2,000,000 | 2,000,000 | 2,020,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 4,277 | 11/01/2033 |
| 64986M-K3-8 | NEW YORK ST HSG FIN AGY REV - RMBS | | 11/15/2023 | Call @ 100.00 | | 135,000 | 135,000 | 131,625 | 134,275 | 0 | 150 | 0 | 150 | 0 | 134,425 | 0 | 575 | 575 | 4,613 | 11/15/2027 |
| 649883-2W-4 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | 09/29/2023 | Call @ 100.00 | | 565,000 | 565,000 | 610,460 | 575,768 | 0 | (3,760) | 0 | (3,760) | 0 | 572,008 | 0 | (7,008) | (7,008) | 8,145 | 10/01/2037 |
| 649883-D8-5 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | 09/29/2023 | Direct | | 240,000 | 240,000 | 240,000 | 240,000 | 0 | 0 | 0 | 0 | 0 | 240,000 | 0 | 0 | 0 | 6,145 | 10/01/2034 |
| 649883-F2-6 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | 09/29/2023 | Call @ 100.00 | | 665,000 | 665,000 | 704,022 | 667,408 | 0 | (2,044) | 0 | (2,044) | 0 | 665,364 | 0 | (364) | (364) | 15,837 | 10/01/2034 |
| 649883-H6-5 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | 09/29/2023 | Call @ 100.00 | | 225,000 | 225,000 | 231,869 | 226,255 | 0 | (790) | 0 | (790) | 0 | 225,465 | 0 | (465) | (465) | 3,871 | 10/01/2035 |
| 649883-T6-2 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | 09/29/2023 | Direct | | 285,000 | 285,000 | 295,688 | 286,491 | 0 | (1,491) | 0 | (1,491) | 0 | 285,000 | 0 | 0 | 0 | 2,963 | 10/01/2045 |
| 649883-VZ-5 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | 09/29/2023 | Call @ 100.00 | | 455,000 | 455,000 | 470,447 | 455,454 | 0 | (454) | 0 | (454) | 0 | 455,000 | 0 | 0 | 0 | 10,529 | 10/01/2043 |
| 64988R-FL-1 | NEW YORK ST MTG AGY REV - RMBS | | 09/29/2023 | Call @ 100.00 | | 185,000 | 185,000 | 191,479 | 185,000 | 0 | 0 | 0 | 0 | 0 | 185,000 | 0 | 0 | 0 | 4,571 | 04/01/2041 |
| 64988R-GY-2 | NEW YORK ST MTG AGY REV - RMBS | | 09/29/2023 | Direct | | 45,000 | 45,000 | 46,360 | 45,140 | 0 | (140) | 0 | (140) | 0 | 45,000 | 0 | 0 | 0 | 730 | 10/01/2030 |
| 64988Y-CS-4 | NEW YORK ST MTG AGY HOMEOWNER MTG REV - | | 01/30/2023 | RBC CAPITAL MARKETS | | 1,457,681 | 1,470,000 | 1,582,293 | 1,546,780 | 0 | (934) | 0 | (934) | 0 | 1,545,846 | 0 | (88,165) | (88,165) | 17,150 | 10/01/2032 |
| 658207-SL-0 | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP | | 07/03/2023 | Call @ 100.00 | | 250,000 | 250,000 | 264,235 | 254,040 | 0 | (709) | 0 | (709) | 0 | 253,331 | 0 | (3,331) | (3,331) | 8,488 | 07/01/2039 |
| 658207-TZ-8 | NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP | | 02/07/2023 | RBC CAPITAL MARKETS | | 810,066 | 805,000 | 870,261 | 832,862 | 0 | (3,241) | 0 | (3,241) | 0 | 829,622 | 0 | (19,555) | (19,555) | 19,182 | 07/01/2047 |
| 658909-PF-7 | NORTH DAKOTA ST HSG FIN AGY - RMBS | | 02/07/2023 | RBC CAPITAL MARKETS | | 1,026,195 | 1,020,000 | 1,094,623 | 1,052,149 | 0 | (4,966) | 0 | (4,966) | 0 | 1,047,183 | 0 | (20,988) | (20,988) | 24,137 | 07/01/2048 |
| 677756Q-NM-5 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 12/01/2023 | Paydown | | 138,231 | 138,231 | 141,272 | 139,254 | 0 | (1,023) | 0 | (1,023) | 0 | 138,231 | 0 | 0 | 0 | 2,627 | 02/01/2044 |
| 677756Q-NP-8 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 12/01/2023 | Paydown | | 73,921 | 73,921 | 71,225 | 71,795 | 0 | 2,125 | 0 | 2,125 | 0 | 73,921 | 0 | 0 | 0 | 995 | 03/01/2036 |
| 677756Q-NQ-6 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 12/01/2023 | Paydown | | 115,010 | 115,010 | 114,946 | 114,954 | 0 | 56 | 0 | 56 | 0 | 115,010 | 0 | 0 | 0 | 1,732 | 03/01/2046 |
| 677756Q-NR-4 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 12/01/2023 | Paydown | | 73,799 | 73,799 | 72,553 | 72,682 | 0 | 1,117 | 0 | 1,117 | 0 | 73,799 | 0 | 0 | 0 | 1,349 | 03/01/2046 |
| 677756Q-UZ-8 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 12/01/2023 | Direct | | 145,000 | 145,000 | 157,574 | 145,929 | 0 | (929) | 0 | (929) | 0 | 145,000 | 0 | 0 | 0 | 5,199 | 03/01/2047 |
| 677756Q-X5-1 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 01/27/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 3,163,950 | 3,000,000 | 3,166,650 | 3,158,739 | 0 | (1,254) | 0 | (1,254) | 0 | 3,157,485 | 0 | 6,465 | 6,465 | 62,500 | 03/01/2052 |
| 677756Q-XP-7 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 12/01/2023 | Paydown | | 505,955 | 505,955 | 505,955 | 505,955 | 0 | 0 | 0 | 0 | 0 | 505,955 | 0 | 0 | 0 | 9,176 | 04/01/2040 |
| 67886M-PT-0 | OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R | | 12/01/2023 | Call @ 100.00 | | 435,793 | 435,793 | 435,793 | 435,793 | 0 | 0 | 0 | 0 | 0 | 435,793 | 0 | 0 | 0 | 9,606 | 03/01/2044 |
| 67886M-PU-7 | OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R | | 12/01/2023 | Call @ 100.00 | | 212,354 | 212,354 | 212,354 | 212,354 | 0 | 0 | 0 | 0 | 0 | 212,354 | 0 | 0 | 0 | 4,012 | 09/01/2035 |
| 684907-SZ-2 | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R | | 09/01/2023 | Call @ 100.00 | | 205,000 | 205,000 | 213,883 | 207,470 | 0 | (1,547) | 0 | (1,547) | 0 | 205,923 | 0 | (923) | (923) | 5,108 | 09/01/2040 |
| 684907-UE-6 | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R | | 09/01/2023 | Direct | | 240,000 | 240,000 | 258,900 | 241,796 | 0 | (1,796) | 0 | (1,796) | 0 | 240,000 | 0 | 0 | 0 | 7,800 | 09/01/2048 |
| 684907-VJ-4 | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R | | 09/01/2023 | Direct | | 330,000 | 330,000 | 348,533 | 330,647 | 0 | (647) | 0 | (647) | 0 | 330,000 | 0 | 0 | 0 | 7,969 | 09/01/2049 |
| 686087-B6-3 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 02/13/2023 | RBC CAPITAL MARKETS | | 1,239,349 | 1,215,000 | 1,311,993 | 1,272,625 | 0 | (1,317) | 0 | (1,317) | 0 | 1,271,307 | 0 | (31,959) | (31,959) | 35,910 | 01/01/2050 |
| 686087-NS-2 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 12/21/2023 | Call @ 100.00 | | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 0 | 0 | 1,309 | 07/01/2034 |
| 686087-PG-6 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 07/03/2023 | Call @ 100.00 | | 115,000 | 115,000 | 123,618 | 115,514 | 0 | (514) | 0 | (514) | 0 | 115,000 | 0 | 0 | 0 | 4,600 | 07/01/2043 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 686087-RY-5 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 12/21/2023 | Call @ 100.00 | | 395,000 | 395,000 | 414,932 | 396,510 | 0 | (555) | 0 | (555) | 0 | 395,955 | 0 | (955) | (955) | 13,008 | 07/01/2044 |
| 686087-SU-2 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 12/21/2023 | Call @ 100.00 | | 90,000 | 90,000 | 93,754 | 90,795 | 0 | (362) | 0 | (362) | 0 | 90,433 | 0 | (433) | (433) | 3,346 | 07/01/2036 |
| 686087-WV-5 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 07/03/2023 | Call @ 100.00 | | 25,000 | 25,000 | 25,000 | 25,001 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 0 | 0 | 863 | 01/01/2033 |
| 686087-WW-3 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 12/21/2023 | Call @ 100.00 | | 285,000 | 285,000 | 305,449 | 290,655 | 0 | (1,535) | 0 | (1,535) | 0 | 289,119 | 0 | (4,119) | (4,119) | 11,728 | 01/01/2040 |
| 686087-YJ-0 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 01/30/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 1,745,886 | 1,720,000 | 1,857,669 | 1,789,499 | 0 | (1,232) | 0 | (1,232) | 0 | 1,788,267 | 0 | (42,381) | (42,381) | 45,150 | 01/01/2049 |
| 708796-4R-5 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | 09/27/2023 | Direct | | 345,000 | 345,000 | 367,014 | 346,390 | 0 | (1,390) | 0 | (1,390) | 0 | 345,000 | 0 | 0 | 0 | 6,792 | 10/01/2046 |
| 708796-8D-2 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | 10/02/2023 | Direct | | 110,000 | 110,000 | 110,000 | 110,000 | 0 | 0 | 0 | 0 | 0 | 110,000 | 0 | 0 | 0 | 3,740 | 10/01/2032 |
| 708796-T8-0 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | 10/02/2023 | Direct | | 315,000 | 315,000 | 330,152 | 315,933 | 0 | (933) | 0 | (933) | 0 | 315,000 | 0 | 0 | 0 | 7,289 | 04/01/2040 |
| 70879Q-DC-4 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | 10/02/2023 | Direct | | 205,000 | 205,000 | 223,257 | 206,454 | 0 | (1,454) | 0 | (1,454) | 0 | 205,000 | 0 | 0 | 0 | 5,965 | 04/01/2033 |
| 70879Q-GL-1 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | 02/03/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 2,137,346 | 2,140,000 | 2,278,865 | 2,237,426 | 0 | (1,456) | 0 | (1,456) | 0 | 2,235,970 | 0 | (98,624) | (98,624) | 26,215 | 04/01/2049 |
| 72316W-ZE-0 | PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA | | 12/01/2023 | Call @ 100.00 | | 87,000 | 87,000 | 88,776 | 87,610 | 0 | (117) | 0 | (117) | 0 | 87,492 | 0 | (492) | (492) | 1,644 | 01/01/2046 |
| 756872-HT-7 | RED RIV ED FIN CORP TEX ED REV | | 03/15/2023 | Call @ 100.00 | | 500,000 | 500,000 | 543,680 | 501,101 | 0 | (1,101) | 0 | (1,101) | 0 | 500,000 | 0 | 0 | 0 | 12,500 | 03/15/2025 |
| 756872-HV-2 | RED RIV ED FIN CORP TEX ED REV | | 03/15/2023 | Call @ 100.00 | | 500,000 | 500,000 | 528,230 | 500,726 | 0 | (726) | 0 | (726) | 0 | 500,000 | 0 | 0 | 0 | 12,500 | 03/15/2027 |
| 795678-LT-6 | SALT LAKE CNTY UTAH HSG AUTH MULTIFAMILY | | 02/01/2023 | Call @ 100.00 | | 5,500,000 | 5,500,000 | 5,610,000 | 5,501,257 | 0 | (1,257) | 0 | (1,257) | 0 | 5,500,000 | 0 | 0 | 0 | 92,813 | 08/01/2028 |
| 805777-HZ-5 | SAYRE PA HEALTH CARE FACS AUTH REV | | 12/01/2023 | Call @ 100.00 | | 1,040,000 | 1,040,000 | 798,200 | 1,022,911 | 0 | 17,089 | 0 | 17,089 | 0 | 1,040,000 | 0 | 0 | 0 | 44,515 | 12/01/2024 |
| 83712D-WK-8 | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG | | 07/03/2023 | Call @ 100.00 | | 260,000 | 260,000 | 274,973 | 263,219 | 0 | (1,292) | 0 | (1,292) | 0 | 261,928 | 0 | (1,928) | (1,928) | 7,072 | 07/01/2043 |
| 83712D-XJ-0 | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG | | 07/03/2023 | Call @ 100.00 | | 140,000 | 140,000 | 150,265 | 141,413 | 0 | (546) | 0 | (546) | 0 | 140,867 | 0 | (867) | (867) | 3,806 | 01/01/2047 |
| 83712D-YN-0 | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG | | 07/03/2023 | Call @ 100.00 | | 90,000 | 90,000 | 85,491 | 89,115 | 0 | 82 | 0 | 82 | 0 | 89,196 | 0 | 804 | 804 | 1,871 | 07/01/2038 |
| 83755N-EZ-1 | SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY | | 10/04/2023 | Call @ 100.00 | | 240,000 | 240,000 | 248,930 | 241,232 | 0 | (560) | 0 | (560) | 0 | 240,672 | 0 | (672) | (672) | 2,665 | 11/01/2041 |
| 83756C-DH-5 | SOUTH DAKOTA HSG DEV AUTH - RMBS | | 02/15/2023 | Call @ 100.00 | | 25,000 | 25,000 | 26,348 | 25,000 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 0 | 0 | 217 | 11/01/2030 |
| 83756C-HX-6 | SOUTH DAKOTA HSG DEV AUTH - RMBS | | 10/04/2023 | Call @ 100.00 | | 210,000 | 210,000 | 221,193 | 211,805 | 0 | (1,485) | 0 | (1,485) | 0 | 210,320 | 0 | (320) | (320) | 4,589 | 05/01/2034 |
| 83756C-LL-7 | SOUTH DAKOTA HSG DEV AUTH - RMBS | | 10/04/2023 | Direct | | 335,000 | 335,000 | 364,741 | 336,685 | 0 | (1,685) | 0 | (1,685) | 0 | 335,000 | 0 | 0 | 0 | 4,975 | 11/01/2045 |
| 83756C-TC-9 | SOUTH DAKOTA HSG DEV AUTH - RMBS | | 02/15/2023 | RBC CAPITAL MARKETS | | 2,319,426 | 2,305,000 | 2,513,418 | 2,397,173 | 0 | (15,533) | 0 | (15,533) | 0 | 2,381,640 | 0 | (62,214) | (62,214) | 24,893 | 11/01/2047 |
| 83756C-TX-3 | SOUTH DAKOTA HSG DEV AUTH - RMBS | | 10/04/2023 | Call @ 100.00 | | 360,000 | 360,000 | 382,540 | 365,708 | 0 | (2,018) | 0 | (2,018) | 0 | 363,690 | 0 | (3,690) | (3,690) | 4,655 | 05/01/2039 |
| 88045R-B7-6 | TENNESSEE HSG DEV AGY - RMBS | | 02/01/2023 | RBC CAPITAL MARKETS | | 409,536 | 410,000 | 429,774 | 418,118 | 0 | (583) | 0 | (583) | 0 | 417,535 | 0 | (7,999) | (7,999) | 8,394 | 07/01/2045 |
| 880461-BP-2 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | 07/03/2023 | Call @ 100.00 | | 40,000 | 40,000 | 42,556 | 40,000 | 0 | 0 | 0 | 0 | 0 | 40,000 | 0 | 0 | 0 | 1,142 | 07/01/2043 |
| 880461-DN-5 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | 07/03/2023 | Call @ 100.00 | | 160,000 | 160,000 | 176,144 | 161,189 | 0 | (896) | 0 | (896) | 0 | 160,293 | 0 | (293) | (293) | 4,008 | 07/01/2045 |
| 880461-KB-3 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | 07/03/2023 | Call @ 100.00 | | 55,000 | 55,000 | 57,132 | 55,201 | 0 | (128) | 0 | (128) | 0 | 55,073 | 0 | (73) | (73) | 1,108 | 01/01/2047 |
| 880461-NL-8 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | 07/03/2023 | Call @ 100.00 | | 59,542 | 59,542 | 63,662 | 59,798 | 0 | 344 | 0 | 344 | 0 | 60,142 | 0 | (599) | (599) | 320 | 07/01/2042 |
| 880461-NP-9 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | 06/01/2023 | Direct | | 50,000 | 50,000 | 53,967 | 50,176 | 0 | (176) | 0 | (176) | 0 | 50,000 | 0 | 0 | 0 | 1,033 | 01/01/2042 |
| 880461-SC-3 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | 06/01/2023 | Direct | | 195,000 | 195,000 | 213,078 | 195,887 | 0 | (887) | 0 | (887) | 0 | 195,000 | 0 | 0 | 0 | 4,078 | 07/01/2048 |
| 880461-XF-0 | TENNESSEE HOUSING DEVELOPMENT AGENCY - R | | 02/01/2023 | RAYMOND JAMES & ASSOCIATES INC. | | 2,858,574 | 2,795,000 | 3,003,926 | 2,916,098 | 0 | (4,046) | 0 | (4,046) | 0 | 2,912,052 | 0 | (53,478) | (53,478) | 73,350 | 07/01/2049 |
| 88275A-CW-8 | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF | | 12/01/2023 | Paydown | | 112,761 | 112,761 | 113,889 | 113,183 | 0 | (422) | 0 | (422) | 0 | 112,761 | 0 | 0 | 0 | 2,494 | 01/01/2032 |
| 88275F-NV-7 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | 09/01/2023 | Call @ 100.00 | | 35,000 | 35,000 | 35,478 | 35,064 | 0 | (42) | 0 | (42) | 0 | 35,022 | 0 | (22) | (22) | 708 | 03/01/2046 |
| 88275F-NW-5 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | 12/01/2023 | Call @ 100.00 | | 150,000 | 150,000 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 0 | 150,000 | 0 | 0 | 0 | 2,668 | 03/01/2046 |
| 88275F-PA-1 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | 12/01/2023 | Paydown | | 60,108 | 60,108 | 58,361 | 58,590 | 0 | 1,518 | 0 | 1,518 | 0 | 60,108 | 0 | 0 | 0 | 910 | 09/01/2047 |
| 88275L-AC-0 | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF | | 11/29/2023 | Various | | 40,338 | 40,338 | 40,338 | 40,338 | 0 | 0 | 0 | 0 | 0 | 40,338 | 0 | 0 | 0 | 514 | 07/01/2037 |
| 88275L-AD-8 | TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF | | 11/29/2023 | Call @ 100.00 | | 40,338 | 40,338 | 40,338 | 40,338 | 0 | 0 | 0 | 0 | 0 | 40,338 | 0 | 0 | 0 | 507 | 07/01/2037 |
| 91743P-DD-4 | UTAH HSG CORP - RMBS | | 12/21/2023 | Call @ 100.00 | | 241,868 | 241,868 | 252,486 | 251,863 | 0 | (60) | 0 | (60) | 0 | 251,803 | 0 | (9,935) | (9,935) | 2,496 | 02/21/2050 |
| 91743P-DE-2 | UTAH HSG CORP - RMBS | | 12/21/2023 | Paydown | | 127,359 | 127,359 | 132,075 | 131,813 | 0 | (4,454) | 0 | (4,454) | 0 | 127,359 | 0 | 0 | 0 | 1,721 | 03/21/2050 |
| 91743P-EX-9 | UTAH HSG CORP | | 11/21/2023 | Call @ 100.00 | | 14,746 | 14,746 | 15,206 | 0 | 0 | 0 | 0 | 0 | 0 | 15,206 | 0 | (459) | (459) | 113 | 09/21/2053 |
| 91743P-EX-9 | UTAH HSG CORP | | 12/21/2023 | Direct | | 6,223 | 6,223 | 6,417 | 0 | 0 | (2) | 0 | (2) | 0 | 6,223 | 0 | 0 | 0 | 34 | 09/21/2053 |
| 924190-FR-7 | VERMONT HSG FIN AGY - RMBS | | 11/01/2023 | Call @ 100.00 | | 95,000 | 95,000 | 100,171 | 95,204 | 0 | (204) | 0 | (204) | 0 | 95,000 | 0 | 0 | 0 | 2,700 | 11/01/2043 |
| 924190-HG-9 | VERMONT HSG FIN AGY - RMBS | | 11/01/2023 | Call @ 100.00 | | 205,000 | 205,000 | 215,263 | 207,979 | 0 | (1,094) | 0 | (1,094) | 0 | 206,885 | 0 | (1,885) | (1,885) | 5,719 | 11/01/2045 |
| 924190-MD-0 | VERMONT HSG FIN AGY - RMBS | | 11/01/2023 | Call @ 100.00 | | 250,000 | 250,000 | 266,440 | 254,112 | 0 | (940) | 0 | (940) | 0 | 253,173 | 0 | (3,173) | (3,173) | 7,400 | 11/01/2047 |
| 924190-NA-5 | VERMONT HSG FIN AGY - RMBS | | 11/01/2023 | Call @ 100.00 | | 295,000 | 295,000 | 318,022 | 301,198 | 0 | (1,404) | 0 | (1,404) | 0 | 299,794 | 0 | (4,794) | (4,794) | 8,700 | 05/01/2048 |
| 92812U-Q4-3 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R | | 12/01/2023 | Paydown | | 405,179 | 405,179 | 405,179 | 405,179 | 0 | 0 | 0 | 0 | 0 | 405,179 | 0 | 0 | 0 | 7,860 | 10/25/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 92812U-Q5-0 | VASHSG 2015 SERIES A A - RMBS | | 12/01/2023 | Paydown | | 370,002 | 370,002 | 370,002 | 370,421 | 0 | (419) | 0 | (419) | 0 | 370,002 | 0 | 0 | 0 | 6,486 | 06/25/2042 |
| 92812U-Q7-6 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R | | 12/25/2023 | Paydown | | 610,615 | 610,615 | 610,615 | 610,615 | 0 | 0 | 0 | 0 | 0 | 610,615 | 0 | 0 | 0 | 10,949 | 10/25/2049 |
| 92812U-R3-4 | VASHSG 2022 SERIES A A - CMO/RMBS | | 12/01/2023 | Paydown | | 85,679 | 85,679 | 85,679 | 85,679 | 0 | 0 | 0 | 0 | 0 | 85,679 | 0 | 0 | 0 | 1,337 | 02/25/2052 |
| 92812V-MA-1 | VIRGINIA ST HSG DEV AUTH - RMBS | | 12/01/2023 | Paydown | | 80,857 | 80,857 | 79,763 | 84,037 | 0 | (3,180) | 0 | (3,180) | 0 | 80,857 | 0 | 0 | 0 | 1,344 | 11/25/2039 |
| 93978T-VD-8 | WASHINGTON ST HSG FIN COMMN - RMBS | | 12/01/2023 | Direct | | 85,000 | 85,000 | 89,892 | 85,213 | 0 | (213) | 0 | (213) | 0 | 85,000 | 0 | 0 | 0 | 1,575 | 12/01/2046 |
| 93978T-WE-5 | WASHINGTON ST HSG FIN COMMN - RMBS | | 06/01/2023 | Direct | | 85,000 | 85,000 | 90,363 | 85,226 | 0 | (226) | 0 | (226) | 0 | 85,000 | 0 | 0 | 0 | 1,700 | 06/01/2039 |
| 95662M-2A-7 | WEST VIRGINIA ST HSG DEV FD - RMBS | | 11/01/2023 | Direct | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 555 | 11/01/2029 |
| 96634R-AS-1 | WHITTING IND ENVIRONMENTAL FACS REV | | 03/01/2023 | Call @ 100.00 | | 3,000,000 | 3,000,000 | 3,531,210 | 3,012,956 | 0 | (12,956) | 0 | (12,956) | 0 | 3,000,000 | 0 | 0 | 0 | 75,000 | 03/01/2046 |
| 97689Q-BZ-8 | WISCONSIN HSG & ECONOMIC DEV AUTH HOME O | | 09/01/2023 | Direct | | 685,000 | 685,000 | 720,924 | 689,871 | 0 | (4,871) | 0 | (4,871) | 0 | 685,000 | 0 | 0 | 0 | 20,200 | 09/01/2045 |
| 97689Q-DD-5 | WISCONSIN HSG & ECONOMIC DEV AUTH HOME O | | 09/01/2023 | Direct | | 180,000 | 180,000 | 186,057 | 180,553 | 0 | (553) | 0 | (553) | 0 | 180,000 | 0 | 0 | 0 | 4,638 | 03/01/2046 |
| 97689Q-FK-7 | WISCONSIN HSG & ECONOMIC DEV AUTH HOME O | | 03/01/2023 | Various | | 3,299,597 | 3,285,000 | 3,563,371 | 3,404,014 | 0 | (2,487) | 0 | (2,487) | 0 | 3,401,526 | 0 | (101,930) | (101,930) | 56,142 | 03/01/2048 |
| 98322Q-HV-2 | WYOMING CMNTY DEV AUTH HSG REV - RMBS | | 12/01/2023 | Call @ 100.00 | | 250,000 | 250,000 | 261,405 | 250,701 | 0 | (486) | 0 | (486) | 0 | 250,216 | 0 | (216) | (216) | 4,269 | 12/01/2044 |
| 98322Q-PM-3 | WYOMING CMNTY DEV AUTH HSG REV - RMBS | | 02/13/2023 | RBC CAPITAL MARKETS | | 2,021,875 | 2,015,000 | 2,193,106 | 2,092,534 | 0 | (14,176) | 0 | (14,176) | 0 | 2,078,358 | 0 | (56,483) | (56,483) | 15,371 | 12/01/2046 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 120,644,371 | 120,339,989 | 127,045,365 | 121,592,262 | 0 | 404,422 | 0 | 404,422 | 0 | 122,527,630 | 0 | (1,883,260) | (1,883,260) | 2,505,849 | XXX |
| 000366-AA-2 | AASET 2017-1 A - ABS | | 12/16/2023 | Paydown | | 445,110 | 445,110 | 445,108 | 445,110 | 0 | 0 | 0 | 0 | 0 | 445,110 | 0 | 0 | 0 | 9,013 | 05/16/2042 |
| 00038P-AA-8 | AASET 211 A - ABS | | 12/16/2023 | Paydown | | 384,208 | 384,209 | 374,736 | 329,845 | 0 | 9,328 | 0 | 9,328 | 0 | 384,208 | 0 | 0 | 0 | 5,233 | 11/16/2041 |
| 00038R-AA-4 | AASET 2019-2 A - ABS | | 12/16/2023 | Paydown | | 366,576 | 366,576 | 366,574 | 366,579 | 0 | (3) | 0 | (3) | 0 | 366,576 | 0 | 0 | 0 | 6,319 | 10/16/2039 |
| 000825-AA-7 | ACAM 19FL1 A - CMBS | | 11/16/2023 | Paydown | | 524 | 524 | 524 | 524 | 0 | 0 | 0 | 0 | 0 | 524 | 0 | 0 | 0 | 31 | 11/16/2034 |
| 000825-AA-7 | ACAM 19FL1 A - CMBS | | 12/18/2023 | Paydown | | 2,778,055 | 2,778,055 | 2,778,055 | 2,778,055 | 0 | 0 | 0 | 0 | 0 | 2,778,055 | 0 | 0 | 0 | 38,807 | 11/16/2034 |
| 001406-AA-5 | DCAL 2015 A1 - ABS | D | 12/15/2023 | Paydown | | 141,672 | 141,672 | 141,672 | 95,758 | 45,914 | 0 | 0 | 45,914 | 0 | 141,672 | 0 | 0 | 0 | 3,504 | 02/15/2040 |
| 001748-AF-9 | AMMC XIV 2B1 - CDO | | 10/25/2023 | Paydown | | 150,000 | 150,304 | 150,304 | 133,220 | 13,597 | 3,184 | 0 | 16,780 | 0 | 150,000 | 0 | 0 | 0 | 19,113 | 07/25/2029 |
| 001748-AH-5 | AMMC XIV 2B2 - CDO | | 10/25/2023 | Paydown | | 150,000 | 150,284 | 143,534 | 124,895 | 18,612 | 6,493 | 0 | 25,105 | 0 | 150,000 | 0 | 0 | 0 | 17,845 | 07/25/2029 |
| 00175L-AN-2 | AMMC XIV B1R - CDO | | 10/25/2023 | Paydown | | 286,000 | 286,000 | 286,000 | 285,906 | 0 | 94 | 0 | 94 | 0 | 286,000 | 0 | 0 | 0 | 24,971 | 07/25/2029 |
| 00176J-AT-3 | AMMC 16 AR2 - CDO | | 07/14/2023 | Paydown | | 1,497,674 | 1,497,674 | 1,493,630 | 1,493,630 | 0 | 4,044 | 0 | 4,044 | 0 | 1,497,674 | 0 | 0 | 0 | 39,705 | 04/14/2029 |
| 00176K-AE-3 | AMMC 16 ER - CDO | | 10/16/2023 | Paydown | | 405,000 | 406,382 | 391,194 | 362,011 | 31,093 | 11,896 | 0 | 42,989 | 0 | 405,000 | 0 | 0 | 0 | 46,690 | 04/16/2029 |
| 00178L-AB-5 | AMMC 21 A - CDO | | 11/02/2023 | Paydown | | 1,091,927 | 1,091,927 | 1,091,927 | 1,091,873 | 0 | 54 | 0 | 54 | 0 | 1,091,927 | 0 | 0 | 0 | 61,513 | 11/04/2030 |
| 00255U-AA-3 | AASET 2020-1 A - ABS | | 12/15/2023 | Paydown | | 213,758 | 213,758 | 213,754 | 213,757 | 0 | 1 | 0 | 1 | 0 | 213,758 | 0 | 0 | 0 | 5,098 | 01/17/2040 |
| 00443P-AA-7 | ACE 2007-HE2 A1 - RMBS | | 12/13/2023 | Various | | 2,383,396 | 2,938,133 | 2,242,162 | 2,415,044 | 0 | 43,971 | 0 | 43,971 | 0 | 2,459,015 | 0 | (75,618) | (75,618) | 79,118 | 12/25/2036 |
| 006346-AS-9 | ADMSO 181 A - ABS | | 07/31/2023 | Paydown | | 3,733,402 | 3,733,402 | 3,740,112 | 3,736,474 | 0 | (3,073) | 0 | (3,073) | 0 | 3,733,402 | 0 | 0 | 0 | 110,923 | 11/16/2048 |
| 00703Q-AD-4 | ARMT 2006-3 A11 - RMBS | | 12/14/2023 | Various | | 529,088 | 1,320,430 | 607,326 | 607,326 | 0 | 17,234 | 0 | 17,234 | 0 | 624,560 | 0 | (95,471) | (95,471) | 22,920 | 08/25/2036 |
| 01448Q-AA-8 | ALESC IV A1 - CDO | | 07/31/2023 | Paydown | | 78,923 | 78,923 | 67,011 | 75,005 | 0 | 3,918 | 0 | 3,918 | 0 | 78,923 | 0 | 0 | 0 | 2,762 | 07/30/2034 |
| 01449W-AA-4 | ALESC X A1 - CDO | | 09/25/2023 | Paydown | | 580,897 | 580,897 | 529,524 | 532,733 | 0 | 48,164 | 0 | 48,164 | 0 | 580,897 | 0 | 0 | 0 | 11,672 | 09/23/2036 |
| 01450B-AA-6 | ALESC XV A1 - CDO | | 12/28/2023 | Paydown | | 488,362 | 488,291 | 456,705 | 483,327 | 0 | 5,036 | 0 | 5,036 | 0 | 488,362 | 0 | 0 | 0 | 20,282 | 12/23/2037 |
| 02147B-AC-9 | CWALT 2007-7T2 A3 - CMO/RMBS | | 12/25/2023 | Paydown | | 104,604 | 129,399 | 39,996 | 104,678 | 0 | (74) | 0 | (74) | 0 | 104,604 | 0 | 0 | 0 | 2,082 | 04/25/2037 |
| 02147W-AT-6 | CWALT 2006-26CB A18 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,727 | 4,291 | 3,041 | 1,772 | 0 | (45) | 0 | (45) | 0 | 1,727 | 0 | 0 | 0 | 215 | 09/25/2036 |
| 02147X-AA-5 | CWALT 2006-32CB A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 78,462 | 79,193 | 41,517 | 0 | 0 | 78,462 | 0 | 78,462 | 0 | 78,462 | 0 | 0 | 0 | 2,453 | 11/25/2036 |
| 02147X-AR-8 | CWALT 2006-32CB A16 - CMO/RMBS | | 12/01/2023 | Paydown | | 28,864 | 27,864 | 21,449 | 28,582 | 0 | 281 | 0 | 281 | 0 | 28,864 | 0 | 0 | 0 | 864 | 11/25/2036 |
| 02149M-AB-5 | CWALT 2007-J1 1A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 38,672 | 73,285 | 63,718 | 29,357 | 10,206 | (890) | 0 | 9,316 | 0 | 38,672 | 0 | 0 | 0 | 2,664 | 03/25/2037 |
| 02660L-AA-8 | AHMA 2006-4 A11 - RMBS | | 12/26/2023 | Paydown | | 10,835 | 10,820 | 7,184 | 10,771 | 0 | 64 | 0 | 64 | 0 | 10,835 | 0 | 0 | 0 | 213 | 10/25/2046 |
| 02660T-AR-4 | AHM 2004-1 4A - RMBS | | 12/01/2023 | Paydown | | 34,244 | 34,244 | 33,859 | 32,979 | 0 | 1,266 | 0 | 1,266 | 0 | 34,244 | 0 | 0 | 0 | 578 | 04/25/2044 |
| 02660T-EK-5 | AHM 2005-2B 1A1 - RMBS | | 12/01/2023 | Various | | 486,496 | 577,664 | 540,657 | 562,683 | 0 | (260) | 0 | (260) | 0 | 562,424 | 0 | (75,928) | (75,928) | 21,118 | 09/25/2045 |
| 02665U-AA-3 | AH4R 2014-SFR2 A - CMBS | | 11/01/2023 | Paydown | | 3,299 | 3,299 | 3,350 | 3,305 | 0 | (7) | 0 | (7) | 0 | 3,299 | 0 | 0 | 0 | 114 | 10/17/2036 |
| 02665U-AA-3 | AH4R 2014-SFR2 A - CMBS | | 12/01/2023 | Paydown | | 28,069 | 28,069 | 28,508 | 28,127 | 0 | (58) | 0 | (58) | 0 | 28,069 | 0 | 0 | 0 | 516 | 10/17/2036 |
| 02665W-CQ-2 | AMERICAN HONDA FINANCE CORP | | 10/10/2023 | Maturity @ 100.00 | | 15,000,000 | 15,000,000 | 14,987,700 | 14,999,971 | 0 | 1,737 | 0 | 1,737 | 0 | 15,000,000 | 0 | 0 | 0 | 543,750 | 10/10/2023 |
| 02665X-AA-7 | AH4R 2014-SFR3 A - CMBS | | 11/01/2023 | Paydown | | 25,651 | 25,651 | 25,897 | 25,677 | 0 | (26) | 0 | (26) | 0 | 25,651 | 0 | 0 | 0 | 865 | 12/18/2036 |
| 02665X-AA-7 | AH4R 2014-SFR3 A - CMBS | | 12/01/2023 | Paydown | | 259,540 | 259,540 | 262,034 | 259,803 | 0 | (263) | 0 | (263) | 0 | 259,540 | 0 | 0 | 0 | 4,949 | 12/18/2036 |
| 02666A-AA-6 | AH4R 2015-SFR1 A - CMBS | | 11/01/2023 | Paydown | | 6,731 | 6,731 | 6,731 | 6,722 | 0 | 8 | 0 | 8 | 0 | 6,731 | 0 | 0 | 0 | 214 | 04/17/2052 |
| 02666A-AA-6 | AH4R 2015-SFR1 A - CMBS | | 12/01/2023 | Paydown | | 89,382 | 89,382 | 89,378 | 89,270 | 0 | 112 | 0 | 112 | 0 | 89,382 | 0 | 0 | 0 | 1,506 | 04/17/2052 |
| 03235T-AA-5 | ACEF 2014-1 A - ABS | | 12/20/2023 | Paydown | | 12,720 | 12,720 | 3,870 | 6,423 | 0 | 6,297 | 0 | 6,297 | 0 | 12,720 | 0 | 0 | 0 | 528 | 12/20/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 03330P-AA-7 | ANCHF 5 A - CDO | | 10/25/2023 | Paydown | | 51,360 | 51,360 | 51,360 | 51,360 | 0 | 0 | 0 | 0 | 0 | 51,360 | 0 | 0 | 0 | 2,106 | 04/25/2036 |
| 03464H-AA-3 | AOMT 225 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 914,710 | 914,710 | 891,994 | 890,699 | 0 | 24,011 | 0 | 24,011 | 0 | 914,710 | 0 | 0 | 0 | 21,650 | 05/25/2067 |
| 03464J-AA-9 | AOMT 217 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 444,570 | 444,570 | 434,151 | 434,963 | 0 | 9,607 | 0 | 9,607 | 0 | 444,570 | 0 | 0 | 0 | 4,394 | 10/25/2066 |
| 03464P-AA-5 | AOMT 2022-2 A1 - RMBS | | 12/01/2023 | Paydown | | 84,686 | 84,686 | 75,767 | 0 | 0 | 8,918 | 0 | 8,918 | 0 | 84,686 | 0 | 0 | 0 | 524 | 01/25/2067 |
| 03464T-AA-7 | AOMT 2022-3 A1 - RMBS | | 12/01/2023 | Paydown | | 273,485 | 273,485 | 250,895 | 0 | 0 | 22,591 | 0 | 22,591 | 0 | 273,485 | 0 | 0 | 0 | 2,450 | 01/25/2067 |
| 03665L-AA-1 | ANTR 2018-3 A1 - CDO | C | 10/20/2023 | Paydown | | 471,377 | 471,377 | 471,377 | 471,494 | 0 | (116) | 0 | (116) | 0 | 471,377 | 0 | 0 | 0 | 23,823 | 01/21/2031 |
| 037833-AK-6 | APPLE INC | | 05/03/2023 | Maturity @ 100.00 | | 9,000,000 | 9,000,000 | 8,385,750 | 8,998,410 | 0 | 24,249 | 0 | 24,249 | 0 | 9,000,000 | 0 | 0 | 0 | 108,000 | 05/03/2023 |
| 038413-AA-8 | AQFIT 2020-A A - ABS | | 12/17/2023 | Paydown | | 561,214 | 561,214 | 561,111 | 561,126 | 0 | 89 | 0 | 89 | 0 | 561,214 | 0 | 0 | 0 | 5,527 | 07/17/2046 |
| 03880V-AC-4 | ARCLO 2019-FL2 AS - CMBS | C | 08/15/2023 | Paydown | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | 0 | 0 | 143,879 | 09/15/2034 |
| 03880W-AC-2 | ARCLO 2020-FL1 AS - CMBS | C | 06/15/2023 | Paydown | | 6,000,000 | 6,000,000 | 6,012,500 | 6,006,562 | 0 | (6,562) | 0 | (6,562) | 0 | 6,000,000 | 0 | 0 | 0 | 185,435 | 02/15/2035 |
| 03881C-AA-9 | ARCLO 2021-FL1 A - CMBS | C | 12/15/2023 | Paydown | | 1,108,448 | 1,108,448 | 1,086,884 | 288,782 | 0 | 20,244 | 0 | 20,244 | 0 | 1,108,448 | 0 | 0 | 0 | 42,035 | 12/17/2035 |
| 038923-AD-0 | ARBOR REALTY TRUST INC | | 05/01/2023 | Maturity @ 100.00 | | 2,000,000 | 2,000,000 | 1,999,740 | 2,000,014 | 0 | (14) | 0 | (14) | 0 | 2,000,000 | 0 | 0 | 0 | 56,250 | 05/01/2023 |
| 05072L-AA-3 | AUDAX III A - CDO | C | 10/20/2023 | Paydown | | 5,242,103 | 5,242,103 | 5,255,208 | 5,250,673 | 0 | (8,570) | 0 | (8,570) | 0 | 5,242,103 | 0 | 0 | 0 | 249,488 | 01/22/2030 |
| 05492A-AJ-0 | BFNS 2017-1 AR - CDO | C | 03/09/2023 | Paydown | | 21,280,576 | 21,280,576 | 21,280,576 | 21,280,576 | 0 | 0 | 0 | 0 | 0 | 21,280,576 | 0 | 0 | 0 | 294,411 | 01/25/2029 |
| 05492K-AA-7 | BDS 2019-FL4 A - CDO/CMBS | C | 04/17/2023 | Paydown | | 29,605 | 29,605 | 29,410 | 29,605 | 0 | 0 | 0 | 0 | 0 | 29,605 | 0 | 0 | 0 | 564 | 08/15/2036 |
| 05492K-AE-9 | BDS 2019-FL4 B - CDO | C | 05/17/2023 | Paydown | | 2,000,000 | 2,000,000 | 1,967,500 | 1,992,778 | 0 | 7,222 | 0 | 7,222 | 0 | 2,000,000 | 0 | 0 | 0 | 53,664 | 08/15/2036 |
| 05492Q-AA-4 | BDS 2020-FL5 A - CMBS | C | 07/18/2023 | Paydown | | 4,029,369 | 4,029,369 | 4,017,371 | 4,022,891 | 0 | 6,478 | 0 | 6,478 | 0 | 4,029,369 | 0 | 0 | 0 | 96,360 | 02/18/2037 |
| 05493N-AA-0 | BDS 21FL9 A - CMBS | C | 12/18/2023 | Paydown | | 1,401,791 | 1,401,791 | 1,401,791 | 1,401,791 | 0 | 0 | 0 | 0 | 0 | 1,401,791 | 0 | 0 | 0 | 86,634 | 11/18/2038 |
| 05525F-AA-9 | BAMLL 2013-FRR3 A - CMBS | | 05/25/2023 | Paydown | | 3,000,000 | 3,000,000 | 2,857,500 | 2,903,266 | 0 | 96,734 | 0 | 96,734 | 0 | 3,000,000 | 0 | 0 | 0 | 0 | 08/28/2046 |
| 05530M-AA-7 | BCAP 2006-AA2 A1 - RMBS | | 12/13/2023 | Various | | 1,488,523 | 1,866,729 | 1,428,881 | 1,621,362 | 0 | 68,830 | 0 | 68,830 | 0 | 1,690,193 | 0 | (201,669) | (201,669) | 62,126 | 01/25/2037 |
| 05532B-AA-6 | BCMM 2018-1 A1A - CDO | | 10/20/2023 | Paydown | | 2,490,382 | 2,490,382 | 2,490,382 | 2,489,665 | 0 | 717 | 0 | 717 | 0 | 2,490,382 | 0 | 0 | 0 | 88,270 | 10/21/2030 |
| 05533N-AJ-3 | BCAP 2010-RR12 1A9 - CMO/RMBS | C | 12/01/2023 | Paydown | | 131,055 | 127,031 | 111,292 | 129,342 | 0 | 1,712 | 0 | 1,712 | 0 | 131,055 | 0 | 0 | 0 | 2,612 | 06/26/2037 |
| 05552E-AA-8 | BBCMS 2017-DELC A - CMBS | | 06/15/2023 | Paydown | | 4,600,000 | 4,600,000 | 4,592,094 | 4,600,000 | 0 | 0 | 0 | 0 | 0 | 4,600,000 | 0 | 0 | 0 | 131,614 | 08/15/2036 |
| 05568Y-AA-6 | BNSF 2007-1 PTC - ABS | | 10/01/2023 | Paydown | | 285,992 | 285,992 | 285,992 | 286,137 | 0 | (145) | 0 | (145) | 0 | 285,992 | 0 | 0 | 0 | 8,584 | 04/01/2024 |
| 05584A-AA-8 | HGVGI 17A A - RMBS | | 12/25/2023 | Paydown | | 151,205 | 151,205 | 151,167 | 151,185 | 0 | 21 | 0 | 21 | 0 | 151,205 | 0 | 0 | 0 | 2,387 | 05/25/2029 |
| 05587T-AC-0 | BSPRT 2019-FL5 AS - CMBS | | 05/15/2023 | Paydown | | 1,436,942 | 1,436,942 | 1,436,942 | 1,436,942 | 0 | 0 | 0 | 0 | 0 | 1,436,942 | 0 | 0 | 0 | 17,398 | 05/15/2029 |
| 05608V-AA-4 | BX 2021-MFM1 A - CMBS | | 10/15/2023 | Paydown | | 1,168,691 | 1,168,691 | 1,168,691 | 1,168,691 | 0 | 0 | 0 | 0 | 0 | 1,168,691 | 0 | 0 | 0 | 37,568 | 01/17/2034 |
| 05946X-H5-5 | BAFC 2005-H 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 263,133 | 267,098 | 228,535 | 259,464 | 0 | 3,669 | 0 | 3,669 | 0 | 263,133 | 0 | 0 | 0 | 5,881 | 11/20/2035 |
| 05946X-YV-9 | BAFC 2005-F 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 22,364 | 23,091 | 21,518 | 22,300 | 0 | 64 | 0 | 64 | 0 | 22,364 | 0 | 0 | 0 | 272 | 09/20/2035 |
| 059475-AG-8 | BOAA 2007-2 2A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 120,779 | 122,931 | 104,658 | 118,242 | 0 | 2,537 | 0 | 2,537 | 0 | 120,779 | 0 | 0 | 0 | 3,771 | 06/25/2037 |
| 05949C-KS-4 | BOAMS 2005-J 2A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,094 | 1,100 | 1,075 | 1,091 | 0 | 2 | 0 | 2 | 0 | 1,094 | 0 | 0 | 0 | 20 | 11/25/2035 |
| 05949C-PP-5 | BOAMS 2005-L 4A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 27,893 | 29,442 | 27,880 | 27,982 | 0 | (88) | 0 | (88) | 0 | 27,893 | 0 | 0 | 0 | 610 | 01/25/2036 |
| 05951U-AC-5 | BAFC 2006-8T2 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,416 | 1,543 | 1,182 | 1,393 | 0 | 24 | 0 | 24 | 0 | 1,416 | 0 | 0 | 0 | 34 | 10/25/2036 |
| 059522-AU-6 | BAFC 2007-C 1A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 52,726 | 56,560 | 51,721 | 52,580 | 0 | 146 | 0 | 146 | 0 | 52,726 | 0 | 0 | 0 | 1,185 | 05/20/2036 |
| 05952G-AT-8 | BAFC 2007-D 3A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 12,320 | 12,836 | 12,584 | 12,241 | 0 | 79 | 0 | 79 | 0 | 12,320 | 0 | 0 | 0 | 348 | 06/20/2037 |
| 05952G-AV-3 | BAFC 2007-D 3A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 18,425 | 19,196 | 18,820 | 18,307 | 0 | 118 | 0 | 118 | 0 | 18,425 | 0 | 0 | 0 | 520 | 06/20/2037 |
| 05953Y-AH-4 | BAFC 2007-4 A1B - RMBS | | 12/01/2023 | Paydown | | 25,242 | 23,752 | 7,830 | 24,786 | 0 | 456 | 0 | 456 | 0 | 25,242 | 0 | 0 | 0 | 671 | 05/26/2037 |
| 05990E-AD-2 | BAFC 2012-R6 2A2 - CMO/RMBS | | 12/26/2023 | Paydown | | 78,970 | 72,855 | 63,403 | 72,019 | 6,451 | 499 | 0 | 6,950 | 0 | 78,970 | 0 | 0 | 0 | 1,666 | 07/28/2036 |
| 06744D-AA-7 | BARC 22NQM1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 328,295 | 328,295 | 322,167 | 321,605 | 0 | 6,690 | 0 | 6,690 | 0 | 328,295 | 0 | 0 | 0 | 7,197 | 07/25/2052 |
| 07336F-AA-4 | BVINV 2022-INV3 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 433,367 | 433,367 | 426,190 | 425,411 | 0 | 7,957 | 0 | 7,957 | 0 | 433,367 | 0 | 0 | 0 | 7,234 | 01/25/2052 |
| 07384Y-KF-2 | BSABS 2003-AC4 A - RMBS | | 12/01/2023 | Paydown | | 103,706 | 103,707 | 104,808 | 103,742 | 0 | (36) | 0 | (36) | 0 | 103,706 | 0 | 0 | 0 | 2,026 | 09/25/2033 |
| 07386H-QZ-7 | BALTA 2005-2 2A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 294,782 | 293,046 | 251,203 | 292,175 | 0 | 2,607 | 0 | 2,607 | 0 | 294,782 | 0 | 0 | 0 | 6,439 | 04/25/2035 |
| 088555-ZG-5 | Bidtellect INC 10.00 12/30/2023 | | 03/10/2023 | AFG Private Placement | | 687,983 | 238,497 | 238,497 | 238,497 | 0 | 0 | 0 | 0 | 0 | 238,497 | 0 | 449,485 | 449,485 | 6,625 | 12/30/2023 |
| 088555-ZH-3 | Bidtellect INC 10.00 12/30/2023 | | 03/10/2023 | AFG Private Placement | | 2,093,590 | 1,081,646 | 1,081,646 | 1,081,646 | 0 | 0 | 0 | 0 | 0 | 1,081,646 | 0 | 1,011,944 | 1,011,944 | 30,046 | 12/30/2023 |
| 09257W-AC-4 | BLACKSTONE MORTGAGE TRUST INC | | 03/15/2023 | Maturity @ 100.00 | | 1,500,000 | 1,500,000 | 1,477,500 | 1,476,903 | 22,082 | 1,015 | 0 | 23,097 | 0 | 1,500,000 | 0 | 0 | 0 | 35,625 | 03/15/2023 |
| 09748R-AA-6 | BOJA 2020-1 A2 - ABS | | 10/20/2023 | Paydown | | 20,000 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 479 | 10/20/2050 |
| 10901U-AA-0 | BDF I A - CDO | C | 10/25/2023 | Paydown | | 85,064 | 85,064 | 85,064 | 85,064 | 0 | 0 | 0 | 0 | 0 | 85,064 | 0 | 0 | 0 | 3,615 | 04/25/2036 |
| 11042A-AA-2 | BRITISH AIRWAYS PASS THROUGH TRUST 2013- | C | 12/20/2023 | Paydown | | 622,678 | 622,678 | 623,716 | 622,836 | 0 | (158) | 0 | (158) | 0 | 622,678 | 0 | 0 | 0 | 20,765 | 12/20/2025 |
| 11271R-AA-7 | BROOKFIELD FINANCE LLC | | 07/14/2023 | Call @ 100.00 | | 1,100,000 | 1,100,000 | 1,097,162 | 1,099,511 | 0 | 203 | 0 | 203 | 0 | 1,099,714 | 0 | 286 | 286 | 31,232 | 04/01/2024 |
| 12325J-AD-3 | FRANKLIN BSP LENDING CORP | | 05/30/2023 | Maturity @ 100.00 | | 3,750,000 | 3,750,000 | 3,729,488 | 3,748,142 | 0 | 1,858 | 0 | 1,858 | 0 | 3,750,000 | 0 | 0 | 0 | 100,781 | 05/30/2023 |
| 12327A-AA-6 | BJETS 2022-1 A - ABS | | 12/15/2023 | Paydown | | 196,311 | 196,311 | 190,452 | 190,875 | 0 | 5,436 | 0 | 5,436 | 0 | 196,311 | 0 | 0 | 0 | 4,506 | 06/15/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 12327F-AA-5 | BJETS 2020-1 A - ABS | | 12/15/2023 | Paydown | | 461,204 | 461,204 | 461,197 | 461,199 | 0 | 4 | 0 | 4 | 0 | 461,204 | 0 | 0 | 0 | 5,367 | 11/15/2035 |
| 12479R-AE-7 | CAUTO 2017-1 A2 - ABS | | 09/25/2023 | Paydown | | 1,566,233 | 1,566,233 | 1,577,855 | 1,569,467 | 0 | (3,234) | 0 | (3,234) | 0 | 1,566,233 | 0 | 0 | 0 | 50,733 | 04/15/2047 |
| 12489W-QE-7 | CBASS 2005-CB8 AF3 - RMBS | | 12/01/2023 | Paydown | | 311,161 | 311,161 | 300,270 | 308,708 | 0 | 2,454 | 0 | 2,454 | 0 | 311,161 | 0 | 0 | 0 | 5,397 | 12/25/2035 |
| 12510H-AA-8 | CAUTO 2020-1 A1 - ABS | | 12/15/2023 | Paydown | | 28,046 | 28,046 | 27,658 | 27,727 | 0 | 319 | 0 | 319 | 0 | 28,046 | 0 | 0 | 0 | 393 | 02/15/2050 |
| 12510H-AB-6 | CAUTO 2020-1 A2 - ABS | | 12/15/2023 | Paydown | | 16,610 | 16,610 | 16,607 | 16,607 | 0 | 2 | 0 | 2 | 0 | 16,610 | 0 | 0 | 0 | 262 | 02/15/2050 |
| 12510H-AC-4 | CAUTO 2020-1 A3 - ABS | | 12/15/2023 | Paydown | | 17,796 | 17,796 | 17,783 | 17,784 | 0 | 12 | 0 | 12 | 0 | 17,796 | 0 | 0 | 0 | 310 | 02/15/2050 |
| 12510H-AS-9 | CAUTO 231 A1 - ABS | | 12/15/2023 | Paydown | | 60,000 | 60,000 | 58,406 | 0 | 0 | 1,594 | 0 | 1,594 | 0 | 60,000 | 0 | 0 | 0 | 482 | 09/15/2053 |
| 12529K-AA-0 | CFMT 21GRN1 A - ABS | | 12/20/2023 | Paydown | | 1,025,795 | 1,025,795 | 1,025,785 | 1,025,786 | 0 | 9 | 0 | 9 | 0 | 1,025,795 | 0 | 0 | 0 | 5,826 | 03/20/2041 |
| 12530B-AA-7 | CFMT 2021-3 A - CMBS | | 12/25/2023 | Paydown | | 897,870 | 897,870 | 897,869 | 899,248 | 0 | (1,378) | 0 | (1,378) | 0 | 897,870 | 0 | 0 | 0 | 6,096 | 10/27/2031 |
| 12530G-AA-6 | CFMT 2022-HB9 A - RMBS | | 12/25/2023 | Paydown | | 666,619 | 666,618 | 606,149 | 610,925 | 0 | 55,694 | 0 | 55,694 | 0 | 666,619 | 0 | 0 | 0 | 13,002 | 09/25/2037 |
| 12530J-AA-0 | CFMT 22AB2 A - CMO/RMBS | | 12/25/2023 | Paydown | | 177,260 | 177,260 | 167,834 | 169,739 | 0 | 7,521 | 0 | 7,521 | 0 | 177,260 | 0 | 0 | 0 | 2,546 | 02/26/2052 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | 05/15/2023 | Paydown | | 44,249 | 44,249 | 44,243 | 44,243 | 0 | 6 | 0 | 6 | 0 | 44,249 | 0 | 0 | 0 | 88 | 07/15/2060 |
| 12530M-AB-1 | SORT 2020-1 A2 - ABS | | 12/15/2023 | Paydown | | 65,240 | 65,240 | 65,210 | 65,218 | 0 | 23 | 0 | 23 | 0 | 65,240 | 0 | 0 | 0 | 299 | 07/15/2060 |
| 12543J-AH-9 | CWHL 2006-HYB4 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 8,412 | 8,876 | 3,694 | 8,288 | 0 | 124 | 0 | 124 | 0 | 8,412 | 0 | 0 | 0 | 189 | 06/20/2036 |
| 12544D-AG-4 | CWHL 2007-14 A7 - CMO/RMBS | | 10/01/2023 | Paydown | | 1,497 | 1,460 | 624 | 1,512 | 0 | (15) | 0 | (15) | 0 | 1,497 | 0 | 0 | 0 | 59 | 09/25/2037 |
| 12544H-BF-6 | CWHL 2007-HY7 A4 - CMO/RMBS | | 12/01/2023 | Paydown | | 944 | 850 | 994 | (204) | 0 | 1,148 | 0 | 1,148 | 0 | 944 | 0 | 0 | 0 | 70 | 11/25/2037 |
| 12545E-AK-2 | CWHL 2007-J2 2A9 - CMO/RMBS | | 11/01/2023 | Paydown | | 12,093 | 9,922 | 2,964 | 12,134 | 0 | (41) | 0 | (41) | 0 | 12,093 | 0 | 0 | 0 | 433 | 07/25/2037 |
| 12546Y-AA-9 | CHNGE 222 A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 1,437,124 | 1,437,124 | 1,437,112 | 1,434,164 | 0 | 2,960 | 0 | 2,960 | 0 | 1,437,124 | 0 | 0 | 0 | 24,091 | 03/25/2067 |
| 125491-AN-0 | CI FINANCIAL CORP | C | 05/15/2023 | Bank of America Merrill Lynch | | 4,726,440 | 6,219,000 | 4,454,286 | 4,485,529 | 0 | 59,560 | 0 | 59,560 | 0 | 4,545,089 | 0 | 181,351 | 181,351 | 82,920 | 12/17/2030 |
| 12551S-AA-4 | CHNGE 224 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 2,775,326 | 2,775,326 | 2,719,570 | 2,718,321 | 0 | 57,005 | 0 | 57,005 | 0 | 2,775,326 | 0 | 0 | 0 | 85,400 | 10/25/2057 |
| 12563L-AS-6 | CLIF 203 A - ABS | | 12/18/2023 | Paydown | | 210,000 | 210,000 | 209,957 | 209,960 | 0 | 40 | 0 | 40 | 0 | 210,000 | 0 | 0 | 0 | 2,294 | 10/18/2045 |
| 12566U-AE-4 | CMALT 2007-A2 1A5 - CMO/RMBS | | 12/01/2023 | Paydown | | 17,815 | 22,877 | 23,128 | 17,133 | 0 | 682 | 0 | 682 | 0 | 17,815 | 0 | 0 | 0 | 719 | 02/25/2037 |
| 12566U-AN-4 | CMALT 2007-A2 113 - CMO/RMBS | | 12/01/2023 | Paydown | | 13,362 | 17,160 | 17,133 | 13,219 | 0 | 143 | 0 | 143 | 0 | 13,362 | 0 | 0 | 0 | 517 | 02/25/2037 |
| 12569Q-AA-8 | CHNGE 234 A1 - RMBS | | 12/01/2023 | Paydown | | 168,741 | 168,741 | 168,738 | 0 | 0 | 3 | 0 | 3 | 0 | 168,741 | 0 | 0 | 0 | 2,142 | 09/25/2058 |
| 12628L-AD-2 | CSAB 2006-4 A2A - RMBS | | 12/01/2023 | Paydown | | 26,435 | 26,435 | 8,138 | 26,420 | 0 | 15 | 0 | 15 | 0 | 26,435 | 0 | 0 | 0 | 296 | 12/25/2036 |
| 12638P-AB-5 | CSMC 2007-3 A1A - RMBS | | 12/01/2023 | Paydown | | 43,096 | 43,096 | 15,329 | 42,779 | 0 | 317 | 0 | 317 | 0 | 43,096 | 0 | 0 | 0 | 342 | 04/25/2037 |
| 12647H-BC-9 | CSMC 2013-8R 4A2 - CMO/RMBS | | 12/26/2023 | Paydown | | 131,666 | 131,143 | 95,185 | 130,481 | 0 | 1,185 | 0 | 1,185 | 0 | 131,666 | 0 | 0 | 0 | 2,148 | 12/30/2036 |
| 12662Y-AA-7 | COLT 226 A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 496,422 | 496,422 | 488,463 | 488,359 | 0 | 8,063 | 0 | 8,063 | 0 | 496,422 | 0 | 0 | 0 | 12,842 | 07/25/2067 |
| 12663D-AC-8 | CSMC 22NQM5 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 690,214 | 690,214 | 686,740 | 686,760 | 0 | 3,455 | 0 | 3,455 | 0 | 690,214 | 0 | 0 | 0 | 18,574 | 05/25/2067 |
| 12667F-5E-1 | CWALT 2005-6CB 1A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 162,362 | 180,561 | 163,570 | 162,755 | 0 | (393) | 0 | (393) | 0 | 162,362 | 0 | 0 | 0 | 5,189 | 04/25/2035 |
| 12667F-RE-7 | CWALT 2004-J6 1A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 90,606 | 90,606 | 91,965 | 90,464 | 0 | 142 | 0 | 142 | 0 | 90,606 | 0 | 0 | 0 | 2,590 | 08/25/2024 |
| 12667F-VF-9 | CWALT 2004-J10 4B1 - CMO/RMBS | | 12/01/2023 | Paydown | | 5,259 | 5,259 | 5,351 | 5,290 | 0 | (32) | 0 | (32) | 0 | 5,259 | 0 | 0 | 0 | 225 | 10/25/2034 |
| 12668A-4C-6 | CWALT 2005-1M1 A2 - RMBS | | 12/26/2023 | Paydown | | 6,052 | 16,777 | 0 | 3,522 | 0 | 2,530 | 0 | 2,530 | 0 | 6,052 | 0 | 0 | 0 | 385 | 01/25/2036 |
| 12668B-YA-5 | CWALT 2006-7CB 1A9 - CMO/RMBS | | 09/01/2023 | Paydown | | 4,424 | 11,121 | 1,977 | 4,347 | 0 | 76 | 0 | 76 | 0 | 4,424 | 0 | 0 | 0 | 192 | 05/25/2036 |
| 126694-4F-2 | CWHL 2006-HYB3 31B - CMO/RMBS | | 12/01/2023 | Paydown | | 37,132 | 39,905 | 31,752 | 35,883 | 0 | 1,249 | 0 | 1,249 | 0 | 37,132 | 0 | 0 | 0 | 724 | 05/20/2036 |
| 126694-D5-4 | CWHL 2006-HYB2 3A1 - CMO/RMBS | | 11/21/2023 | Paydown | | 60,339 | 92,606 | 81,112 | 61,526 | 0 | (1,187) | 0 | (1,187) | 0 | 60,339 | 0 | 0 | 0 | 900 | 04/22/2036 |
| 126694-HN-1 | CWHL 2005-25 A9 - CMO/RMBS | | 10/01/2023 | Paydown | | 0 | 3 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11/25/2035 |
| 126694-QJ-0 | CWHL 2005-HYB8 4A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 41,266 | 40,816 | 37,054 | 40,980 | 0 | 286 | 0 | 286 | 0 | 41,266 | 0 | 0 | 0 | 769 | 12/20/2035 |
| 126694-UJ-5 | CWHL 2005-31 1A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 24,118 | 24,135 | 20,886 | 23,841 | 0 | 278 | 0 | 278 | 0 | 24,118 | 0 | 0 | 0 | 462 | 01/25/2036 |
| 12669F-V8-3 | CWHL 2004-HYB4 3A - CMO/RMBS | | 01/20/2023 | Paydown | | 110 | 110 | 111 | 111 | 0 | 0 | 0 | 0 | 0 | 110 | 0 | 0 | 0 | 0 | 09/20/2034 |
| 12669F-VH-3 | CWHL 2004-6 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 2,572 | 2,572 | 2,577 | 2,551 | 0 | 21 | 0 | 21 | 0 | 2,572 | 0 | 0 | 0 | 54 | 05/25/2034 |
| 12669G-BY-6 | CWHL 2004-HYB7 1A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 11,751 | 11,751 | 11,803 | 10,850 | 0 | 901 | 0 | 901 | 0 | 11,751 | 0 | 0 | 0 | 271 | 11/20/2034 |
| 12669G-BZ-3 | CWHL 2004-HYB7 1A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 16,949 | 16,949 | 17,023 | 15,635 | 0 | 1,314 | 0 | 1,314 | 0 | 16,949 | 0 | 0 | 0 | 391 | 11/20/2034 |
| 127608-AA-1 | CGA Capital Series 2020-CTL-10 | | 12/10/2023 | Paydown | | 1,093,276 | 1,093,276 | 1,093,276 | 1,093,276 | 0 | 0 | 0 | 0 | 0 | 1,093,276 | 0 | 0 | 0 | 14,175 | 03/10/2031 |
| 12803V-AA-3 | CAJUN 211 A2 - RMBS | | 11/20/2023 | Paydown | | 60,000 | 60,000 | 60,000 | 60,000 | 0 | 0 | 0 | 0 | 0 | 60,000 | 0 | 0 | 0 | 1,474 | 11/20/2051 |
| 14576A-AA-0 | CARM 201 A1 - RMBS | | 12/15/2023 | Paydown | | 35,000 | 35,000 | 34,986 | 34,986 | 0 | 14 | 0 | 14 | 0 | 35,000 | 0 | 0 | 0 | 362 | 12/15/2050 |
| 14576A-AB-8 | CARM 201 A2 - RMBS | | 12/15/2023 | Paydown | | 4,400 | 4,400 | 4,397 | 4,397 | 0 | 3 | 0 | 3 | 0 | 4,400 | 0 | 0 | 0 | 56 | 12/15/2050 |
| 14576A-AC-6 | CARM 201 A3 - RMBS | | 12/15/2023 | Paydown | | 6,250 | 6,250 | 6,246 | 6,246 | 0 | 4 | 0 | 4 | 0 | 6,250 | 0 | 0 | 0 | 100 | 12/15/2050 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 14727R-AA-1 | CFMT 22RM4 A1 - CMO/RMBS | | 11/25/2023 | Paydown | | 270,408 | 270,408 | 261,254 | 264,324 | 0 | 6,084 | 0 | 6,084 | 0 | 270,408 | 0 | 0 | 0 | 2,862 | 03/25/2062 |
| 14855J-AB-1 | CLAST 161 A - ABS | | 03/15/2023 | Paydown | | 170,475 | 170,475 | 170,284 | 170,336 | 0 | 139 | 0 | 139 | 0 | 170,475 | 0 | 0 | 0 | 780 | 08/15/2041 |
| 14856G-AA-8 | CLAST 2021-1 A - ABS | | 12/15/2023 | Paydown | | 507,519 | 507,519 | 507,505 | 507,508 | 0 | 11 | 0 | 11 | 0 | 507,519 | 0 | 0 | 0 | 10,367 | 01/15/2046 |
| 15089Q-AR-5 | CELANESE US HOLDINGS LLC | | 08/25/2023 | Call @ 96.99 | | 8,729,280 | 9,000,000 | 8,998,830 | 8,998,958 | 0 | 435 | 0 | 435 | 0 | 8,999,393 | 0 | (270,113) | (270,113) | 861,475 | 07/05/2024 |
| 15672R-AA-3 | CERB 24 A1 - CDO | C | 10/16/2023 | Paydown | | 1,149,190 | 1,149,190 | 1,148,673 | 1,150,952 | 0 | (1,762) | 0 | (1,762) | 0 | 1,149,190 | 0 | 0 | 0 | 34,036 | 07/15/2030 |
| 15673N-AA-1 | CERB 22 A - CDO | C | 06/13/2023 | Paydown | | 3,000,000 | 3,000,000 | 3,000,000 | 2,999,286 | 0 | 714 | 0 | 714 | 0 | 3,000,000 | 0 | 0 | 0 | 120,086 | 04/15/2030 |
| 15673N-AE-3 | CERB 22 B - CDO | C | 06/13/2023 | Call @ 100.00 | | 2,000,000 | 2,000,000 | 2,000,000 | 1,999,156 | 0 | (1,184) | 0 | (1,184) | 0 | 1,997,972 | 0 | 2,028 | 2,028 | 84,705 | 04/15/2030 |
| 15674E-AA-0 | CERB 31 A - CDO | C | 09/25/2023 | Various | | 245,473 | 245,509 | 241,826 | 242,156 | 0 | 37 | 0 | 37 | 0 | 242,193 | 0 | 3,280 | 3,280 | 12,752 | 04/15/2032 |
| 15674H-AA-3 | CERB 29 A - CDO | C | 11/29/2023 | Paydown | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 312,906 | 10/15/2032 |
| 16159W-AC-8 | CHASE 2019-1 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 38,640 | 38,640 | 39,558 | 39,511 | 0 | (871) | 0 | (871) | 0 | 38,640 | 0 | 0 | 0 | 780 | 03/25/2050 |
| 16162W-PV-5 | CHASE 2005-A2 1A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 6,560 | 6,459 | 4,828 | 6,380 | 0 | 180 | 0 | 180 | 0 | 6,560 | 0 | 0 | 0 | 146 | 01/25/2036 |
| 16162X-AD-9 | CHASE 2006-S3 1A4 - CMO/RMBS | | 12/21/2023 | PIPR | | 156,753 | 412,509 | 296,380 | 203,444 | 0 | (9,591) | 0 | (9,591) | 0 | 193,853 | 0 | (37,100) | (37,100) | 25,161 | 11/25/2036 |
| 16162Y-AL-9 | CHASE 2006-S4 A11 - CMO/RMBS | | 05/25/2023 | Paydown | | 1 | 535 | 344 | 4 | 0 | (3) | 0 | (3) | 0 | 1 | 0 | 0 | 0 | 13 | 12/25/2036 |
| 16163Q-BA-5 | CHASE 2007-A1 101 - CMO/RMBS | | 12/01/2023 | Paydown | | 46,137 | 46,137 | 44,666 | 44,843 | 0 | 1,293 | 0 | 1,293 | 0 | 46,137 | 0 | 0 | 0 | 914 | 02/25/2037 |
| 16165M-AG-3 | CFLX 2006-2 A5 - RMBS | | 12/01/2023 | Paydown | | 109,326 | 117,768 | 115,257 | 107,798 | 0 | 1,528 | 0 | 1,528 | 0 | 109,326 | 0 | 0 | 0 | 2,214 | 09/25/2036 |
| 16165Y-AV-4 | CFLX 2007-M1 2F6 - RMBS | | 12/01/2023 | Various | | 2,135,705 | 2,847,205 | 2,470,936 | 1,848,521 | 0 | 123,735 | 0 | 123,735 | 0 | 1,972,256 | 0 | 163,449 | 163,449 | 100,978 | 08/25/2037 |
| 17025A-AH-5 | CWHL 2006-17 A8 - CMO/RMBS | | 06/25/2023 | Paydown | | 0 | 25,556 | 3,819 | (256) | 0 | 256 | 0 | 256 | 0 | 0 | 0 | 0 | 0 | 447 | 12/25/2036 |
| 17030E-AA-5 | CHNGE 2022-3 A1 - RMBS | | 12/01/2023 | Paydown | | 387,546 | 387,546 | 379,202 | 378,999 | 0 | 8,547 | 0 | 8,547 | 0 | 387,546 | 0 | 0 | 0 | 10,530 | 05/25/2067 |
| 17030J-AA-4 | CHNGE 2022-1 A1 - RMBS | | 12/01/2023 | Paydown | | 1,755,771 | 1,755,771 | 1,748,662 | 1,746,014 | 0 | 9,757 | 0 | 9,757 | 0 | 1,755,771 | 0 | 0 | 0 | 30,557 | 01/25/2067 |
| 17307G-4H-8 | CMLTI 2006-WF1 A2C - RMBS | | 12/01/2023 | Paydown | | 6,283 | 6,283 | 0 | 6,216 | 0 | 66 | 0 | 66 | 0 | 6,283 | 0 | 0 | 0 | 66 | 03/25/2036 |
| 17307G-TY-4 | CMLTI 2005-3 4A1 - CMO/RMBS | | 12/14/2023 | Various | | 398,011 | 489,585 | 432,401 | 381,997 | 0 | (5,638) | 0 | (5,638) | 0 | 376,359 | 0 | 21,652 | 21,652 | 21,651 | 08/25/2035 |
| 17307G-VN-5 | CMLTI 2005-WF2 AF7 - RMBS | | 12/30/2023 | Paydown | | 7,972 | 7,972 | 0 | 3,412 | 0 | 3,233 | 0 | 3,233 | 0 | 6,645 | 0 | 1,327 | 1,327 | 240 | 08/25/2035 |
| 17309A-AD-1 | CMALT 2006-A1 1A4 - CMO/RMBS | | 12/01/2023 | Paydown | | 31,377 | 28,987 | 27,560 | 31,157 | 0 | 220 | 0 | 220 | 0 | 31,377 | 0 | 0 | 0 | 958 | 04/25/2036 |
| 17312V-AA-6 | CMLTI 2007-6 11A - CMO/RMBS | | 12/01/2023 | Paydown | | 5,776 | 6,166 | 2,262 | 5,427 | 0 | 349 | 0 | 349 | 0 | 5,776 | 0 | 0 | 0 | 124 | 03/25/2037 |
| 173333-ZD-0 | LOSANT LOT 8.00 09/02/2023 | | 09/02/2023 | EXCHANGE | | 250,000 | 250,000 | 249,786 | 249,034 | 877 | 89 | 0 | 966 | 0 | 250,000 | 0 | 0 | 0 | 40,632 | 09/03/2023 |
| 18976G-AR-7 | CMALT 2007-A6 A16 - CMO/RMBS | | 12/01/2023 | Paydown | | 57,510 | 74,578 | 43,295 | 56,808 | 0 | 702 | 0 | 702 | 0 | 57,510 | 0 | 0 | 0 | 2,091 | 06/25/2037 |
| 19421U-AA-2 | CASL 2019-A A1 - ABS | | 12/26/2023 | Paydown | | 88,101 | 88,101 | 87,675 | 87,782 | 0 | 319 | 0 | 319 | 0 | 88,101 | 0 | 0 | 0 | 2,802 | 12/28/2048 |
| 19685E-AA-9 | COLT 222 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 70,203 | 70,203 | 60,133 | 0 | 0 | 10,070 | 0 | 10,070 | 0 | 70,203 | 0 | 0 | 0 | 299 | 02/25/2067 |
| 19687Y-AA-3 | COLT 2020-RPL1 A1 - RMBS | | 12/01/2023 | Paydown | | 172,536 | 172,536 | 172,536 | 172,530 | 0 | 6 | 0 | 6 | 0 | 172,536 | 0 | 0 | 0 | 1,338 | 01/26/2065 |
| 19688M-AA-8 | COLT 2022-8 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 504,021 | 504,021 | 506,856 | 0 | 0 | (2,835) | 0 | (2,835) | 0 | 504,021 | 0 | 0 | 0 | 14,915 | 08/25/2067 |
| 20267U-AA-7 | CBSLT 2016-B A1 - ABS | | 12/25/2023 | Paydown | | 39,007 | 39,007 | 38,996 | 39,001 | 0 | 6 | 0 | 6 | 0 | 39,007 | 0 | 0 | 0 | 527 | 10/25/2040 |
| 21075W-CJ-2 | CONHE 1996-1 A7 - RMBS | | 12/01/2023 | Paydown | | 5,702 | 5,702 | 1,061 | 5,642 | 0 | 59 | 0 | 59 | 0 | 5,702 | 0 | 0 | 0 | 120 | 03/15/2027 |
| 210795-QB-9 | UNITED AIRLINES 2012-2 PASS THROUGH TRUS | | 10/29/2023 | Paydown | | 246,102 | 246,102 | 249,794 | 247,283 | 0 | (1,181) | 0 | (1,181) | 0 | 246,102 | 0 | 0 | 0 | 7,351 | 04/29/2026 |
| 21872M-AA-0 | CAFL 2018-2 A - CMBS | | 11/17/2023 | Paydown | | 993,168 | 993,168 | 993,160 | 993,054 | 0 | 114 | 0 | 114 | 0 | 993,168 | 0 | 0 | 0 | 22,138 | 11/18/2052 |
| 21872M-AG-7 | CAFL 2018-2 B - CMBS | | 12/01/2023 | Paydown | | 274,795 | 274,795 | 274,785 | 274,758 | 0 | 38 | 0 | 38 | 0 | 274,795 | 0 | 0 | 0 | 12,161 | 11/18/2052 |
| 21872N-AA-8 | CAFL 2019-3 A - CMBS | | 12/01/2023 | Paydown | | 671,144 | 671,144 | 671,126 | 671,085 | 0 | 59 | 0 | 59 | 0 | 671,144 | 0 | 0 | 0 | 11,182 | 10/17/2052 |
| 222070-AE-4 | COTY INC | | 11/30/2023 | Corporate Action | | 2,257,185 | 2,388,000 | 2,215,150 | 2,236,890 | 0 | 38,465 | 0 | 38,465 | 0 | 2,275,354 | 0 | (18,169) | (18,169) | 160,743 | 04/15/2026 |
| 22549N-AA-9 | CSRT 18PS1 A - ABS | C | 04/25/2023 | Paydown | | 83,349 | 83,349 | 80,848 | 70,020 | 0 | 13,329 | 0 | 13,329 | 0 | 83,349 | 0 | 0 | 0 | 2,480 | 01/01/2037 |
| 23242L-AB-9 | CWHEL 2006-F 2A1 - RMBS | | 12/15/2023 | Paydown | | 27,918 | 27,918 | 19,508 | 27,743 | 0 | 176 | 0 | 176 | 0 | 27,918 | 0 | 0 | 0 | 684 | 07/15/2036 |
| 233046-AH-4 | DNKN 2017-1 A II - RMBS | | 11/20/2023 | Paydown | | 30,000 | 30,000 | 29,986 | 29,992 | 0 | 8 | 0 | 8 | 0 | 30,000 | 0 | 0 | 0 | 628 | 11/20/2047 |
| 233046-AK-7 | DNKN 2019-1 A22 - RMBS | | 11/20/2023 | Paydown | | 55,000 | 55,000 | 52,594 | 52,727 | 0 | 2,273 | 0 | 2,273 | 0 | 55,000 | 0 | 0 | 0 | 1,382 | 05/20/2049 |
| 233046-AM-3 | DB MASTER FINANCE LLC - RMBS | | 11/20/2023 | Paydown | | 42,500 | 42,500 | 44,134 | 43,575 | 0 | (1,075) | 0 | (1,075) | 0 | 42,500 | 0 | 0 | 0 | 1,063 | 05/20/2049 |
| 233046-AQ-4 | DNKN 211 A22 - RMBS | | 11/20/2023 | Paydown | | 29,500 | 29,500 | 25,859 | 26,143 | 0 | 3,357 | 0 | 3,357 | 0 | 29,500 | 0 | 0 | 0 | 460 | 11/20/2051 |
| 233046-AS-0 | DNKN 211 A23 - RMBS | | 11/20/2023 | Paydown | | 18,955 | 18,955 | 14,738 | 0 | 0 | 4,217 | 0 | 4,217 | 0 | 18,955 | 0 | 0 | 0 | 198 | 11/20/2051 |
| 23342K-AC-8 | DRB 2017-A A2B - ABS | | 04/25/2023 | Paydown | | 21,814 | 21,814 | 21,331 | 21,730 | 0 | 84 | 0 | 84 | 0 | 21,814 | 0 | 0 | 0 | 113 | 05/27/2042 |
| 233851-DZ-4 | MERCEDES-BENZ FINANCE NORTH AMERICA LLC | | 03/22/2023 | Stifel, Nicolaus & Co., Inc. | | 3,785,800 | 4,000,000 | 3,982,120 | 3,992,681 | 0 | 809 | 0 | 809 | 0 | 3,992,789 | 0 | (206,989) | (206,989) | 45,806 | 03/10/2025 |
| 24380X-AA-5 | DRMT 2022-2 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 149,124 | 149,124 | 148,928 | 148,939 | 0 | 185 | 0 | 185 | 0 | 149,124 | 0 | 0 | 0 | 3,564 | 03/25/2067 |
| 24460R-AA-1 | DPATH 2020-1 A1 - CDO | C | 07/31/2023 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 105,101 | 04/19/2032 |
| 25150M-AC-0 | DBALT 2007-RAMP1 A2 - RMBS | | 12/01/2023 | Various | | 462,939 | 534,543 | 420,953 | 485,803 | 0 | 14,066 | 0 | 14,066 | 0 | 499,870 | 0 | (36,931) | (36,931) | 8,116 | 12/25/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 251510-DP-5 | DBALT 2005-2 1A7 - CMO/RMBS | | 12/13/2023 | Various | | 1,233,622 | 1,403,539 | 1,411,872 | 1,305,456 | 0 | 10,114 | 0 | 10,114 | 0 | 1,315,570 | 0 | (81,948) | (81,948) | 71,520 | 04/25/2035 |
| 251510-DQ-3 | DBALT 2005-2 2A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 121 | 121 | 104 | 121 | 0 | 0 | 0 | 0 | 0 | 121 | 0 | 0 | 0 | 1 | 04/25/2035 |
| 251510-MD-2 | DBALT 2006-AB1 A1A - RMBS | | 12/01/2023 | Paydown | | 19,871 | 20,969 | 6,442 | 18,001 | 0 | 1,870 | 0 | 1,870 | 0 | 19,871 | 0 | 0 | 0 | 602 | 02/25/2036 |
| 25216A-AA-2 | DEXT 2020-1 A - ABS | | 08/15/2023 | Paydown | | 166,311 | 166,311 | 166,308 | 166,309 | 0 | 2 | 0 | 2 | 0 | 166,311 | 0 | 0 | 0 | 852 | 02/16/2027 |
| 25746U-DB-2 | DOMINION ENERGY INC | | 01/26/2023 | US BANCORP | | 4,847,100 | 5,000,000 | 5,001,250 | 5,000,394 | 0 | (19) | 0 | (19) | 0 | 5,000,375 | 0 | (153,275) | (153,275) | 70,377 | 08/15/2024 |
| 25755T-AE-0 | DPABS 2015-1 A2 - RMBS | | 10/25/2023 | Paydown | | 46,410 | 46,410 | 45,804 | 45,878 | 0 | 532 | 0 | 532 | 0 | 46,410 | 0 | 0 | 0 | 1,298 | 10/25/2045 |
| 25755T-AH-3 | DPABS 2017-1 A23 - ABS | | 10/25/2023 | Paydown | | 45,000 | 45,000 | 43,881 | 44,002 | 0 | 998 | 0 | 998 | 0 | 45,000 | 0 | 0 | 0 | 1,158 | 07/25/2047 |
| 25755T-AJ-9 | DPABS 2018-1 A21 - RMBS | | 10/25/2023 | Paydown | | 10,000 | 10,000 | 10,000 | 10,001 | 0 | (1) | 0 | (1) | 0 | 10,000 | 0 | 0 | 0 | 257 | 07/27/2048 |
| 25755T-AK-6 | DPABS 2018-1 A22 - RMBS | | 10/25/2023 | Paydown | | 15,000 | 15,000 | 14,995 | 14,999 | 0 | 1 | 0 | 1 | 0 | 15,000 | 0 | 0 | 0 | 406 | 07/27/2048 |
| 25755T-AL-4 | DPABS 2019-1 A2 - RMBS | | 10/25/2023 | Paydown | | 27,590 | 27,590 | 26,706 | 26,780 | 0 | 810 | 0 | 810 | 0 | 27,590 | 0 | 0 | 0 | 633 | 10/25/2049 |
| 25755T-AN-0 | DPABS 2021-1 A1 - RMBS | | 10/25/2023 | Paydown | | 90,000 | 90,000 | 90,000 | 90,000 | 0 | 0 | 0 | 0 | 0 | 90,000 | 0 | 0 | 0 | 1,497 | 04/25/2051 |
| 26208L-AC-2 | HONK 2018-1 A2 - RMBS | | 10/20/2023 | Paydown | | 43,000 | 43,000 | 41,253 | 29,327 | 0 | 1,653 | 0 | 1,653 | 0 | 43,000 | 0 | 0 | 0 | 1,051 | 04/20/2048 |
| 26209X-AA-9 | HONK 201 A2 - RMBS | | 10/20/2023 | Paydown | | 76,800 | 76,800 | 75,284 | 75,472 | 0 | 1,328 | 0 | 1,328 | 0 | 76,800 | 0 | 0 | 0 | 1,817 | 07/20/2050 |
| 26209X-AC-5 | HONK 2020-2 A2 - RMBS | | 10/20/2023 | Paydown | | 20,000 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 405 | 01/20/2051 |
| 26209X-AF-8 | HONK 221 A2 - RMBS | | 10/01/2023 | Paydown | | 90,000 | 90,000 | 90,000 | 90,000 | 0 | 0 | 0 | 0 | 0 | 90,000 | 0 | 0 | 0 | 4,159 | 10/21/2052 |
| 26827E-AC-9 | ECAF I A2 - ABS | D | 12/15/2023 | Paydown | | 102,649 | 102,649 | 102,649 | 63,614 | 35,762 | 3,273 | 0 | 39,035 | 0 | 102,649 | 0 | 0 | 0 | 2,438 | 08/15/2040 |
| 26829C-AZ-0 | GLGU 2015-7 AX - CDO | | 04/20/2023 | Paydown | | 100,000 | 100,000 | 99,938 | 100,005 | 0 | (5) | 0 | (5) | 0 | 100,000 | 0 | 0 | 0 | 1,952 | 04/22/2030 |
| 26848*-AA-9 | EDX/GE VII CTL 3.29 01/15/2030 | | 10/15/2023 | Paydown | | 329,132 | 329,132 | 329,132 | 329,132 | 0 | 0 | 0 | 0 | 0 | 329,132 | 0 | 0 | 0 | 5,976 | 01/15/2030 |
| 26857E-AA-6 | ELFI 2019-A A - ABS | | 12/25/2023 | Paydown | | 242,456 | 242,456 | 242,406 | 242,420 | 0 | 36 | 0 | 36 | 0 | 242,456 | 0 | 0 | 0 | 3,217 | 03/25/2044 |
| 28852E-AA-7 | ECLO II A - CDO | | 11/15/2023 | Paydown | | 1,471,460 | 1,471,460 | 1,471,460 | 1,471,469 | 0 | (9) | 0 | (9) | 0 | 1,471,460 | 0 | 0 | 0 | 54,714 | 02/15/2029 |
| 28852L-AA-1 | ECLO III A1 - CDO | | 10/20/2023 | Paydown | | 523,700 | 523,700 | 523,700 | 523,836 | 0 | (136) | 0 | (136) | 0 | 523,700 | 0 | 0 | 0 | 22,977 | 07/22/2030 |
| 28852L-AN-3 | ECLO 3 A2R - CDO | | 10/20/2023 | Paydown | | 1,047,401 | 1,047,401 | 1,047,401 | 1,047,401 | 0 | 0 | 0 | 0 | 0 | 1,047,401 | 0 | 0 | 0 | 46,671 | 07/22/2030 |
| 28853R-AL-3 | ECLO IV AR - CDO | | 10/16/2023 | Paydown | | 1,687,034 | 1,687,034 | 1,687,034 | 1,687,034 | 0 | 0 | 0 | 0 | 0 | 1,687,034 | 0 | 0 | 0 | 72,114 | 04/16/2029 |
| 28931@-AB-9 | ELM L+575 03/06/2025 | | 12/29/2023 | Various | | 13,117 | 13,117 | 12,907 | 12,994 | 0 | 33 | 0 | 33 | 0 | 13,027 | 0 | 91 | 91 | 682 | 03/06/2025 |
| 28931@-AC-7 | ELM II, INC. | | 12/29/2023 | Various | | 445 | 445 | 438 | 441 | 0 | 1 | 0 | 1 | 0 | 442 | 0 | 3 | 3 | 23 | 03/06/2025 |
| 28931@-AD-5 | ELM II, INC. | | 12/29/2023 | Various | | 752 | 752 | 737 | 744 | 0 | 3 | 0 | 3 | 0 | 746 | 0 | 6 | 6 | 39 | 03/06/2025 |
| 28931@-AE-3 | ELM TL L+575 03/06/2025 | | 12/29/2023 | Various | | 5,407 | 5,407 | 5,407 | 5,407 | 0 | 0 | 0 | 0 | 0 | 5,407 | 0 | 0 | 0 | 249 | 03/06/2025 |
| 29250N-AF-2 | ENBRIDGE INC | | 10/01/2023 | Maturity @ 100.00 | | 3,000,000 | 3,000,000 | 2,845,090 | 2,983,127 | 0 | 16,873 | 0 | 16,873 | 0 | 3,000,000 | 0 | 0 | 0 | 120,000 | 10/01/2023 |
| 29445U-AB-1 | EQLS 2007-1 A2B - RMBS | | 12/13/2023 | Various | | 4,075,864 | 4,768,333 | 3,962,187 | 4,288,463 | 0 | 105,487 | 0 | 105,487 | 0 | 4,393,950 | 0 | (318,085) | (318,085) | 136,271 | 04/25/2037 |
| 30259A-AA-0 | FDF 3 A1 - CDO | | 07/25/2023 | Paydown | | 645,613 | 645,613 | 645,613 | 645,613 | 0 | 0 | 0 | 0 | 0 | 645,613 | 0 | 0 | 0 | 25,179 | 01/25/2036 |
| 30288L-AN-3 | FREMF 2016-K53 B - CMBS | | 01/27/2023 | Societe Generale Paris | | 2,903,906 | 3,000,000 | 2,928,750 | 2,969,655 | 0 | 581 | 0 | 581 | 0 | 2,970,236 | 0 | (66,330) | (66,330) | 20,124 | 03/25/2049 |
| 30295A-AN-8 | FREMF 2016-K722 B - CMBS | | 01/27/2023 | Societe Generale Paris | | 1,244,189 | 1,250,000 | 1,180,824 | 1,244,265 | 0 | 856 | 0 | 856 | 0 | 1,245,121 | 0 | (931) | (931) | 8,307 | 07/26/2049 |
| 30295M-AS-1 | FREMF 2016-K723 B - CMBS | | 01/27/2023 | Societe Generale Paris | | 737,109 | 750,000 | 702,110 | 741,717 | 0 | 644 | 0 | 644 | 0 | 742,361 | 0 | (5,251) | (5,251) | 4,456 | 10/25/2039 |
| 30295X-AS-7 | FREMF 2017-K724 B - CMBS | | 01/27/2023 | Societe Generale Paris | | 1,097,212 | 1,118,000 | 1,055,818 | 1,106,580 | 0 | 817 | 0 | 817 | 0 | 1,107,398 | 0 | (10,186) | (10,186) | 6,518 | 12/27/2049 |
| 31572Y-AA-6 | EFMT 2022-2 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 40,035 | 40,035 | 37,019 | 0 | 0 | 3,015 | 0 | 3,015 | 0 | 40,035 | 0 | 0 | 0 | 309 | 04/25/2067 |
| 31737K-AA-8 | FASST 2022-S4 A1A - CMO/RMBS | | 12/25/2023 | Paydown | | 355,617 | 355,617 | 320,277 | 323,393 | 0 | 32,224 | 0 | 32,224 | 0 | 355,617 | 0 | 0 | 0 | 6,463 | 01/25/2057 |
| 31737K-AC-4 | FASST 2022-S4 A1B - CMO/RMBS | | 12/25/2023 | Paydown | | 247,667 | 247,667 | 220,624 | 222,736 | 0 | 24,931 | 0 | 24,931 | 0 | 247,667 | 0 | 0 | 0 | 4,166 | 01/25/2057 |
| 31739P-AA-5 | FASST 2022-S3 A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 78,847 | 78,847 | 71,135 | 0 | 0 | 7,712 | 0 | 7,712 | 0 | 78,847 | 0 | 0 | 0 | 712 | 06/25/2052 |
| 32027L-AE-5 | FFML 2006-FF14 A5 - RMBS | | 12/01/2023 | Various | | 858,261 | 891,526 | 788,139 | 869,654 | 0 | 12,959 | 0 | 12,959 | 0 | 882,613 | 0 | (24,352) | (24,352) | 25,613 | 10/25/2036 |
| 32051G-EZ-4 | FHAMS 2004-AA7 1A1 - CMO/RMBS | | 08/01/2023 | Paydown | | 18,872 | 18,872 | 16,042 | 16,332 | 0 | 2,540 | 0 | 2,540 | 0 | 18,872 | 0 | 0 | 0 | 302 | 02/25/2035 |
| 32051G-SQ-9 | FHAMS 2005-AA7 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 59,439 | 59,421 | 55,977 | 55,121 | 0 | 4,318 | 0 | 4,318 | 0 | 59,439 | 0 | 0 | 0 | 1,670 | 09/25/2035 |
| 32051G-T7-0 | FHAMS 2006-FA1 112 - CMO/RMBS | | 12/01/2023 | Paydown | | 4,302 | 6,452 | 3,992 | 4,233 | 0 | 69 | 0 | 69 | 0 | 4,302 | 0 | 0 | 0 | 348 | 04/25/2036 |
| 32051G-XQ-3 | FHASI 2005-AR5 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 19,140 | 19,141 | 17,687 | 18,615 | 0 | 524 | 0 | 524 | 0 | 19,140 | 0 | 0 | 0 | 776 | 11/25/2035 |
| 32113J-CG-8 | FNLC 2005-4 A4 - RMBS | | 12/26/2023 | Paydown | | 467,720 | 467,720 | 400,047 | 452,677 | 0 | 15,043 | 0 | 15,043 | 0 | 467,720 | 0 | 0 | 0 | 11,037 | 02/25/2036 |
| 33768N-AA-0 | FKH 2022-SFR1 A - CMBS | | 12/01/2023 | Paydown | | 9,396 | 9,396 | 9,395 | 9,394 | 0 | 2 | 0 | 2 | 0 | 9,396 | 0 | 0 | 0 | 389 | 05/19/2039 |
| 33830J-AA-3 | GUYS 2017-1 A2 - RMBS | | 11/30/2023 | Paydown | | 1,481,250 | 1,481,250 | 1,481,250 | 1,481,250 | 0 | 0 | 0 | 0 | 0 | 1,481,250 | 0 | 0 | 0 | 74,616 | 07/25/2047 |
| 33830J-AB-1 | GUYS 2017-1 A2 - RMBS | | 12/01/2023 | Paydown | | 2,962,500 | 2,962,500 | 2,942,827 | 2,956,932 | 0 | 5,568 | 0 | 5,568 | 0 | 2,962,500 | 0 | 0 | 0 | 116,790 | 07/25/2047 |
| 33851R-AA-9 | FSMT 2021-10INV A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 549,905 | 549,905 | 512,615 | 512,533 | 0 | 37,372 | 0 | 37,372 | 0 | 549,905 | 0 | 0 | 0 | 9,267 | 10/25/2051 |
| 33851T-AD-9 | FSMT 2111IN A4 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,219,274 | 1,219,274 | 1,226,323 | 1,224,389 | 0 | (5,115) | 0 | (5,115) | 0 | 1,219,274 | 0 | 0 | 0 | 17,201 | 11/27/2051 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 33852H-AB-8 | FSMT 2021- 8INV A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 811,475 | 811,475 | 790,935 | 789,811 | 0 | 21,664 | 0 | 21,664 | 0 | 811,475 | 0 | 0 | 0 | 11,584 | 09/25/2051 |
| 33852J-AA-6 | FSMT 217 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 852,547 | 852,547 | 846,231 | 845,501 | 0 | 7,045 | 0 | 7,045 | 0 | 852,547 | 0 | 0 | 0 | 11,818 | 08/25/2051 |
| 33853G-AB-9 | FSMT 2021-12 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 628,509 | 628,509 | 629,295 | 628,475 | 0 | 34 | 0 | 34 | 0 | 628,509 | 0 | 0 | 0 | 8,757 | 11/27/2051 |
| 34417Q-AA-6 | FOCUS 2018-1 A2 - RMBS | | 11/29/2023 | Paydown | | 2,880,000 | 2,880,000 | 2,880,000 | 2,880,381 | 0 | (381) | 0 | (381) | 0 | 2,880,000 | 0 | 0 | 0 | 160,618 | 10/30/2048 |
| 34417R-AB-2 | FOCUS 221 A2 - RMBS | | 10/30/2023 | Paydown | | 20,000 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 901 | 07/30/2052 |
| 345397-YG-2 | FORD MOTOR CREDIT COMPANY LLC | | 01/26/2023 | UBS SECURITIES | | 7,850,000 | 8,000,000 | 8,000,000 | 7,779,608 | 220,392 | 0 | 0 | 220,392 | 0 | 8,000,000 | 0 | (150,000) | (150,000) | 170,180 | 01/09/2024 |
| 34960J-AS-4 | FCO 6RR ATR - CDO | | 10/10/2023 | Paydown | | 301,039 | 301,039 | 300,851 | 301,767 | 0 | (728) | 0 | (728) | 0 | 301,039 | 0 | 0 | 0 | 12,349 | 07/10/2030 |
| 34963V-AA-3 | FCO 17 A - CDO | C | 10/15/2023 | Paydown | | 3,627,189 | 3,627,189 | 3,627,189 | 3,627,189 | 0 | 0 | 0 | 0 | 0 | 3,627,189 | 0 | 0 | 0 | 102,889 | 01/15/2030 |
| 35041J-AA-3 | FFIN 2019-1 A - ABS | | 12/15/2023 | Paydown | | 792,267 | 792,267 | 792,144 | 776,957 | 0 | 15,310 | 0 | 15,310 | 0 | 792,267 | 0 | 0 | 0 | 16,341 | 11/15/2034 |
| 35042P-AA-8 | FFIN 2021-2 A - ABS | | 12/15/2023 | Paydown | | 1,311,680 | 1,311,680 | 1,311,647 | 1,311,650 | 0 | 30 | 0 | 30 | 0 | 1,311,680 | 0 | 0 | 0 | 14,853 | 01/15/2042 |
| 361528-AA-0 | GBXL 2022-1 A - ABS | | 12/20/2023 | Paydown | | 271,633 | 271,618 | 271,487 | 271,490 | 0 | 143 | 0 | 143 | 0 | 271,633 | 0 | 0 | 0 | 4,239 | 02/20/2052 |
| 36166V-AA-3 | GCI 201 A - ABS | C | 12/18/2023 | Paydown | | 250,206 | 250,206 | 220,885 | 0 | 0 | 29,321 | 0 | 29,321 | 0 | 250,206 | 0 | 0 | 0 | 3,249 | 10/18/2045 |
| 36166V-AE-5 | GCI CREDIT SUISSE A - ABS | | 12/18/2023 | Paydown | | 198,866 | 198,866 | 198,815 | 198,817 | 0 | 49 | 0 | 49 | 0 | 198,866 | 0 | 0 | 0 | 2,566 | 06/18/2046 |
| 36168M-AA-1 | GCAT 2022-NQM3 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 150,583 | 150,583 | 141,952 | 0 | 0 | 8,631 | 0 | 8,631 | 0 | 150,583 | 0 | 0 | 0 | 1,505 | 04/25/2067 |
| 36168W-AA-9 | GCAT 22NQM5 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 620,854 | 620,854 | 601,221 | 600,709 | 0 | 20,145 | 0 | 20,145 | 0 | 620,854 | 0 | 0 | 0 | 16,092 | 08/25/2067 |
| 36169K-AA-4 | GCAT 2022-NQM2 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 654,107 | 654,107 | 612,466 | 0 | 0 | 41,641 | 0 | 41,641 | 0 | 654,107 | 0 | 0 | 0 | 7,520 | 02/25/2067 |
| 36170H-AA-8 | GCAT 2022-NQM4 A1 - RMBS | | 12/01/2023 | Paydown | | 55,316 | 55,316 | 54,405 | 0 | 0 | 911 | 0 | 911 | 0 | 55,316 | 0 | 0 | 0 | 887 | 08/25/2067 |
| 361856-DX-2 | GMACM 2004-HE5 A5 - RMBS | | 09/25/2023 | Paydown | | 36,447 | 36,447 | 0 | 33,740 | 0 | 2,707 | 0 | 2,707 | 0 | 36,447 | 0 | 0 | 0 | 841 | 09/25/2034 |
| 3622EA-AA-8 | GSAA 2007-3 1AA - RMBS | | 12/26/2023 | Paydown | | 40,185 | 40,185 | 26,648 | 39,569 | 0 | 616 | 0 | 616 | 0 | 40,185 | 0 | 0 | 0 | 226 | 03/25/2037 |
| 362341-7S-2 | GSR 2006-1F 4A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 9,045 | 20,572 | 18,276 | 7,761 | 1,376 | (91) | 0 | 1,285 | 0 | 9,045 | 0 | 0 | 0 | 609 | 02/25/2036 |
| 36242D-BZ-5 | GSR 2004-9 B1 - CMO/RMBS | | 12/01/2023 | Paydown | | 26,010 | 26,010 | 25,263 | 25,463 | 0 | 547 | 0 | 547 | 0 | 26,010 | 0 | 0 | 0 | 662 | 08/25/2034 |
| 36242D-PG-2 | GSR 2004-14 3A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 19,565 | 19,565 | 19,265 | 19,200 | 0 | 365 | 0 | 365 | 0 | 19,565 | 0 | 0 | 0 | 477 | 12/25/2034 |
| 36242D-UQ-4 | GSR 2005-AR1 4A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 17,725 | 17,725 | 17,246 | 17,225 | 0 | 500 | 0 | 500 | 0 | 17,725 | 0 | 0 | 0 | 307 | 01/25/2035 |
| 36242D-VY-6 | GSR 2005-AR1 4A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,902 | 1,902 | 1,806 | 1,804 | 0 | 97 | 0 | 97 | 0 | 1,902 | 0 | 0 | 0 | 33 | 01/25/2035 |
| 36263N-AB-1 | GSMBS 2022-PJ1 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 320,970 | 320,971 | 315,303 | 314,849 | 0 | 6,121 | 0 | 6,121 | 0 | 320,970 | 0 | 0 | 0 | 4,500 | 05/28/2052 |
| 36655L-AB-1 | GRMML 2018-2 ATR - CDO | | 11/20/2023 | Paydown | | 1,855,466 | 1,855,466 | 1,855,466 | 1,854,883 | 0 | 583 | 0 | 583 | 0 | 1,855,466 | 0 | 0 | 0 | 78,433 | 11/20/2029 |
| 36828Q-QH-2 | GECMC 2005-C4 AJ - CMBS | | 11/02/2023 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 385 | 11/10/2045 |
| 381362-AL-6 | GTCOP 121R A2R - CDO | C | 10/26/2023 | Paydown | | 672,855 | 672,855 | 672,839 | 672,855 | 0 | 0 | 0 | 0 | 0 | 672,855 | 0 | 0 | 0 | 15,901 | 06/15/2034 |
| 38172F-AA-6 | GOCAP 34R AR1 - CDO | C | 11/06/2023 | Paydown | | 3,864,409 | 3,864,409 | 3,866,422 | 3,865,138 | 0 | (729) | 0 | (729) | 0 | 3,864,409 | 0 | 0 | 0 | 237,553 | 03/14/2031 |
| 38174Y-AA-3 | GOCAP 24MR AR - CDO | C | 11/06/2023 | Paydown | | 242,034 | 242,034 | 242,034 | 241,948 | 0 | 85 | 0 | 85 | 0 | 242,034 | 0 | 0 | 0 | 9,844 | 11/05/2029 |
| 38175C-AA-0 | GOCAP 21MR AR - CDO | | 10/25/2023 | Paydown | | 410,246 | 410,246 | 409,973 | 410,072 | 0 | 174 | 0 | 174 | 0 | 410,246 | 0 | 0 | 0 | 21,878 | 01/25/2031 |
| 38175N-AA-6 | GOCAP 25(M)-R AR - CDO | C | 11/06/2023 | Paydown | | 3,232,856 | 3,232,856 | 3,221,541 | 3,232,071 | 0 | 785 | 0 | 785 | 0 | 3,232,856 | 0 | 0 | 0 | 117,678 | 05/05/2030 |
| 390556-AL-2 | GRTLK 141R AR - CDO | | 10/16/2023 | Paydown | | 845,292 | 845,292 | 845,292 | 845,376 | 0 | (84) | 0 | (84) | 0 | 845,292 | 0 | 0 | 0 | 28,912 | 10/15/2029 |
| 39678W-AA-6 | GCSP 51 A - CMO/RMBS | | 12/25/2023 | Paydown | | 28,006 | 28,006 | 27,709 | 28,108 | 0 | (102) | 0 | (102) | 0 | 28,006 | 0 | 0 | 0 | 604 | 09/25/2034 |
| 40054#-AA-5 | GRYPHON MEZZANINE PARTNERS II FEEDER FUN | | 10/13/2023 | Call @ 100.00 | | 35,886 | 35,886 | 35,886 | 17,571 | 0 | 0 | 0 | 0 | 0 | 35,886 | 0 | 0 | 0 | 932 | 12/14/2028 |
| 40170F-AA-4 | GPIM 2018-1 A1 - CDO | C | 10/16/2023 | Paydown | | 882,404 | 882,404 | 882,404 | 881,967 | 0 | 437 | 0 | 437 | 0 | 882,404 | 0 | 0 | 0 | 51,091 | 01/15/2031 |
| 40170F-AJ-5 | GPIM 2018-1 A2 - CDO | C | 10/15/2023 | Paydown | | 252,115 | 252,115 | 252,115 | 252,037 | 0 | 79 | 0 | 79 | 0 | 252,115 | 0 | 0 | 0 | 7,512 | 01/15/2031 |
| 40434L-AL-9 | HP INC | | 07/06/2023 | Corporate Action | | 4,277,450 | 5,000,000 | 4,539,850 | 4,563,309 | 0 | 20,926 | 0 | 20,926 | 0 | 4,584,235 | 0 | (306,785) | (306,785) | 314,500 | 04/15/2032 |
| 41161P-EZ-2 | HVMLT 2004-5 3A - CMO/RMBS | | 12/01/2023 | Paydown | | 3,194 | 3,194 | 3,180 | 3,176 | 0 | 18 | 0 | 18 | 0 | 3,194 | 0 | 0 | 0 | 60 | 06/19/2034 |
| 41161P-FV-0 | HVMLT 2004-6 5A - CMO/RMBS | | 12/01/2023 | Paydown | | 9,940 | 9,940 | 10,077 | 10,096 | 0 | (155) | 0 | (155) | 0 | 9,940 | 0 | 0 | 0 | 225 | 08/19/2034 |
| 41161V-AC-4 | HVMLT 2006-7 2AA - RMBS | | 12/19/2023 | Paydown | | 282,248 | 317,154 | 233,343 | 275,586 | 0 | 6,662 | 0 | 6,662 | 0 | 282,248 | 0 | 0 | 0 | 6,510 | 09/19/2036 |
| 41162N-AC-1 | HVMLT 2006-14 A1A - RMBS | | 12/01/2023 | Various | | 3,479,550 | 4,071,815 | 3,140,070 | 3,287,279 | 0 | 91,987 | 0 | 91,987 | 0 | 3,379,266 | 0 | 100,284 | 100,284 | 124,530 | 02/19/2037 |
| 411707-AD-4 | HNGRY 2018-1 A2 - RMBS | | 12/20/2023 | Paydown | | 107,500 | 107,500 | 102,206 | 95,570 | 0 | 4,899 | 0 | 4,899 | 0 | 107,500 | 0 | 0 | 0 | 3,239 | 06/22/2048 |
| 411707-AH-5 | HNGRY 2020-1 A2 - ABS | | 12/20/2023 | Paydown | | 35,000 | 35,000 | 34,638 | 34,672 | 0 | 329 | 0 | 329 | 0 | 35,000 | 0 | 0 | 0 | 871 | 12/20/2050 |
| 43133A-AA-5 | HITR 2018-1 A1 - CDO | C | 10/10/2023 | Paydown | | 1,219,626 | 1,219,626 | 1,163,523 | 1,165,834 | 0 | 53,792 | 0 | 53,792 | 0 | 1,219,626 | 0 | 0 | 0 | 47,008 | 10/11/2038 |
| 43133J-AA-6 | HITR 2019-2 A1 - CDO | C | 02/22/2023 | Paydown | | 14,252 | 14,252 | 13,005 | 13,043 | 0 | 1,209 | 0 | 1,209 | 0 | 14,252 | 0 | 0 | 0 | 234 | 05/23/2039 |
| 43133K-AC-9 | HCOMF 1 ARR - CDO | C | 11/01/2023 | Paydown | | 1,325,058 | 1,325,058 | 1,322,339 | 1,322,938 | 0 | 2,119 | 0 | 2,119 | 0 | 1,325,058 | 0 | 0 | 0 | 20,794 | 11/01/2035 |
| 43133Y-AA-3 | HITR 4 A1A - CDO | C | 04/23/2023 | Paydown | | 165,746 | 165,746 | 165,746 | 165,746 | 0 | 0 | 0 | 0 | 0 | 165,746 | 0 | 0 | 0 | 2,718 | 07/23/2042 |
| 43283A-AA-3 | HGVT 2017-A A - RMBS | | 10/25/2023 | Paydown | | 603,445 | 603,445 | 600,313 | 602,012 | 0 | 1,433 | 0 | 1,433 | 0 | 603,445 | 0 | 0 | 0 | 10,856 | 12/26/2028 |
| 43285H-AA-6 | HGVT 2020-A A - RMBS | | 12/25/2023 | Paydown | | 132,330 | 132,330 | 132,321 | 132,323 | 0 | 7 | 0 | 7 | 0 | 132,330 | 0 | 0 | 0 | 1,787 | 02/25/2039 |
| 433674-AA-6 | NZES 20PLS1 A - CMO/RMBS | | 12/25/2023 | Paydown | | 560,854 | 560,854 | 560,852 | 560,848 | 0 | 5 | 0 | 5 | 0 | 560,854 | 0 | 0 | 0 | 11,032 | 12/25/2025 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 43730N-AA-4 | HPA 221 A - CMBS | | 12/01/2023 | Paydown | | 100,543 | 100,543 | 99,531 | 99,184 | 0 | 1,359 | 0 | 1,359 | 0 | 100,543 | 0 | 0 | 0 | 3,080 | 04/19/2039 |
| 43739E-AP-2 | HMBT 2005-1 A1 - RMBS | | 12/21/2023 | Various | | 255,003 | 319,608 | 280,839 | 260,097 | 0 | 1,076 | 0 | 1,076 | 0 | 261,173 | 0 | (6,170) | (6,170) | 13,473 | 03/25/2035 |
| 43739H-AA-8 | HMBT 2006-2 A1 - RMBS | | 12/26/2023 | Paydown | | 93,096 | 93,096 | 81,459 | 86,616 | 0 | 6,480 | 0 | 6,480 | 0 | 93,096 | 0 | 0 | 0 | 2,287 | 12/25/2036 |
| 43741B-AA-7 | HMBT 2007-1 1A1 - CMO/RMBS | | 12/01/2023 | Various | | 559,609 | 681,643 | 677,074 | 100,751 | 0 | 58,506 | 0 | 58,506 | 0 | 159,257 | 0 | 400,352 | 400,352 | 26,568 | 04/25/2047 |
| 43789K-AA-0 | HOF 2022-1 A1 - RMBS | | 12/01/2023 | Paydown | | 471,814 | 471,814 | 466,920 | 465,763 | 0 | 6,052 | 0 | 6,052 | 0 | 471,814 | 0 | 0 | 0 | 13,018 | 07/25/2067 |
| 44040S-AE-8 | HORZN 181 A - ABS | | 12/15/2023 | Paydown | | 113,206 | 113,206 | 113,203 | 113,208 | 0 | (2) | 0 | (2) | 0 | 113,206 | 0 | 0 | 0 | 2,835 | 12/15/2038 |
| 44040H-AA-0 | HORZN 2019 A - ABS | | 12/15/2023 | Paydown | | 421,890 | 421,890 | 422,285 | 422,267 | 0 | (377) | 0 | (377) | 0 | 421,890 | 0 | 0 | 0 | 9,633 | 07/15/2039 |
| 44891A-BF-3 | HYUNDAI CAPITAL AMERICA | | 01/27/2023 | Various | | 7,588,855 | 8,000,000 | 7,985,120 | 7,993,483 | 0 | 244 | 0 | 244 | 0 | 7,993,727 | 0 | (404,872) | (404,872) | 100,663 | 02/10/2025 |
| 45254N-MZ-7 | IMM 2005-2 1A2 - RMBS | | 12/26/2023 | Paydown | | 26,707 | 26,707 | 22,434 | 24,537 | 0 | 2,171 | 0 | 2,171 | 0 | 26,707 | 0 | 0 | 0 | 812 | 04/25/2035 |
| 45254N-NT-0 | IMM 2005-3 M1 - RMBS | | 12/26/2023 | Paydown | | 9,005 | 9,005 | 0 | 5,158 | 1,651 | 2,195 | 0 | 3,846 | 0 | 9,005 | 0 | 0 | 0 | 246 | 08/25/2035 |
| 452766-AA-6 | IMPRL 2022-NQM1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 97,468 | 97,468 | 82,307 | 0 | 0 | 15,161 | 0 | 15,161 | 0 | 97,468 | 0 | 0 | 0 | 219 | 02/25/2067 |
| 45276K-AA-5 | IMPRL 22NQM3 A1 - RMBS | | 12/25/2023 | Paydown | | 789,280 | 790,912 | 776,907 | 534,821 | 0 | 13,836 | 0 | 13,836 | 0 | 789,280 | 0 | 0 | 0 | 19,202 | 05/25/2067 |
| 45276N-AA-9 | IMPRL 2022-NQM4 A1 - RMBS | | 12/01/2023 | Paydown | | 132,781 | 132,781 | 125,229 | 0 | 0 | 7,552 | 0 | 7,552 | 0 | 132,781 | 0 | 0 | 0 | 1,064 | 06/27/2067 |
| 45276P-AA-4 | IMPRL 22NQM2 A1 - RMBS | | 12/01/2023 | Paydown | | 116,585 | 116,585 | 104,289 | 0 | 0 | 12,296 | 0 | 12,296 | 0 | 116,585 | 0 | 0 | 0 | 584 | 03/25/2067 |
| 45276Q-AA-2 | IMPRL 2022-NQM5 A1 - RMBS | | 12/01/2023 | Paydown | | 1,161,988 | 1,161,988 | 1,155,258 | 876,337 | 0 | 9,483 | 0 | 9,483 | 0 | 1,161,988 | 0 | 0 | 0 | 38,806 | 08/25/2067 |
| 45660L-CK-3 | INDX 2005-AR2 1A1 - CMO/RMBS | | 12/26/2023 | Paydown | | 15,746 | 14,585 | 10,745 | 15,622 | 0 | 149 | 24 | 125 | 0 | 15,746 | 0 | 0 | 0 | 280 | 02/25/2035 |
| 45660L-LP-2 | INDX 2005-AR7 4A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 32,272 | 41,146 | 36,307 | 31,637 | 0 | 635 | 0 | 635 | 0 | 32,272 | 0 | 0 | 0 | 762 | 06/25/2035 |
| 45660L-LQ-0 | INDX 2005-AR7 5A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 51,199 | 51,199 | 37,709 | 38,215 | 11,215 | 1,769 | 0 | 12,985 | 0 | 51,199 | 0 | 0 | 0 | 1,603 | 06/25/2035 |
| 45660N-X9-1 | INDX 2004-AR6 5A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 6,462 | 6,462 | 5,299 | 5,685 | 0 | 778 | 0 | 778 | 0 | 6,462 | 0 | 0 | 0 | 158 | 10/25/2034 |
| 45686@-AB-0 | INFRASTRIPE, LLC | | 12/29/2023 | Call @ 100.00 | | 9,992 | 9,992 | 9,991 | 9,990 | 0 | 2 | 0 | 2 | 0 | 9,993 | 0 | (1) | (1) | 695 | 09/30/2024 |
| 45686@-AC-8 | INFRASTRIPE, LLC | | 12/29/2023 | Redemption @ 100.00 | | 6,637 | 6,637 | 6,630 | 6,633 | 0 | 3 | 0 | 3 | 0 | 6,636 | 0 | 1 | 1 | 538 | 09/30/2024 |
| 45783N-AA-5 | INSTR 2021-1 A - ABS | | 12/15/2023 | Paydown | | 122,752 | 122,752 | 122,685 | 122,681 | 0 | 71 | 0 | 71 | 0 | 122,752 | 0 | 0 | 0 | 1,424 | 02/16/2054 |
| 46590B-AA-2 | J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS | | 01/01/2023 | Paydown | | 1,491,062 | 1,491,062 | 1,491,062 | 1,490,771 | 0 | 291 | 0 | 291 | 0 | 1,491,062 | 0 | 0 | 0 | 4,288 | 06/17/2041 |
| 46591K-AC-7 | JPMMT 2019-8 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 91,336 | 91,336 | 92,521 | 91,522 | 0 | (186) | 0 | (186) | 0 | 91,336 | 0 | 0 | 0 | 2,013 | 03/25/2050 |
| 46592K-AC-6 | JPMMT 2021-3 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 395,549 | 395,549 | 389,121 | 388,505 | 0 | 7,044 | 0 | 7,044 | 0 | 395,549 | 0 | 0 | 0 | 5,409 | 07/25/2051 |
| 465976-AA-6 | JPMMT 22LTV1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 104,383 | 104,383 | 85,007 | 0 | 0 | 19,376 | 0 | 19,376 | 0 | 104,383 | 0 | 0 | 0 | 435 | 07/25/2052 |
| 46616P-AA-1 | HENDR 2011-1 A - ABS | | 12/15/2023 | Paydown | | 292,867 | 292,867 | 269,895 | 0 | 0 | 22,972 | 0 | 22,972 | 0 | 292,867 | 0 | 0 | 0 | 2,530 | 10/15/2056 |
| 46619X-AA-1 | HENDR 2015-3 A - ABS | | 12/15/2023 | Paydown | | 98,863 | 98,863 | 98,776 | 98,785 | 0 | 78 | 0 | 78 | 0 | 98,863 | 0 | 0 | 0 | 2,077 | 03/17/2070 |
| 46624T-J4-6 | JPMMT 2006-A2 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 26,868 | 26,866 | (6,514) | 0 | 0 | 26,868 | 0 | 26,868 | 0 | 26,868 | 0 | 0 | 0 | 601 | 04/25/2036 |
| 46624T-UG-6 | JPMMT 2005-A6 7A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 27,282 | 27,282 | 26,669 | 27,006 | 0 | 276 | 0 | 276 | 0 | 27,282 | 0 | 0 | 0 | 611 | 08/25/2035 |
| 46627M-AD-9 | JPALT 2005-S1 1A4 - CMO/RMBS | | 12/01/2023 | Paydown | | 2,076 | 2,907 | 1,959 | 2,123 | 0 | (47) | 0 | (47) | 0 | 2,076 | 0 | 0 | 0 | 108 | 12/25/2035 |
| 46627M-CU-9 | JPALT 2006-A1 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 115,993 | 126,637 | 25,251 | 114,378 | 0 | 1,615 | 0 | 1,615 | 0 | 115,993 | 0 | 0 | 0 | 3,766 | 03/25/2036 |
| 46627M-EJ-2 | JPALT 2006-S1 112 - CMO/RMBS | | 12/01/2023 | Paydown | | 15,487 | 16,210 | 12,138 | 15,516 | 0 | (29) | 0 | (29) | 0 | 15,487 | 0 | 0 | 0 | 369 | 03/25/2036 |
| 46630P-AP-0 | JPMMT 2007-A2 3A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 916 | 916 | 0 | 900 | 0 | 16 | 0 | 16 | 0 | 916 | 0 | 0 | 0 | 16 | 04/25/2037 |
| 46630W-AB-6 | JPMMT 2007-S2 1A2 - CMO/RMBS | | 09/01/2023 | Paydown | | 10,645 | 10,566 | 6,458 | 10,732 | 0 | (87) | 0 | (87) | 0 | 10,645 | 0 | 0 | 0 | 1,040 | 06/25/2037 |
| 46631N-AA-7 | JPMMT 2007-S3 1A1 - CMO/RMBS | | 10/01/2023 | Paydown | | 5,213 | 5,213 | 3,569 | 5,234 | 0 | (21) | 0 | (21) | 0 | 5,213 | 0 | 0 | 0 | 85 | 08/25/2037 |
| 46632T-AA-3 | JPMMT 2008-R2 1A1 - CMO/RMBS | | 12/01/2023 | Various | | 384,070 | 442,111 | 358,663 | 385,731 | 0 | 8,935 | 0 | 8,935 | 0 | 394,667 | 0 | (10,597) | (10,597) | 15,290 | 07/29/2037 |
| 46633M-AM-1 | JPMRR 2009-6 2A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 124,019 | 124,288 | 12,554 | 0 | 0 | 124,019 | 0 | 124,019 | 0 | 124,019 | 0 | 0 | 0 | 2,629 | 04/26/2035 |
| 466365-AB-9 | JACK 2019-1 A2II - RMBS | | 11/25/2023 | Paydown | | 70,000 | 70,000 | 66,489 | 66,736 | 0 | 3,862 | 0 | 3,862 | 0 | 70,598 | 0 | (598) | (598) | 1,958 | 08/25/2049 |
| 466365-AD-5 | JACK 221 A21 - RMBS | | 11/25/2023 | Paydown | | 220,000 | 220,000 | 219,944 | 219,950 | 0 | 50 | 0 | 50 | 0 | 220,000 | 0 | 0 | 0 | 4,737 | 02/26/2052 |
| 466365-AF-0 | JACK 2019-1 22A - RMBS | | 11/25/2023 | Paydown | | 180,000 | 180,000 | 167,325 | 167,388 | 0 | 12,612 | 0 | 12,612 | 0 | 180,000 | 0 | 0 | 0 | 4,208 | 08/25/2049 |
| 466365-AG-8 | JACK 221 21A - RMBS | | 11/25/2023 | Paydown | | 200,000 | 200,000 | 175,609 | 175,780 | 0 | 24,220 | 0 | 24,220 | 0 | 200,000 | 0 | 0 | 0 | 3,419 | 02/26/2052 |
| 46637U-AA-5 | JPTEP 2012-3 A - CMO/RMBS | | 12/01/2023 | Paydown | | 266,937 | 266,937 | 257,594 | 258,944 | 0 | 7,992 | 0 | 7,992 | 0 | 266,937 | 0 | 0 | 0 | 5,723 | 10/27/2042 |
| 46637V-AA-3 | JPTEP 2012-2 A - CMO/RMBS | | 12/01/2023 | Paydown | | 70,960 | 70,960 | 70,464 | 70,521 | 0 | 439 | 0 | 439 | 0 | 70,960 | 0 | 0 | 0 | 1,347 | 09/17/2042 |
| 46639A-AA-7 | JPTEP 2012-5 A - CMO/RMBS | | 12/01/2023 | Paydown | | 43,544 | 43,544 | 41,802 | 42,045 | 0 | 1,499 | 0 | 1,499 | 0 | 43,544 | 0 | 0 | 0 | 722 | 12/27/2042 |
| 46647P-BH-8 | JPMORGAN CHASE & CO | | 07/11/2023 | MORGAN STANLEY CO | | 1,879,120 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | (120,880) | (120,880) | 33,417 | 03/13/2026 |
| 46651T-AA-9 | HENDR 181 A - ABS | | 12/15/2023 | Paydown | | 6,585 | 6,585 | 5,369 | 0 | 0 | 1,216 | 0 | 1,216 | 0 | 6,585 | 0 | 0 | 0 | 33 | 10/17/2072 |
| 46654D-AD-5 | JPMMT 21INV4 A2 - CMO/RMBS | | 12/25/2023 | Paydown | | 754,605 | 722,514 | 578,713 | 577,967 | 0 | 176,638 | 0 | 176,638 | 0 | 754,605 | 0 | 0 | 0 | 13,104 | 01/25/2052 |
| 46654W-AE-1 | JPMMT 221 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,295,475 | 1,295,475 | 1,262,355 | 1,261,025 | 0 | 34,450 | 0 | 34,450 | 0 | 1,295,475 | 0 | 0 | 0 | 18,948 | 07/25/2052 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 46655G-AB-1 | JPMMT 2022-4 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 55,543 | 55,543 | 49,129 | 49,421 | 0 | 6,122 | 0 | 6,122 | 0 | 55,543 | 0 | 0 | 0 | 976 | 10/25/2052 |
| 46657B-AA-2 | JPMMT 23DSC2 A1 - RMBS | | 12/25/2023 | Paydown | | 162,704 | 162,704 | 156,749 | 0 | 0 | 5,955 | 0 | 5,955 | 0 | 162,704 | 0 | 0 | 0 | 1,871 | 11/25/2063 |
| 472320-AA-8 | JMAC 08R1 A - CMO/RMBS | | 12/25/2023 | Paydown | | 57,649 | 84,477 | 70,882 | 62,259 | 0 | 4,347 | 8,957 | (4,610) | 0 | 57,649 | 0 | 0 | 0 | 5,008 | 06/25/2047 |
| 472321-AA-6 | JMAC 2008-R2 1A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 101,040 | 101,040 | 77,438 | 92,781 | 0 | 8,259 | 0 | 8,259 | 0 | 101,040 | 0 | 0 | 0 | 2,283 | 10/25/2035 |
| 472321-AG-3 | JMAC 2008-R2 1A3 - RMBS | | 12/30/2023 | Paydown | | (5,666) | 26,649 | 139 | (13,254) | 0 | (8,647) | 0 | (8,647) | 0 | (19,695) | 0 | 14,028 | 14,028 | 907 | 10/25/2035 |
| 47232C-AH-7 | JMAC 2009-R1 4A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 49,970 | 52,060 | 50,690 | 49,115 | 0 | (223) | 0 | (223) | 0 | 49,970 | 0 | 0 | 0 | 1,411 | 06/21/2037 |
| 47760Q-AC-7 | JIMMY 2022-1 A21 - RMBS | | 10/30/2023 | Paydown | | 14,000 | 14,000 | 13,574 | 13,624 | 0 | 376 | 0 | 376 | 0 | 14,000 | 0 | 0 | 0 | 357 | 04/30/2052 |
| 48244X-AA-0 | KDAC 2017-1 A - ABS | C | 12/15/2023 | Paydown | | 602,816 | 602,816 | 602,795 | 455,138 | 147,678 | 0 | 0 | 147,678 | 0 | 602,816 | 0 | 0 | 0 | 10,250 | 12/15/2042 |
| 48669R-AA-9 | KCAP F3C A - CDO | | 12/20/2023 | Paydown | | 717,878 | 717,878 | 717,878 | 718,055 | 0 | (177) | 0 | (177) | 0 | 717,878 | 0 | 0 | 0 | 32,600 | 12/20/2029 |
| 49255P-AA-1 | KSTRL 2018-1 A - ABS | C | 12/15/2023 | Paydown | | 481,055 | 481,055 | 467,484 | 474,108 | 0 | 6,947 | 0 | 6,947 | 0 | 481,055 | 0 | 0 | 0 | 12,561 | 12/15/2038 |
| 493268-AY-2 | KSLT 2000-B A2 - ABS | | 04/25/2023 | Paydown | | 2,847 | 2,847 | 2,306 | 2,841 | 0 | 6 | 0 | 6 | 0 | 2,847 | 0 | 0 | 0 | 41 | 07/25/2029 |
| 501968-AA-5 | LCN NORTH AMERICAN FUND III-D LP | | 11/15/2023 | Direct | | 15,284 | 15,284 | 15,284 | 12,665 | 0 | 0 | 0 | 0 | 0 | 15,284 | 0 | 0 | 0 | 3,581 | 07/24/2034 |
| 50209T-AA-8 | LMREC 2019-CRE3 A - CMBS | | 12/22/2023 | Paydown | | 2,355,773 | 2,355,773 | 2,355,773 | 2,355,773 | 0 | 0 | 0 | 0 | 0 | 2,355,773 | 0 | 0 | 0 | 99,245 | 12/24/2035 |
| 50543L-AA-0 | LAFL 2016 A1 - ABS | C | 12/15/2023 | Paydown | | 303,472 | 303,472 | 297,584 | 238,996 | 63,205 | 1,270 | 0 | 64,476 | 0 | 303,472 | 0 | 0 | 0 | 7,132 | 01/15/2042 |
| 52520M-BS-1 | LMT 2005-2 2A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 41,644 | 41,628 | 24,790 | 42,066 | 0 | (422) | 0 | (422) | 0 | 41,644 | 0 | 0 | 0 | 1,435 | 12/25/2035 |
| 52521R-AC-5 | LMT 2007-5 1A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 13,387 | 23,618 | 16,692 | 12,628 | 0 | 759 | 0 | 759 | 0 | 13,387 | 0 | 0 | 0 | 534 | 06/25/2037 |
| 52522D-AG-6 | LXS 2006-16N AA1 - RMBS | | 12/26/2023 | Paydown | | 555,379 | 555,373 | 431,259 | 544,584 | 0 | 10,795 | 0 | 10,795 | 0 | 555,379 | 0 | 0 | 0 | 12,863 | 11/25/2046 |
| 525241-AL-9 | LXS 2007-1 WF1 - RMBS | | 12/01/2023 | Paydown | | 9,935 | 10,485 | 4,064 | 9,781 | 0 | 154 | 0 | 154 | 0 | 9,935 | 0 | 0 | 0 | 230 | 01/25/2037 |
| 55281G-AA-6 | MCFCL VIII A1 - CDO | C | 10/18/2023 | Paydown | | 1,473,060 | 1,473,060 | 1,467,537 | 1,473,060 | 0 | 0 | 0 | 0 | 0 | 1,473,060 | 0 | 0 | 0 | 62,128 | 07/18/2030 |
| 55283A-AA-7 | MCA 3 A - CDO | | 11/15/2023 | Paydown | | 1,624,027 | 1,624,027 | 1,624,414 | 1,624,208 | 0 | (181) | 0 | (181) | 0 | 1,624,027 | 0 | 0 | 0 | 32,741 | 11/15/2035 |
| 55283T-AA-6 | MF1 2021-FL6 A - CMBS | | 12/18/2023 | Paydown | | 298,108 | 298,108 | 298,108 | 298,108 | 0 | 0 | 0 | 0 | 0 | 298,108 | 0 | 0 | 0 | 14,570 | 07/18/2036 |
| 55284A-AA-6 | MF1 2021-FL7 A - CMBS | C | 12/18/2023 | Paydown | | 127,123 | 127,123 | 122,356 | 123,023 | 0 | 4,100 | 0 | 4,100 | 0 | 127,123 | 0 | 0 | 0 | 7,844 | 10/21/2036 |
| 55284P-AC-9 | MFRA 2022-NQM1 A1 - RMBS | | 12/01/2023 | Paydown | | 67,554 | 67,554 | 62,509 | 0 | 0 | 5,045 | 0 | 5,045 | 0 | 67,554 | 0 | 0 | 0 | 110 | 12/27/2066 |
| 55284T-AA-5 | MFRA 22INV1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 897,555 | 897,555 | 888,890 | 888,572 | 0 | 8,984 | 0 | 8,984 | 0 | 897,555 | 0 | 0 | 0 | 20,162 | 04/25/2066 |
| 55285Q-AA-0 | MFRA 2022-NQM2 A1 - RMBS | | 12/01/2023 | Paydown | | 485,929 | 485,929 | 475,364 | 476,155 | 0 | 9,774 | 0 | 9,774 | 0 | 485,929 | 0 | 0 | 0 | 8,576 | 05/25/2067 |
| 55285U-AA-1 | MFRA 22INV2 A1 - RMBS | | 12/01/2023 | Paydown | | 473,415 | 473,415 | 464,424 | 405,339 | 0 | 9,828 | 0 | 9,828 | 0 | 473,415 | 0 | 0 | 0 | 15,001 | 07/25/2057 |
| 552915-AC-4 | MAI HLDGS INC | | 06/01/2023 | Maturity @ 100.00 | | 1,000,000 | 1,000,000 | 203,000 | 203,000 | 0 | 0 | 0 | 0 | 0 | 203,000 | 0 | 797,000 | 797,000 | 47,500 | 06/01/2023 |
| 55343B-AC-2 | MJX VENTURE SENIOR TL L+1.682 04/30/2031 | | 10/20/2023 | Redemption @ 100.00 | | 126,273 | 126,273 | 126,273 | 126,281 | 0 | (1) | 0 | (1) | 0 | 126,280 | 0 | (7) | (7) | 6,942 | 04/30/2031 |
| 55446M-AA-5 | MAACH 1 A - ABS | C | 12/15/2023 | Paydown | | 170,728 | 170,728 | 170,722 | 170,726 | 0 | 2 | 0 | 2 | 0 | 170,728 | 0 | 0 | 0 | 4,793 | 10/15/2039 |
| 576433-GM-2 | MARM 2003-6 6A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 50,725 | 50,725 | 48,823 | 50,329 | 0 | 397 | 0 | 397 | 0 | 50,725 | 0 | 0 | 0 | 1,064 | 12/25/2033 |
| 576433-XA-9 | MARM 2005-1 3A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 2,257 | 2,257 | 2,144 | 2,149 | 0 | 108 | 0 | 108 | 0 | 2,257 | 0 | 0 | 0 | 40 | 02/25/2035 |
| 576433-XW-1 | MARM 2005-2 3A1 - CMO/RMBS | | 12/13/2023 | Various | | 394,137 | 466,724 | 448,055 | 449,385 | 0 | 1,644 | 0 | 1,644 | 0 | 451,029 | 0 | (56,891) | (56,891) | 15,518 | 03/25/2035 |
| 58003U-AA-6 | MF1 2020-FL4 A - CMBS | C | 12/15/2023 | Paydown | | 212,809 | 212,809 | 212,240 | 211,855 | 0 | 955 | 0 | 955 | 0 | 212,809 | 0 | 0 | 0 | 5,738 | 12/17/2035 |
| 58549R-AC-0 | MELLO 21MTG3 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 341,321 | 341,321 | 342,068 | 341,584 | 0 | (263) | 0 | (263) | 0 | 341,321 | 0 | 0 | 0 | 4,280 | 07/25/2051 |
| 58550N-AC-5 | MELLO 21INV4 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 371,844 | 371,844 | 359,527 | 359,321 | 0 | 12,523 | 0 | 12,523 | 0 | 371,844 | 0 | 0 | 0 | 4,927 | 12/25/2051 |
| 59111R-AA-0 | METAL 2017-1 A - ABS | C | 12/15/2023 | Paydown | | 136,697 | 136,697 | 70,478 | 70,478 | 0 | 66,219 | 0 | 66,219 | 0 | 136,697 | 0 | 0 | 0 | 4,049 | 10/15/2042 |
| 61033C-AL-0 | MCMML 7 A2 - CDO | | 11/22/2023 | Paydown | | 1,771,237 | 1,771,237 | 1,771,237 | 1,770,896 | 0 | 341 | 0 | 341 | 0 | 1,771,237 | 0 | 0 | 0 | 29,238 | 11/22/2030 |
| 61033R-AJ-2 | MCMML 171R AR - CDO | | 10/22/2023 | Paydown | | 370,910 | 370,910 | 370,910 | 370,910 | 0 | 0 | 0 | 0 | 0 | 370,910 | 0 | 0 | 0 | 7,437 | 04/23/2029 |
| 61034H-AA-2 | MCMML VI A - CDO | C | 10/16/2023 | Paydown | | 652,996 | 652,996 | 652,996 | 653,136 | 0 | (140) | 0 | (140) | 0 | 652,996 | 0 | 0 | 0 | 26,845 | 04/15/2030 |
| 61690P-AV-3 | MSRR 13R7 10B - CMO/RMBS | | 12/01/2023 | Paydown | | 97,917 | 97,917 | 97,795 | 97,621 | 0 | 296 | 0 | 296 | 0 | 97,917 | 0 | 0 | 0 | 2,900 | 12/27/2046 |
| 61749L-BM-2 | MSM 2006-8AR 6A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 16,581 | 16,581 | 511 | 9,394 | 0 | 7,187 | 0 | 7,187 | 0 | 16,581 | 0 | 0 | 0 | 507 | 06/25/2036 |
| 61751D-AE-4 | MSM 2006-17XS A3A - RMBS | | 12/21/2023 | Various | | 986,380 | 3,553,271 | 1,012,278 | 1,066,246 | 0 | 60,678 | 42,703 | 17,975 | 0 | 1,084,222 | 0 | (97,842) | (97,842) | 51,631 | 10/25/2046 |
| 61751M-AU-8 | MSM 2007-10XS A18 - RMBS | | 12/01/2023 | Various | | 805,883 | 972,649 | 886,023 | 881,135 | 0 | 24,119 | 0 | 24,119 | 0 | 905,254 | 0 | (99,370) | (99,370) | 16,990 | 02/25/2037 |
| 61754P-AA-2 | MSM 2007-8XS A1 - RMBS | | 12/14/2023 | Various | | 493,436 | 1,064,149 | 557,329 | 589,893 | 0 | 16,561 | 31,290 | (14,730) | 0 | 575,164 | 0 | (81,728) | (81,728) | 18,471 | 04/25/2037 |
| 61772L-AJ-0 | MSRM 2021-2 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,132,885 | 1,132,885 | 1,104,209 | 1,102,599 | 0 | 30,286 | 0 | 30,286 | 0 | 1,132,885 | 0 | 0 | 0 | 15,097 | 05/25/2051 |
| 61772N-AJ-6 | MSRM 2021-5 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 555,326 | 555,326 | 561,400 | 560,523 | 0 | (5,197) | 0 | (5,197) | 0 | 555,326 | 0 | 0 | 0 | 8,194 | 08/25/2051 |
| 61772Q-AE-0 | MSRM 2021-6 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 405,357 | 405,357 | 408,017 | 407,437 | 0 | (2,080) | 0 | (2,080) | 0 | 405,357 | 0 | 0 | 0 | 5,560 | 09/25/2051 |
| 61774Y-AA-9 | MSRM 231 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 206,901 | 206,901 | 174,296 | 0 | 0 | 32,605 | 0 | 32,605 | 0 | 206,901 | 0 | 0 | 0 | 273 | 02/25/2053 |
| 62946A-AC-8 | NPRL 2017-1 A1 - ABS | | 12/20/2023 | Paydown | | 532,745 | 532,745 | 522,829 | 523,835 | 0 | 8,911 | 0 | 8,911 | 0 | 532,745 | 0 | 0 | 0 | 10,115 | 10/21/2047 |
| 62947A-AB-9 | NPRL 2019-2 A2 - ABS | | 12/19/2023 | Paydown | | 1,255,308 | 1,255,308 | 1,255,256 | 1,255,279 | 0 | 29 | 0 | 29 | 0 | 1,255,308 | 0 | 0 | 0 | 23,657 | 11/19/2049 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 62947A-AF-0 | NPRL 2021-1 A1 - ABS | | 05/19/2023 | Paydown | | 50,766 | 50,766 | 50,741 | 50,750 | 0 | 16 | 0 | 16 | 0 | 50,766 | 0 | 0 | 0 | 231 | 03/20/2051 |
| 62953J-AA-3 | NXTC 2017-2 A - CDO | | 09/25/2023 | Paydown | | 765,818 | 765,818 | 765,818 | 765,762 | 0 | 56 | 0 | 56 | 0 | 765,818 | 0 | 0 | 0 | 30,511 | 10/25/2029 |
| 62955M-AA-4 | NZES 20FHT1 A - CMO/RMBS | | 12/25/2023 | Paydown | | 1,172,367 | 1,172,367 | 1,172,339 | 1,172,353 | 0 | 14 | 0 | 14 | 0 | 1,172,367 | 0 | 0 | 0 | 30,095 | 11/25/2025 |
| 62955M-AB-2 | NZES 21FHT1 A - CMO/RMBS | | 11/25/2023 | Paydown | | 625,147 | 625,147 | 625,133 | 625,137 | 0 | 11 | 0 | 11 | 0 | 625,147 | 0 | 0 | 0 | 16,364 | 07/27/2026 |
| 62955M-AB-2 | NZES 21FHT1 A - CMO/RMBS | | 12/25/2023 | Paydown | | 745,807 | 745,807 | 745,789 | 745,794 | 0 | 13 | 0 | 13 | 0 | 745,807 | 0 | 0 | 0 | 9,534 | 07/27/2026 |
| 62955W-AA-2 | NZES 21FNT2 A - ABS | | 12/25/2023 | Paydown | | 639,572 | 639,572 | 639,568 | 639,569 | 0 | 3 | 0 | 3 | 0 | 639,572 | 0 | 0 | 0 | 13,246 | 05/25/2026 |
| 637432-NJ-0 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 02/15/2023 | Maturity @ 100.00 | | 4,000,000 | 4,000,000 | 3,989,080 | 3,999,799 | 0 | 201 | 0 | 201 | 0 | 4,000,000 | 0 | 0 | 0 | 54,000 | 02/15/2023 |
| 637432-NL-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 02/28/2023 | BARCLAYS CAPITAL INC FIXED INC | | 3,907,520 | 4,000,000 | 3,992,200 | 3,998,894 | 0 | 189 | 0 | 189 | 0 | 3,998,904 | 0 | (91,384) | (91,384) | 67,194 | 02/07/2024 |
| 63874L-AA-2 | NCMS 2018-TECH A - CMBS | | 11/15/2023 | Paydown | | 1,000,000 | 1,000,000 | 991,875 | 993,492 | 0 | 6,508 | 0 | 6,508 | 0 | 1,000,000 | 0 | 0 | 0 | 62,343 | 11/15/2034 |
| 63946T-AA-9 | NB Direct Access Ins SPB Senior 5.00 07/ | | 11/14/2023 | Direct | | 273,110 | 302,363 | 302,363 | 211,473 | 0 | 0 | 0 | 0 | 0 | 273,110 | 0 | 0 | 0 | 12,988 | 07/29/2025 |
| 64016N-AA-5 | NBLY 211 A2 - ABS | | 10/30/2023 | Paydown | | 16,250 | 16,250 | 13,591 | 0 | 0 | 2,659 | 0 | 2,659 | 0 | 16,250 | 0 | 0 | 0 | 190 | 04/30/2051 |
| 64016N-AC-1 | NBLY 221 A2 - ABS | | 10/30/2023 | Paydown | | 5,925 | 5,925 | 4,899 | 0 | 0 | 1,026 | 0 | 1,026 | 0 | 5,925 | 0 | 0 | 0 | 82 | 01/30/2052 |
| 643529-AC-4 | NCAMT 2006-ALT2 AF3 - RMBS | | 12/21/2023 | Various | | 151,654 | 769,160 | 511,491 | 162,581 | 0 | 5,708 | 0 | 5,708 | 0 | 168,290 | 0 | (16,635) | (16,635) | 12,338 | 10/25/2036 |
| 643529-AD-2 | NCAMT 2006-ALT2 AF4 - RMBS | | 12/21/2023 | Various | | 60,662 | 307,664 | 204,597 | 63,880 | 0 | 1,907 | 0 | 1,907 | 0 | 65,787 | 0 | (5,125) | (5,125) | 5,066 | 10/25/2036 |
| 647551-B*-0 | NEW MOUNTAIN FINANCE CORPORATION | | 01/27/2023 | Maturity @ 100.00 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,004 | 0 | (3) | 0 | (3) | 0 | 4,000,000 | 0 | 0 | 0 | 89,283 | 01/30/2023 |
| 64830J-AA-8 | NRZT 22NQM1 A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 335,863 | 335,863 | 300,597 | 302,284 | 0 | 33,578 | 0 | 33,578 | 0 | 335,863 | 0 | 0 | 0 | 4,212 | 04/25/2061 |
| 64831D-AB-8 | NRZT 22INV1 - CMO/RMBS | | 12/25/2023 | Paydown | | 988,457 | 988,457 | 777,483 | 776,393 | 0 | 212,064 | 0 | 212,064 | 0 | 988,457 | 0 | 0 | 0 | 15,828 | 03/25/2052 |
| 64831U-AA-2 | NRZT 22NQM4 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 108,313 | 108,313 | 104,251 | 0 | 0 | 4,062 | 0 | 4,062 | 0 | 108,313 | 0 | 0 | 0 | 726 | 07/25/2062 |
| 65130P-AW-0 | NEWFL 2016-1 A2R - CDO | C | 04/20/2023 | Paydown | | 135,440 | 135,440 | 135,440 | 135,438 | 0 | 3 | 0 | 3 | 0 | 135,440 | 0 | 0 | 0 | 2,015 | 04/20/2028 |
| 65246Q-AA-7 | NEWREZ LLC - ABS | | 12/25/2023 | Paydown | | 2,696,054 | 2,696,054 | 2,695,999 | 2,696,010 | 0 | 44 | 0 | 44 | 0 | 2,696,054 | 0 | 0 | 0 | 73,100 | 11/25/2026 |
| 65252B-AA-1 | FSSLF 1 A1N - CDO | | 10/20/2023 | Paydown | | 7,438,531 | 7,438,531 | 7,347,916 | 7,392,185 | 0 | 46,346 | 0 | 46,346 | 0 | 7,438,531 | 0 | 0 | 0 | 424,509 | 04/22/2030 |
| 65535V-MJ-4 | NAA 2005-AR3 1A1 - RMBS | | 12/21/2023 | Various | | 119,591 | 187,014 | 155,455 | 149,596 | 0 | (1,929) | 0 | (1,929) | 0 | 147,667 | 0 | (28,076) | (28,076) | 6,724 | 07/25/2035 |
| 65535V-NL-8 | NAA 2005-AR4 5A3 - RMBS | | 12/14/2023 | Various | | 713,648 | 1,590,101 | 892,628 | 897,161 | 0 | 24,290 | 0 | 24,290 | 0 | 921,450 | 0 | (207,802) | (207,802) | 35,516 | 08/25/2035 |
| 65536H-BW-7 | NHELI 2006-FM1 2A3 - RMBS | | 11/27/2023 | Paydown | | 771,055 | 771,055 | 670,818 | 768,019 | 0 | 3,037 | 0 | 3,037 | 0 | 771,055 | 0 | 0 | 0 | 16,519 | 11/25/2035 |
| 65538P-AA-6 | NAA 2007-1 1AA - RMBS | | 12/01/2023 | Paydown | | 22,052 | 21,672 | 0 | 21,390 | 0 | 663 | 0 | 663 | 0 | 22,052 | 0 | 0 | 0 | 570 | 03/25/2047 |
| 65539C-AK-2 | NMRR 2011-4R 110 - CMO/RMBS | | 12/01/2023 | Paydown | | 87,942 | 83,997 | 73,008 | 87,370 | 0 | 572 | 0 | 572 | 0 | 87,942 | 0 | 0 | 0 | 1,727 | 12/29/2036 |
| 670855-AA-3 | OBX 23NQM1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 116,992 | 116,992 | 116,991 | 0 | 0 | 1 | 0 | 1 | 0 | 116,992 | 0 | 0 | 0 | 4,072 | 11/27/2062 |
| 67087T-DE-8 | OAK 2002-A A3 - ABS | | 10/16/2023 | Paydown | | 41,582 | 41,582 | 0 | 0 | 0 | 40,713 | 0 | 40,713 | 0 | 40,713 | 0 | 868 | 868 | 1,077 | 05/15/2024 |
| 67102*-AB-2 | ORCC FINANCING II REV SOFR 12/22/2029 | | 04/18/2023 | Direct | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | 0 | 0 | 0 | 0 | 0 | 20,000,000 | 0 | 0 | 0 | 601,161 | 12/22/2029 |
| 67115N-AA-8 | OBX 2022-INV1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 362,214 | 362,214 | 337,584 | 337,008 | 0 | 25,206 | 0 | 25,206 | 0 | 362,214 | 0 | 0 | 0 | 6,308 | 12/26/2051 |
| 67116M-AA-9 | OBX 23J1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 124,762 | 124,762 | 108,348 | 0 | 0 | 16,414 | 0 | 16,414 | 0 | 124,762 | 0 | 0 | 0 | 807 | 01/27/2053 |
| 67116N-AA-7 | OCI NV | C | 12/19/2023 | GOLDMAN | | 1,796,288 | 1,750,000 | 1,747,095 | 0 | 0 | 161 | 0 | 161 | 0 | 1,747,256 | 0 | 49,032 | 49,032 | 89,566 | 03/16/2033 |
| 67181D-AA-9 | OAKIG 2020-1 A1 - CMBS | | 12/20/2023 | Paydown | | 73,811 | 73,811 | 73,808 | 73,809 | 0 | 2 | 0 | 2 | 0 | 73,811 | 0 | 0 | 0 | 700 | 11/21/2050 |
| 67181D-AB-7 | OAKIG 2020-1 A2 - CMBS | | 12/20/2023 | Paydown | | 73,811 | 73,811 | 73,780 | 73,789 | 0 | 22 | 0 | 22 | 0 | 73,811 | 0 | 0 | 0 | 836 | 11/21/2050 |
| 67190A-AA-4 | OAKIG 2021-1 A1 - ABS | | 12/20/2023 | Paydown | | 72,595 | 72,595 | 72,583 | 72,584 | 0 | 11 | 0 | 11 | 0 | 72,595 | 0 | 0 | 0 | 562 | 01/20/2051 |
| 67190A-AB-2 | OAKIG 2021-1 A2 - ABS | | 12/20/2023 | Paydown | | 72,595 | 72,595 | 72,585 | 72,585 | 0 | 9 | 0 | 9 | 0 | 72,595 | 0 | 0 | 0 | 733 | 01/20/2051 |
| 67448E-AA-6 | OBX 22INV4 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 383,561 | 383,561 | 357,821 | 357,877 | 0 | 25,684 | 0 | 25,684 | 0 | 383,561 | 0 | 0 | 0 | 7,565 | 06/25/2052 |
| 67448J-AA-5 | OBX 22INV5 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 105,565 | 105,565 | 87,982 | 0 | 0 | 17,583 | 0 | 17,583 | 0 | 105,565 | 0 | 0 | 0 | 518 | 10/25/2052 |
| 67448X-AA-4 | OBX 2021-J3 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,289,347 | 1,289,347 | 1,306,471 | 1,304,468 | 0 | (15,121) | 0 | (15,121) | 0 | 1,289,347 | 0 | 0 | 0 | 18,001 | 10/25/2051 |
| 679574-AG-8 | OLD DOMINION ELECTRIC COOPERATIVE | | 12/01/2023 | Paydown | | 83,333 | 83,333 | 83,333 | 83,351 | 0 | (18) | 0 | (18) | 0 | 83,333 | 0 | 0 | 0 | 5,175 | 12/01/2028 |
| 68286#-AA-6 | 171 SAW MILL LLC | | 12/05/2023 | Paydown | | 354,813 | 354,813 | 354,821 | 354,819 | 0 | (6) | 0 | (6) | 0 | 354,813 | 0 | 0 | 0 | 6,958 | 07/05/2032 |
| 69120L-AA-1 | ORTF 201 A - CDO | C | 08/23/2023 | Paydown | | 11,000,000 | 11,000,000 | 10,945,000 | 10,972,785 | 0 | 27,215 | 0 | 27,215 | 0 | 11,000,000 | 0 | 0 | 0 | 730,899 | 01/15/2031 |
| 69346M-AA-7 | PMMSR 18FT1 A - CMO/RMBS | | 08/30/2023 | Various | | 3,000,000 | 3,000,000 | 3,000,000 | 2,999,681 | 0 | 319 | 0 | 319 | 0 | 3,000,000 | 0 | 0 | 0 | 159,182 | 04/25/2025 |
| 69354W-AC-0 | PMMSR 18GT1 A - ABS | | 12/19/2023 | Paydown | | 6,400,000 | 6,400,000 | 6,400,000 | 6,400,773 | 0 | (773) | 0 | (773) | 0 | 6,400,000 | 0 | 0 | 0 | 554,892 | 02/25/2025 |
| 69359Y-AC-1 | PMTLT 2021-INV1 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 768,655 | 768,655 | 770,937 | 769,913 | 0 | (1,258) | 0 | (1,258) | 0 | 768,655 | 0 | 0 | 0 | 9,880 | 07/25/2051 |
| 693684-AA-0 | PSMC 2020-1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 75,663 | 75,656 | 77,346 | 76,863 | 0 | (1,200) | 0 | (1,200) | 0 | 75,663 | 0 | 0 | 0 | 1,596 | 01/25/2050 |
| 69374X-AA-8 | PSMC 2019-2 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 61,838 | 61,838 | 63,074 | 62,563 | 0 | (725) | 0 | (725) | 0 | 61,838 | 0 | 0 | 0 | 743 | 10/25/2049 |
| 69375B-AA-5 | PSMC 2019-3 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 42,676 | 42,676 | 43,296 | 43,080 | 0 | (404) | 0 | (404) | 0 | 42,676 | 0 | 0 | 0 | 784 | 11/26/2049 |
| 69377C-AA-1 | PRKCM 2022-AFC1 A1A - RMBS | | 12/01/2023 | Paydown | | 122,312 | 122,312 | 113,750 | 0 | 0 | 8,562 | 0 | 8,562 | 0 | 122,312 | 0 | 0 | 0 | 722 | 04/25/2057 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 69377E-AA-7 | PRPM 22INV1 A1 - RMBS | | 12/25/2023 | Paydown | | 170,959 | 170,959 | 166,299 | 165,509 | 0 | 5,450 | 0 | 5,450 | 0 | 170,959 | 0 | 0 | 0 | 4,145 | 04/25/2067 |
| 69547M-AA-4 | PAID 223 A - ABS | | 12/15/2023 | Paydown | | 1,598,503 | 1,598,502 | 1,598,502 | 1,598,502 | 0 | 1 | 0 | 1 | 0 | 1,598,503 | 0 | 0 | 0 | 50,725 | 03/15/2030 |
| 70163Q-AE-8 | PARLI 2R AR - CDO | C | 10/20/2023 | Paydown | | 634,203 | 634,203 | 634,203 | 634,203 | 0 | 0 | 0 | 0 | 0 | 634,203 | 0 | 0 | 0 | 37,760 | 10/20/2031 |
| 70469Q-AL-3 | PEAKS 1 A2R - CDO | | 10/25/2023 | Paydown | | 743,684 | 743,684 | 742,289 | 743,024 | 0 | 660 | 0 | 660 | 0 | 743,684 | 0 | 0 | 0 | 32,552 | 07/25/2030 |
| 717081-DH-3 | PFIZER INC | | 06/15/2023 | Maturity @ 100.00 | | 9,000,000 | 9,000,000 | 8,829,730 | 8,998,428 | 0 | 8,945 | 0 | 8,945 | 0 | 9,000,000 | 0 | 0 | 0 | 135,000 | 06/15/2023 |
| 72303#-AA-7 | PINEBRIDGE PRIVATE CREDIT RATED FEEDER, | | 11/22/2023 | Various | | 709,882 | 709,882 | 709,882 | 709,718 | 0 | 18 | 0 | 18 | 0 | 709,736 | 0 | 146 | 146 | 48,933 | 12/31/2031 |
| 72703P-AC-7 | PLNT 191 A2 - ABS | | 12/05/2023 | Paydown | | 30,000 | 30,000 | 30,000 | 30,000 | 0 | 0 | 0 | 0 | 0 | 30,000 | 0 | 0 | 0 | 723 | 12/05/2049 |
| 74041E-AA-3 | PRETSL XVII A1 - CDO | | 12/26/2023 | Paydown | | 33,687 | 33,687 | 31,662 | 31,872 | 0 | 1,814 | 0 | 1,814 | 0 | 33,687 | 0 | 0 | 0 | 1,308 | 03/23/2035 |
| 74041N-AA-3 | PRETSL XII A1 - CDO | C | 12/26/2023 | Paydown | | 1,111,040 | 1,111,040 | 1,084,566 | 1,094,989 | 0 | 16,051 | 0 | 16,051 | 0 | 1,111,040 | 0 | 0 | 0 | 50,509 | 12/24/2033 |
| 74041N-AB-1 | PRETSL XII A2 - CDO | C | 12/26/2023 | Paydown | | 58,837 | 58,837 | 55,858 | 0 | 0 | 2,979 | 0 | 2,979 | 0 | 58,837 | 0 | 0 | 0 | 3,623 | 12/24/2033 |
| 74042D-AA-4 | PRETSL XX A1 - CDO | | 12/22/2023 | Paydown | | 208,150 | 208,150 | 191,628 | 113,795 | 0 | 94,354 | 0 | 94,354 | 0 | 208,150 | 0 | 0 | 0 | 5,718 | 03/22/2038 |
| 74042F-AA-9 | PRETSL 25 A1 - CDO | C | 12/22/2023 | Paydown | | 856,373 | 856,373 | 752,538 | 757,744 | 0 | 98,629 | 0 | 98,629 | 0 | 856,373 | 0 | 0 | 0 | 24,173 | 06/22/2037 |
| 74042J-AA-1 | PRETSL XXI A1 - CDO | C | 12/22/2023 | Paydown | | 182,220 | 182,220 | 165,592 | 166,294 | 0 | 15,925 | 0 | 15,925 | 0 | 182,220 | 0 | 0 | 0 | 3,630 | 03/22/2038 |
| 74042M-AA-4 | PRETSL 22 A1 - CDO | C | 12/22/2023 | Paydown | | 639,785 | 639,785 | 604,541 | 596,544 | 0 | (3,986) | 0 | (3,986) | 0 | 639,785 | 0 | 0 | 0 | 29,221 | 09/22/2036 |
| 74153W-CL-1 | PRICOA GLOBAL FUNDING I | | 03/14/2023 | TORONTO DOMINION BANK LONDON | | 1,918,640 | 2,000,000 | 1,999,820 | 1,999,943 | 0 | 25 | 0 | 25 | 0 | 1,999,964 | 0 | (81,324) | (81,324) | 23,067 | 09/23/2024 |
| 74160M-BN-1 | PRIME 2003-2 1A9 - CMO/RMBS | | 12/30/2023 | Direct | | 0 | 0 | 117,475 | (1,228) | 0 | 0 | 0 | 0 | 0 | (1,228) | 0 | 1,228 | 1,228 | 0 | 10/25/2033 |
| 74331U-AA-6 | PROG 22SFR3 A - CMBS | | 11/17/2023 | Paydown | | 9,902 | 9,902 | 9,483 | 9,522 | 0 | 380 | 0 | 380 | 0 | 9,902 | 0 | 0 | 0 | 290 | 04/19/2039 |
| 74331U-AA-6 | PROG 22SFR3 A - CMBS | | 12/17/2023 | Paydown | | 56,306 | 56,306 | 53,918 | 54,145 | 0 | 2,161 | 0 | 2,161 | 0 | 56,306 | 0 | 0 | 0 | 909 | 04/19/2039 |
| 743874-AC-3 | PFMT 2020-1 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 47,819 | 47,819 | 48,499 | 48,475 | 0 | (656) | 0 | (656) | 0 | 47,819 | 0 | 0 | 0 | 822 | 02/25/2050 |
| 74387L-AC-5 | PFMT 2019-1 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 102,258 | 102,258 | 102,849 | 102,740 | 0 | (482) | 0 | (482) | 0 | 102,258 | 0 | 0 | 0 | 1,803 | 12/27/2049 |
| 74432Q-CH-6 | PRUDENTIAL FINANCIAL INC | | 02/16/2023 | TORONTO DOMINION BANK LONDON | | 8,152,020 | 9,000,000 | 8,961,480 | 8,979,752 | 0 | 935 | 0 | 935 | 0 | 8,980,034 | 0 | (828,014) | (828,014) | 60,375 | 03/10/2026 |
| 748956-AA-7 | RCKT 23CES2 A1A - RMBS | | 12/01/2023 | Paydown | | 275,754 | 275,754 | 275,753 | 0 | 0 | 2 | 0 | 2 | 0 | 275,754 | 0 | 0 | 0 | 3,145 | 09/25/2043 |
| 74923G-AC-7 | RALI 2007-QA1 A3 - RMBS | | 12/01/2023 | Various | | 925,774 | 1,174,465 | 948,007 | 1,003,769 | 0 | 20,950 | 50,573 | (29,624) | 0 | 974,145 | 0 | (48,371) | (48,371) | 41,795 | 01/25/2037 |
| 74923H-AQ-4 | RALI 2007-QS4 3A6 - CMO/RMBS | | 12/01/2023 | Paydown | | 22,791 | 28,538 | 27,364 | 22,472 | 0 | 319 | 0 | 319 | 0 | 22,791 | 0 | 0 | 0 | 887 | 03/25/2037 |
| 74928X-BB-6 | RBSSP 2009-6 3A2 - CMO/RMBS | | 12/26/2023 | Paydown | | 153,330 | 174,669 | 166,827 | 127,894 | 23,609 | 1,827 | 0 | 25,436 | 0 | 153,330 | 0 | 0 | 0 | 2,863 | 02/26/2051 |
| 749357-AA-7 | RCKT 191 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 60,127 | 60,127 | 61,057 | 60,992 | 0 | (865) | 0 | (865) | 0 | 60,127 | 0 | 0 | 0 | 1,187 | 09/27/2049 |
| 74935W-AA-2 | RCKT 23CES1 A1A - CMO/RMBS | | 12/01/2023 | Paydown | | 274,522 | 274,522 | 274,517 | 0 | 0 | 5 | 0 | 5 | 0 | 274,522 | 0 | 0 | 0 | 5,050 | 06/25/2043 |
| 749384-AA-1 | RCKT 2021-5 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,585,091 | 1,585,091 | 1,574,299 | 1,571,827 | 0 | 13,264 | 0 | 13,264 | 0 | 1,585,091 | 0 | 0 | 0 | 22,929 | 11/27/2051 |
| 74938F-AA-6 | RCKT 2022-1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 2,467,629 | 2,467,630 | 2,417,892 | 2,414,647 | 0 | 52,982 | 0 | 52,982 | 0 | 2,467,629 | 0 | 0 | 0 | 31,502 | 01/25/2052 |
| 74938W-AB-7 | RCKT 222 A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 209,036 | 209,036 | 197,703 | 197,496 | 0 | 11,540 | 0 | 11,540 | 0 | 209,036 | 0 | 0 | 0 | 2,799 | 03/25/2052 |
| 74939K-AA-4 | RCKT 2021-6 A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 698,299 | 698,299 | 689,570 | 688,552 | 0 | 9,746 | 0 | 9,746 | 0 | 698,299 | 0 | 0 | 0 | 9,445 | 12/26/2051 |
| 749407-AA-0 | RCKT 23CES3 A1A - CMO/RMBS | | 12/01/2023 | Paydown | | 61,347 | 61,347 | 61,346 | 0 | 0 | 1 | 0 | 1 | 0 | 61,347 | 0 | 0 | 0 | 364 | 11/25/2043 |
| 74958W-AC-0 | RFMSI 2007-SA1 2A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 18,234 | 21,212 | 9,763 | 18,013 | 0 | 221 | 0 | 221 | 0 | 18,234 | 0 | 0 | 0 | 238 | 02/25/2037 |
| 74958Y-AE-2 | RFMSI 2007-S4 A5 - CMO/RMBS | | 12/25/2023 | Paydown | | 14,077 | 20,769 | 6,663 | 13,939 | 0 | 138 | 0 | 138 | 0 | 14,077 | 0 | 0 | 0 | 448 | 04/25/2037 |
| 74969T-AA-8 | RBIT 2021-HB1 A - RMBS | | 12/25/2023 | Paydown | | 3,553,993 | 3,553,993 | 3,553,989 | 3,554,022 | 0 | (29) | 0 | (29) | 0 | 3,553,993 | 0 | 0 | 0 | 21,335 | 11/25/2031 |
| 74969V-AA-3 | RPIT 212 A - CMO/RMBS | | 12/25/2023 | Paydown | | 355,327 | 355,327 | 351,434 | 351,442 | 0 | 3,884 | 0 | 3,884 | 0 | 355,327 | 0 | 0 | 0 | 5,881 | 09/25/2061 |
| 74969X-AA-9 | RPIT 221 A - CMO/RMBS | | 12/25/2023 | Paydown | | 669,976 | 669,976 | 669,050 | 669,058 | 0 | 917 | 0 | 917 | 0 | 669,976 | 0 | 0 | 0 | 16,165 | 01/25/2062 |
| 74981C-AA-9 | RUN 22NQM1 A1 - CMO/RMBS | | 12/25/2023 | Paydown | | 346,016 | 346,016 | 343,349 | 342,850 | 0 | 3,165 | 0 | 3,165 | 0 | 346,016 | 0 | 0 | 0 | 7,714 | 03/25/2067 |
| 75115B-AC-3 | RALI 2006-QA5 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 98,024 | 128,851 | 102,572 | 98,189 | 0 | (166) | 0 | (166) | 0 | 98,024 | 0 | 0 | 0 | 2,508 | 07/25/2036 |
| 75115D-AA-3 | RALI 2006-QS13 1A1 - CMO/RMBS | | 12/30/2023 | Paydown | | 18,803 | 34,274 | 25,215 | (19,127) | 0 | 18,050 | 0 | 18,050 | 0 | (1,077) | 0 | 19,881 | 19,881 | 790 | 09/25/2036 |
| 75116C-ET-9 | RALI 2007-QS6 114 - CMO/RMBS | | 12/01/2023 | Paydown | | 23,142 | 29,336 | 28,223 | 22,452 | 0 | 689 | 0 | 689 | 0 | 23,142 | 0 | 0 | 0 | 990 | 04/25/2037 |
| 75156V-AD-7 | RAMP 2006-RS3 A4 - RMBS | | 12/14/2023 | Various | | 6,740,528 | 8,108,281 | 6,326,579 | 6,674,809 | 0 | 135,670 | 0 | 135,670 | 0 | 6,810,479 | 0 | (69,951) | (69,951) | 351,277 | 05/25/2036 |
| 75156W-AD-5 | RAMP 2006-RS4 A4 - RMBS | | 12/26/2023 | Paydown | | 677,091 | 677,091 | 599,474 | 670,214 | 0 | 6,877 | 0 | 6,877 | 0 | 677,091 | 0 | 0 | 0 | 17,044 | 07/25/2036 |
| 75409J-AA-5 | RATE 21J1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 461,839 | 461,839 | 465,447 | 464,786 | 0 | (2,947) | 0 | (2,947) | 0 | 461,839 | 0 | 0 | 0 | 5,862 | 07/25/2051 |
| 75409X-AA-4 | RATE 21HB1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 749,454 | 749,454 | 737,275 | 736,264 | 0 | 13,190 | 0 | 13,190 | 0 | 749,454 | 0 | 0 | 0 | 11,230 | 12/25/2051 |
| 75574E-AA-5 | RCMT 2022-FL9 A - CMBS | | 11/27/2023 | Paydown | | 2,003,463 | 2,003,463 | 1,987,435 | 1,990,033 | 0 | 13,429 | 0 | 13,429 | 0 | 2,003,463 | 0 | 0 | 0 | 93,800 | 06/25/2037 |
| 75575A-AA-2 | RCMT 2023-FL12 A - CMBS | | 12/26/2023 | Paydown | | 12,879 | 12,879 | 12,815 | 0 | 0 | 64 | 0 | 64 | 0 | 12,879 | 0 | 0 | 0 | 464 | 05/25/2038 |
| 75575R-AA-5 | RCMT 2023-FL11 A - CMBS | | 12/26/2023 | Paydown | | 126,325 | 126,326 | 126,010 | 0 | 0 | 316 | 0 | 316 | 0 | 126,325 | 0 | 0 | 0 | 4,837 | 10/25/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 755931-AA-0 | RCMT 22FL10 A - CMBS | | 12/26/2023 | Paydown | | 45,501 | 45,501 | 45,160 | 45,192 | 0 | 309 | 0 | 309 | 0 | 45,501 | 0 | 0 | 0 | 3,208 | 08/25/2037 |
| 75951A-AJ-7 | RELIANCE STANDARD LIFE GLOBAL FUNDING II | | 09/19/2023 | Maturity @ 100.00 | | 10,000,000 | 10,000,000 | 9,994,600 | 9,999,945 | 0 | 683 | 0 | 683 | 0 | 10,000,000 | 0 | 0 | 0 | 385,000 | 09/19/2023 |
| 75970J-AD-8 | RAMC 2007-1 A1 - RMBS | | 12/14/2023 | PIPR | | 582,848 | 2,378,972 | 907,775 | 697,640 | 0 | (45,714) | 0 | (45,714) | 0 | 651,926 | 0 | (69,078) | (69,078) | 102,381 | 04/25/2037 |
| 75970N-BE-6 | RAMC 2005-3 AF4 - RMBS | | 12/01/2023 | Paydown | | 402,907 | 402,907 | 402,903 | 402,907 | 0 | 0 | 0 | 0 | 0 | 402,907 | 0 | 0 | 0 | 11,414 | 11/25/2035 |
| 76042E-AA-7 | REPS 2020-A A - ABS | | 12/20/2023 | Paydown | | 371,365 | 371,365 | 371,300 | 371,307 | 0 | 58 | 0 | 58 | 0 | 371,365 | 0 | 0 | 0 | 8,831 | 11/20/2030 |
| 76110V-QL-5 | RFMS2 2004-HS2 AI6 - RMBS | | 12/01/2023 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/25/2034 |
| 76110V-RX-8 | RFMS2 2005-HS1 1A4 - RMBS | | 12/30/2023 | Paydown | | 2,076 | 2,076 | 47 | (46,861) | 0 | 2,069 | 0 | 2,069 | 0 | (44,793) | 0 | 46,869 | 46,869 | 17 | 09/25/2035 |
| 761118-BU-1 | RALI 2005-QA8 NB2 - CMO/RMBS | | 12/01/2023 | Paydown | | 214,569 | 185,719 | 147,722 | 213,600 | 0 | 969 | 0 | 969 | 0 | 214,569 | 0 | 0 | 0 | 2,201 | 07/25/2035 |
| 761118-DV-7 | RALI 2005-QS12 A8 - CMO/RMBS | | 12/21/2023 | Various | | 408,953 | 549,296 | 185,577 | 394,472 | 0 | 3,725 | 0 | 3,725 | 0 | 398,198 | 0 | 10,755 | 10,755 | 27,377 | 08/25/2035 |
| 761118-KH-0 | RALI 2005-QS15 2A - CMO/RMBS | | 12/01/2023 | Paydown | | 5,793 | 6,285 | 1,663 | 5,774 | 0 | 19 | 0 | 19 | 0 | 5,793 | 0 | 0 | 0 | 199 | 10/25/2035 |
| 761118-UG-1 | RALI 2006-QS2 1A1 - CMO/RMBS | | 12/21/2023 | Various | | 304,983 | 416,225 | 405,505 | 337,002 | 0 | 1,346 | 0 | 1,346 | 0 | 338,348 | 0 | (33,365) | (33,365) | 22,975 | 02/25/2036 |
| 761118-UQ-9 | RALI 2006-QS2 1A9 - CMO/RMBS | | 12/01/2023 | Paydown | | 13,670 | 21,806 | 316 | 13,223 | 0 | 447 | 0 | 447 | 0 | 13,670 | 0 | 0 | 0 | 577 | 02/25/2036 |
| 76112B-NM-8 | GMACM 2005-AA1 1A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 228,001 | 223,204 | 202,961 | 226,382 | 0 | 1,620 | 0 | 1,620 | 0 | 228,001 | 0 | 0 | 0 | 4,244 | 05/18/2035 |
| 77775*-BU-4 | ROSENTHAL & ROSENTHAL, INC. - ABS | | 01/15/2023 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,149 | 0 | (149) | 0 | (149) | 0 | 1,000,000 | 0 | 0 | 0 | 21,900 | 01/15/2025 |
| 77775*-BV-2 | ROSENTHAL & ROSENTHAL, INC. | | 01/31/2023 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 53,200 | 01/31/2026 |
| 77879R-AB-2 | ROTOR 2011-1 1A - ABS | D | 12/15/2023 | Paydown | | 844,647 | 844,647 | 549,021 | 549,021 | 0 | 295,627 | 0 | 295,627 | 0 | 844,647 | 0 | 0 | 0 | 26,363 | 06/15/2046 |
| 78433X-AA-8 | SALTT 211 AA - ABS | | 12/15/2023 | Paydown | | 1,862,206 | 1,862,206 | 1,862,154 | 1,862,159 | 0 | 47 | 0 | 47 | 0 | 1,862,206 | 0 | 0 | 0 | 15,755 | 02/28/2033 |
| 78434K-AA-5 | SGR 222 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 449,443 | 449,443 | 449,162 | 449,171 | 0 | 272 | 0 | 272 | 0 | 449,443 | 0 | 0 | 0 | 14,076 | 08/25/2062 |
| 78454*-AA-5 | SMIF 2018 FINANCE LLC | | 01/01/2023 | Direct | | 9,531 | 9,531 | 9,531 | 9,531 | 0 | 0 | 0 | 0 | 0 | 9,531 | 0 | 0 | 0 | (9,531) | 07/16/2040 |
| 80306A-AA-8 | SAPA 2018-1 A - ABS | C | 12/15/2023 | Paydown | | 782,652 | 782,652 | 787,337 | 606,396 | 178,141 | (1,886) | 0 | 176,255 | 0 | 782,652 | 0 | 0 | 0 | 19,307 | 12/15/2040 |
| 808513-AY-1 | CHARLES SCHWAB CORP | | 07/11/2023 | TORONTO DOMINION BANK LONDON | | 6,904,170 | 7,000,000 | 6,990,270 | 6,998,199 | 0 | 1,200 | 0 | 1,200 | 0 | 6,998,949 | 0 | (94,779) | (94,779) | 236,075 | 02/01/2024 |
| 808513-BU-8 | CHARLES SCHWAB CORP | | 04/10/2023 | SMBC SECURITIES INC | | 12,740,000 | 13,000,000 | 12,971,270 | 12,994,283 | 0 | 1,525 | 0 | 1,525 | 0 | 12,994,454 | 0 | (254,454) | (254,454) | 258,646 | 04/01/2024 |
| 81378E-AA-1 | SABR 2007-BR4 A2A - RMBS | | 12/13/2023 | Various | | 546,086 | 988,062 | 634,761 | 564,583 | 0 | 27,367 | 0 | 27,367 | 0 | 591,950 | 0 | (45,864) | (45,864) | 20,820 | 05/26/2037 |
| 81742L-AA-4 | SEQI 1 A - CDO | C | 10/15/2023 | Paydown | | 860,418 | 860,418 | 855,255 | 856,882 | 0 | 3,536 | 0 | 3,536 | 0 | 860,418 | 0 | 0 | 0 | 23,252 | 04/15/2031 |
| 81743A-AA-7 | SEMT 2019-5 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 402,165 | 402,166 | 409,203 | 408,237 | 0 | (6,071) | 0 | (6,071) | 0 | 402,165 | 0 | 0 | 0 | 8,663 | 12/27/2049 |
| 81748J-AA-3 | SEMT 2019-4 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 123,025 | 123,025 | 125,601 | 126,346 | 0 | (3,321) | 0 | (3,321) | 0 | 123,025 | 0 | 0 | 0 | 2,914 | 11/25/2049 |
| 81748K-AA-0 | SEMT 2020-2 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 86,306 | 86,306 | 88,437 | 87,756 | 0 | (1,450) | 0 | (1,450) | 0 | 86,306 | 0 | 0 | 0 | 1,429 | 03/25/2050 |
| 81748M-AA-6 | SEMT 2020-1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 189,867 | 189,867 | 194,228 | 193,920 | 0 | (4,054) | 0 | (4,054) | 0 | 189,867 | 0 | 0 | 0 | 3,162 | 02/25/2050 |
| 81748T-AA-1 | SEMT 2021-7 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 966,599 | 966,599 | 976,718 | 975,269 | 0 | (8,670) | 0 | (8,670) | 0 | 966,599 | 0 | 0 | 0 | 13,400 | 11/27/2051 |
| 81749C-AA-7 | SEMT 2022-1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 734,648 | 734,648 | 716,052 | 715,112 | 0 | 19,535 | 0 | 19,535 | 0 | 734,648 | 0 | 0 | 0 | 10,109 | 02/26/2052 |
| 81761T-AE-5 | SERV 2021-1 A21 - RMBS | | 10/30/2023 | Paydown | | 117,750 | 117,750 | 114,431 | 107,313 | 0 | 3,178 | 0 | 3,178 | 0 | 117,750 | 0 | 0 | 0 | 1,161 | 07/31/2051 |
| 817743-AA-5 | SPRO 2019-1 A2 - ABS | | 10/25/2023 | Paydown | | 31,850 | 31,850 | 32,155 | 32,020 | 0 | (170) | 0 | (170) | 0 | 31,850 | 0 | 0 | 0 | 773 | 10/25/2049 |
| 817743-AG-2 | SPRO 221 A2 - RMBS | | 10/25/2023 | Paydown | | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 0 | 0 | 977 | 01/25/2052 |
| 82669G-CB-8 | SIGNATURE BANK | | 12/01/2023 | Various | | 1,826,250 | 15,000,000 | 10,212,500 | 15,000,000 | 0 | 18,082 | 4,787,500 | (4,769,419) | 0 | 10,230,582 | 0 | (8,404,332) | (8,404,332) | 0 | 11/01/2029 |
| 83438J-AA-4 | SLOSO 2007-1 ALA - CDO | | 10/10/2023 | Paydown | | 206,654 | 206,654 | 184,697 | 186,471 | 0 | 20,182 | 0 | 20,182 | 0 | 206,654 | 0 | 0 | 0 | 5,071 | 10/07/2037 |
| 83546D-AL-2 | SONIC 2020-1 A21 - RMBS | | 12/20/2023 | Paydown | | 55,000 | 55,000 | 55,963 | 55,905 | 0 | (905) | 0 | (905) | 0 | 55,000 | 0 | 0 | 0 | 1,011 | 01/20/2050 |
| 83546D-AM-0 | SONIC CAPITAL LLC - ABS | | 12/20/2023 | Paydown | | 82,500 | 82,500 | 87,676 | 86,892 | 0 | (4,392) | 0 | (4,392) | 0 | 82,500 | 0 | 0 | 0 | 1,227 | 01/20/2050 |
| 83546D-AN-8 | SONIC 2021-1 A21 - ABS | | 12/20/2023 | Paydown | | 35,000 | 35,000 | 35,000 | 35,000 | 0 | 0 | 0 | 0 | 0 | 35,000 | 0 | 0 | 0 | 415 | 08/21/2051 |
| 83611M-HM-3 | SVHE 2005-B M2 - RMBS | | 12/21/2023 | Various | | 251,909 | 299,857 | 0 | 268,957 | 30,900 | (2,727) | 0 | 28,173 | 0 | 300,218 | 0 | (48,309) | (48,309) | 14,585 | 05/25/2035 |
| 83612T-AR-3 | SVHE 2007-OPT1 X - RMBS | | 12/26/2023 | Direct | | 0 | 0 | 39,886 | (273) | 273 | 0 | 0 | 273 | 0 | 0 | 0 | 0 | 0 | 0 | 06/25/2037 |
| 85022W-AP-9 | SOFT 2020-A A - ABS | | 12/25/2023 | Paydown | | 806,953 | 806,953 | 806,913 | 806,918 | 0 | 35 | 0 | 35 | 0 | 806,953 | 0 | 0 | 0 | 8,124 | 09/26/2037 |
| 85208N-AD-2 | SPRNTS 1A1 - RMBS | | 12/20/2023 | Paydown | | 750,000 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | 0 | 0 | 22,209 | 09/20/2029 |
| 85208U-AA-2 | SPRTE 211 A - ABS | C | 12/15/2023 | Paydown | | 112,058 | 112,058 | 100,712 | 0 | 0 | 11,346 | 0 | 11,346 | 0 | 112,058 | 0 | 0 | 0 | 1,217 | 11/15/2046 |
| 85325W-AA-6 | STANDARD CHARTERED PLC | C | 01/31/2023 | GOLDMAN | | 3,782,960 | 4,000,000 | 3,999,960 | 4,000,092 | 0 | 3 | 0 | 3 | 0 | 4,000,095 | 0 | (217,135) | (217,135) | 57,006 | 01/30/2026 |
| 86206@-AA-7 | STONEHENGE CAPITAL FUND NEVADA III LLC | | 10/31/2023 | Direct | | 315,192 | 315,192 | 314,798 | 315,131 | 0 | 61 | 0 | 61 | 0 | 315,192 | 0 | 0 | 0 | 10,909 | 01/31/2026 |
| 86208#-AA-3 | STONEHENGE CAP CT VI 2021B-1 8.00 12/15/ | | 12/15/2023 | Direct | | 516 | 516 | 516 | 516 | 0 | 0 | 0 | 0 | 0 | 516 | 0 | 0 | 0 | 26 | 12/15/2030 |
| 86208@-AA-5 | STONEHENGE CAPITAL FUND SOUTH CAROLINA I | | 12/01/2023 | AFG Private Placement | | 141,036 | 141,036 | 141,036 | 141,036 | 0 | 0 | 0 | 0 | 0 | 141,036 | 0 | 0 | 0 | 4,881 | 03/01/2026 |
| 86209@-AA-4 | Stonehenge Capital KY V 8.361 03/01/2028 | | 10/01/2023 | Direct | | 3,548 | 3,548 | 3,548 | 3,548 | 0 | 0 | 0 | 0 | 0 | 3,548 | 0 | 0 | 0 | 176 | 03/01/2028 |
| 86212V-AA-2 | STR 2016-1 A1 - ABS | | 12/20/2023 | Paydown | | 45,055 | 45,055 | 45,031 | 45,045 | 0 | 10 | 0 | 10 | 0 | 45,055 | 0 | 0 | 0 | 972 | 10/22/2046 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 86212V-AD-6 | STR 2018-1 A1 - ABS | | 12/20/2023 | Paydown | | 30,000 | 30,000 | 29,992 | 29,998 | 0 | 2 | 0 | 2 | 0 | 30,000 | 0 | 0 | 0 | 644 | 10/20/2048 |
| 86212V-AE-4 | STR 2018-1 A2 - ABS | | 12/20/2023 | Paydown | | 32,672 | 32,673 | 32,647 | 32,492 | 0 | 21 | 0 | 21 | 0 | 32,672 | 0 | 0 | 0 | 756 | 10/20/2048 |
| 86268H-AA-6 | STRTA 1 A - CDO | C | 10/16/2023 | Paydown | | 2,722,260 | 2,722,260 | 2,722,260 | 2,723,248 | 0 | (989) | 0 | (989) | 0 | 2,722,260 | 0 | 0 | 0 | 106,275 | 01/15/2031 |
| 863579-C3-0 | SARM 2005-21 6A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 10,073 | 10,069 | 8,840 | 9,732 | 0 | 341 | 0 | 341 | 0 | 10,073 | 0 | 0 | 0 | 197 | 11/25/2035 |
| 863579-UL-0 | SARM 2005-15 1A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 85,224 | 67,491 | 53,866 | 85,171 | 0 | 53 | 0 | 53 | 0 | 85,224 | 0 | 0 | 0 | 452 | 07/25/2035 |
| 863579-UU-0 | SARM 2005-15 4A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 49,703 | 49,238 | 43,405 | 49,111 | 0 | 591 | 0 | 591 | 0 | 49,703 | 0 | 0 | 0 | 928 | 07/25/2035 |
| 863579-VW-5 | SARM 2005-17 5A2 - CMO/RMBS | | 12/25/2023 | Paydown | | 13,619 | 13,632 | 6,387 | 13,423 | 0 | 196 | 0 | 196 | 0 | 13,619 | 0 | 0 | 0 | 422 | 08/25/2035 |
| 863579-XC-7 | SARM 2005-18 3A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 93,314 | 93,537 | 70,059 | 90,629 | 0 | 2,685 | 0 | 2,685 | 0 | 93,314 | 0 | 0 | 0 | 1,971 | 09/25/2035 |
| 863579-XR-4 | SARM 2005-18 8A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 56,308 | 56,268 | 51,096 | 55,446 | 0 | 862 | 0 | 862 | 0 | 56,308 | 0 | 0 | 0 | 1,109 | 09/25/2035 |
| 863579-ZL-5 | SARM 2005-20 3A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 71,813 | 71,763 | 60,962 | 69,714 | 0 | 2,099 | 0 | 2,099 | 0 | 71,813 | 0 | 0 | 0 | 1,978 | 10/25/2035 |
| 863587-AE-1 | SAIL 2006-3 A5 - RMBS | | 12/13/2023 | Various | | 844,529 | 933,131 | 755,609 | 904,287 | 0 | 16,467 | 0 | 16,467 | 0 | 920,754 | 0 | (76,225) | (76,225) | 14,657 | 06/25/2036 |
| 86358R-DX-2 | SASC 2001-SB1 A5 - RMBS | | 12/01/2023 | Paydown | | 26,609 | 27,965 | 26,192 | 26,600 | 0 | 9 | 0 | 9 | 0 | 26,609 | 0 | 0 | 0 | 492 | 08/25/2031 |
| 86359A-MG-5 | SASC 2003-AL1 APO - CMO/RMBS | | 12/01/2023 | Paydown | | 21,282 | 21,282 | 14,989 | 20,862 | 0 | 420 | 0 | 420 | 0 | 21,282 | 0 | 0 | 0 | 0 | 04/25/2031 |
| 86359A-WT-6 | SASC 2003-AL2 APO - RMBS | | 12/01/2023 | Paydown | | 39,544 | 39,544 | 30,743 | 38,755 | 0 | 789 | 0 | 789 | 0 | 39,544 | 0 | 0 | 0 | 0 | 01/25/2031 |
| 86363B-AA-3 | SASC 2007-RM1 A1 - CMO/RMBS | | 03/27/2023 | Paydown | | 1,105,193 | 1,105,193 | 1,044,407 | 1,050,000 | 0 | 55,193 | 0 | 55,193 | 0 | 1,105,193 | 0 | 0 | 0 | 7,218 | 05/25/2047 |
| 86661#-AA-3 | SUMTER VA CTL 3.291 09/15/2042 | | 12/15/2023 | Direct | | 5,201,749 | 5,201,749 | 5,253,767 | 5,203,410 | 0 | (1,661) | 0 | (1,661) | 0 | 5,201,749 | 0 | 0 | 0 | 100,930 | 01/15/2043 |
| 87222E-AB-4 | TBW 2007-1 A2 - RMBS | | 12/26/2023 | Paydown | | 118,135 | 118,136 | 20,734 | 116,986 | 0 | 1,149 | 0 | 1,149 | 0 | 118,135 | 0 | 0 | 0 | 736 | 03/25/2037 |
| 87222E-AC-2 | TBW 2007-1 A3 - RMBS | | 12/01/2023 | Paydown | | 210,873 | 210,873 | 69,271 | 209,621 | 0 | 1,252 | 0 | 1,252 | 0 | 210,873 | 0 | 0 | 0 | 1,313 | 03/25/2037 |
| 87244C-AJ-5 | CHMML I AR - CDO | | 10/20/2023 | Paydown | | 1,267,323 | 1,267,323 | 1,267,519 | 1,267,500 | 0 | (177) | 0 | (177) | 0 | 1,267,323 | 0 | 0 | 0 | 57,549 | 10/21/2030 |
| 87267C-AA-6 | TRP 211 A - ABS | | 12/17/2023 | Paydown | | 124,598 | 124,598 | 108,784 | 109,759 | 0 | 14,839 | 0 | 14,839 | 0 | 124,598 | 0 | 0 | 0 | 1,528 | 06/19/2051 |
| 87268R-AA-2 | TFINS 192 A1 - CDO | | 08/28/2023 | Paydown | | 325,123 | 325,123 | 325,123 | 325,123 | 0 | 0 | 0 | 0 | 0 | 325,123 | 0 | 0 | 0 | 16,404 | 02/28/2039 |
| 87342R-AC-8 | BELL 2016-1 A23 - RMBS | | 08/25/2023 | Paydown | | 53,813 | 53,813 | 53,555 | 53,568 | 0 | 244 | 0 | 244 | 0 | 53,813 | 0 | 0 | 0 | 1,337 | 05/25/2046 |
| 87342R-AE-4 | BELL 181 A22 - RMBS | | 08/25/2023 | Paydown | | 62,132 | 62,132 | 61,917 | 61,933 | 0 | 199 | 0 | 199 | 0 | 62,132 | 0 | 0 | 0 | 1,535 | 11/25/2048 |
| 87342R-AF-1 | BELL 181 A22 - RMBS | | 08/25/2023 | Paydown | | 15,000 | 15,000 | 15,000 | 15,003 | 0 | (3) | 0 | (3) | 0 | 15,000 | 0 | 0 | 0 | 344 | 11/25/2048 |
| 87342R-AH-7 | BELL 2021-1 A22 - RMBS | | 08/25/2023 | Paydown | | 48,750 | 48,750 | 41,561 | 42,084 | 0 | 6,666 | 0 | 6,666 | 0 | 48,750 | 0 | 0 | 0 | 559 | 08/25/2051 |
| 881561-GQ-1 | TMTS 0415AL A1 - RMBS | | 12/13/2023 | Various | | 2,579,398 | 3,223,541 | 3,163,099 | 3,161,047 | 0 | (7,275) | 0 | (7,275) | 0 | 3,153,772 | 0 | (574,374) | (574,374) | 118,617 | 07/25/2034 |
| 88156E-AB-2 | TMTS 2006-17HE AB1 - RMBS | | 12/13/2023 | Various | | 377,727 | 359,702 | 307,032 | 413,646 | 0 | 1,859 | 0 | 1,859 | 0 | 415,505 | 0 | (37,778) | (37,778) | 18,137 | 01/25/2038 |
| 88315L-AS-7 | TMCL 2021-3 A - ABS | C | 12/20/2023 | Paydown | | 560,000 | 560,000 | 551,600 | 552,272 | 0 | 7,728 | 0 | 7,728 | 0 | 560,000 | 0 | 0 | 0 | 5,885 | 08/20/2046 |
| 884308-AA-1 | 36TH STREET CAPITAL LLC | | 04/17/2023 | Call @ 100.00 | | 2,973,464 | 2,973,464 | 2,973,464 | 2,973,464 | 0 | 0 | 0 | 0 | 0 | 2,973,464 | 0 | 0 | 0 | 18,973 | 03/01/2027 |
| 885220-KW-2 | TMST 2006-2 A2B - CMO/RMBS | | 12/25/2023 | Paydown | | 69,361 | 87,788 | 84,144 | 84,721 | 0 | (15,361) | 0 | (15,361) | 0 | 69,361 | 0 | 0 | 0 | 1,414 | 04/25/2036 |
| 88576N-AD-0 | HENDR 2006-2 A2 - ABS | | 12/15/2023 | Paydown | | 239,553 | 239,553 | 233,414 | 0 | 0 | 6,139 | 0 | 6,139 | 0 | 239,553 | 0 | 0 | 0 | 2,149 | 06/15/2047 |
| 88603U-AA-7 | THRST 2021 A - ABS | C | 12/15/2023 | Paydown | | 279,379 | 279,379 | 279,369 | 279,375 | 0 | 5 | 0 | 5 | 0 | 279,379 | 0 | 0 | 0 | 4,801 | 07/16/2040 |
| 88606W-AA-0 | TBOLT 2017 A - ABS | C | 12/15/2023 | Paydown | | 935,505 | 935,505 | 847,228 | 0 | 0 | 88,277 | 0 | 88,277 | 0 | 935,505 | 0 | 0 | 0 | 11,413 | 05/17/2032 |
| 88607A-AA-7 | TBOLT 2019 A - ABS | C | 12/15/2023 | Paydown | | 174,166 | 174,166 | 174,160 | 136,062 | 38,102 | 2 | 0 | 38,104 | 0 | 174,166 | 0 | 0 | 0 | 2,258 | 11/15/2039 |
| 88731E-AF-7 | TIME WARNER CABLE ENTERPRISES LLC | | 03/15/2023 | Maturity @ 100.00 | | 500,000 | 500,000 | 634,245 | 504,006 | 0 | (4,006) | 0 | (4,006) | 0 | 500,000 | 0 | 0 | 0 | 20,938 | 03/15/2023 |
| 89182F-AA-7 | TPMT 23CES2 A1A - CMO/RMBS | | 12/01/2023 | Paydown | | 148,160 | 148,160 | 148,158 | 0 | 0 | 1 | 0 | 1 | 0 | 148,160 | 0 | 0 | 0 | 1,377 | 10/25/2063 |
| 89412K-AA-8 | TRAP XI A1 - CDO | | 10/10/2023 | Paydown | | 235,710 | 235,710 | 223,040 | 245,812 | 0 | (10,103) | 0 | (10,103) | 0 | 235,710 | 0 | 0 | 0 | 6,266 | 10/10/2041 |
| 89413A-AA-9 | TRAP IX A1 - CDO | | 10/27/2023 | Paydown | | 183,142 | 183,142 | 167,839 | 168,060 | 0 | 15,081 | 0 | 15,081 | 0 | 183,142 | 0 | 0 | 0 | 6,995 | 01/27/2040 |
| 89413C-AA-5 | TRAP X A1 - CDO | | 10/06/2023 | Paydown | | 59,000 | 59,000 | 53,911 | 54,321 | 0 | 4,678 | 0 | 4,678 | 0 | 59,000 | 0 | 0 | 0 | 1,740 | 07/08/2041 |
| 89609M-AA-7 | TRIBUTE RAIL LLC - ABS | | 12/17/2023 | Paydown | | 140,834 | 140,834 | 140,805 | 140,806 | 0 | 28 | 0 | 28 | 0 | 140,834 | 0 | 0 | 0 | 3,961 | 05/17/2052 |
| 89616Q-AA-9 | TCN 2022-SFR1 A - CMBS | | 12/01/2023 | Paydown | | 2,153 | 2,153 | 2,153 | 2,142 | 0 | 11 | 0 | 11 | 0 | 2,153 | 0 | 0 | 0 | 83 | 04/19/2039 |
| 896239-AB-6 | TRIMBLE INC | | 06/15/2023 | Maturity @ 100.00 | | 1,500,000 | 1,500,000 | 1,499,460 | 1,499,949 | 0 | 51 | 0 | 51 | 0 | 1,500,000 | 0 | 0 | 0 | 31,125 | 06/15/2023 |
| 89656G-AA-2 | TRL 211 A - ABS | | 12/19/2023 | Paydown | | 188,511 | 188,510 | 175,504 | 176,126 | 0 | 12,385 | 0 | 12,385 | 0 | 188,511 | 0 | 0 | 0 | 2,404 | 07/19/2051 |
| 89656R-AA-8 | TRL 221 A - ABS | | 12/19/2023 | Paydown | | 380,148 | 380,148 | 380,131 | 380,135 | 0 | 13 | 0 | 13 | 0 | 380,148 | 0 | 0 | 0 | 9,255 | 05/19/2052 |
| 89657A-AC-0 | TRL 2020-1 A - ABS | | 12/17/2023 | Paydown | | 269,853 | 269,853 | 269,788 | 269,802 | 0 | 51 | 0 | 51 | 0 | 269,853 | 0 | 0 | 0 | 2,739 | 10/17/2050 |
| 89657B-AA-2 | TRL 191 A1 - ABS | | 12/17/2023 | Paydown | | 92,140 | 92,140 | 92,094 | 92,113 | 0 | 27 | 0 | 27 | 0 | 92,140 | 0 | 0 | 0 | 1,853 | 04/17/2049 |
| 89657B-AB-0 | TRL 2019-2 A1 - ABS | | 12/17/2023 | Paydown | | 289,242 | 289,242 | 289,174 | 289,198 | 0 | 45 | 0 | 45 | 0 | 289,242 | 0 | 0 | 0 | 3,744 | 10/18/2049 |
| 89683L-AA-8 | TRP 212 A - CMO/RMBS | | 12/17/2023 | Paydown | | 119,674 | 119,674 | 119,625 | 119,626 | 0 | 48 | 0 | 48 | 0 | 119,674 | 0 | 0 | 0 | 1,466 | 06/20/2051 |
| 89708B-AA-1 | TROPC 5 AL1 - CDO | C | 10/16/2023 | Paydown | | 101,256 | 101,256 | 90,167 | 91,791 | 0 | 9,465 | 0 | 9,465 | 0 | 101,256 | 0 | 0 | 0 | 4,422 | 07/15/2036 |
| 898203-AA-2 | TFINS 2017-2 A1 - CDO | C | 12/20/2023 | Paydown | | 419,267 | 419,267 | 410,881 | 412,863 | 0 | 6,404 | 0 | 6,404 | 0 | 419,267 | 0 | 0 | 0 | 15,731 | 09/20/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 898203-AB-0 | TFINS 2017-2 A2 - CDO | C | 12/20/2023 | Paydown | | 251,560 | 251,560 | 246,529 | 240,317 | 0 | 11,243 | 0 | 11,243 | 0 | 251,560 | 0 | 0 | 0 | 9,439 | 09/20/2039 |
| 89820U-AB-0 | TFINS 181 A2 - CDO | C | 06/30/2023 | Paydown | | 61,900 | 61,900 | 61,281 | 58,978 | 0 | 2,922 | 0 | 2,922 | 0 | 61,900 | 0 | 0 | 0 | 2,727 | 03/30/2039 |
| 89820X-AA-6 | TFINS 2020-2 A1 - CDO | | 07/15/2023 | Paydown | | 428,034 | 428,034 | 428,034 | 428,034 | 0 | 0 | 0 | 0 | 0 | 428,034 | 0 | 0 | 0 | 9,631 | 07/15/2041 |
| 89821J-AA-6 | TFINS 2019-1 A1 - CDO | C | 11/02/2023 | Paydown | | 1,087,062 | 1,087,062 | 1,087,062 | 1,087,062 | 0 | 0 | 0 | 0 | 0 | 1,087,062 | 0 | 0 | 0 | 55,375 | 02/02/2039 |
| 89822P-AA-1 | TFINS 201 A1 - CDO | | 10/16/2023 | Paydown | | 577,490 | 577,490 | 577,490 | 577,490 | 0 | 0 | 0 | 0 | 0 | 577,490 | 0 | 0 | 0 | 15,069 | 04/16/2040 |
| 90352W-AD-6 | STEAM 2021-1 A - ABS | | 12/28/2023 | Paydown | | 419,153 | 419,153 | 413,906 | 414,501 | 0 | 4,652 | 0 | 4,652 | 0 | 419,153 | 0 | 0 | 0 | 5,026 | 02/28/2051 |
| 90354T-AC-3 | UWM 2021-INV2 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 876,974 | 876,974 | 850,116 | 849,108 | 0 | 27,866 | 0 | 27,866 | 0 | 876,974 | 0 | 0 | 0 | 11,256 | 09/25/2051 |
| 90355R-AC-6 | UWM 21INV3 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,799,424 | 1,799,423 | 1,742,910 | 1,740,753 | 0 | 58,671 | 0 | 58,671 | 0 | 1,799,424 | 0 | 0 | 0 | 24,841 | 11/25/2051 |
| 909319-AA-3 | UNITED AIRLINES PASS THROUGH TRUST 2013 | | 08/15/2023 | Paydown | | 49,856 | 49,856 | 49,856 | 49,868 | 0 | (12) | 0 | (12) | 0 | 49,856 | 0 | 0 | 0 | 1,608 | 02/15/2027 |
| 91824N-AC-6 | UWM 211 A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,375,748 | 1,375,748 | 1,386,926 | 1,384,729 | 0 | (8,981) | 0 | (8,981) | 0 | 1,375,748 | 0 | 0 | 0 | 18,305 | 08/25/2051 |
| 92257A-AB-0 | VCC 2018-1 A - CMBS | | 12/01/2023 | Paydown | | 476,068 | 476,068 | 475,906 | 475,306 | 0 | 762 | 0 | 762 | 0 | 476,068 | 0 | 0 | 0 | 8,548 | 04/27/2048 |
| 92257B-AA-0 | VCC 2022-3 A - CMBS | | 12/01/2023 | Paydown | | 649,280 | 649,280 | 648,025 | 648,035 | 0 | 1,245 | 0 | 1,245 | 0 | 649,280 | 0 | 0 | 0 | 18,694 | 06/25/2052 |
| 92257C-AA-8 | VCC 2019-1 A - CMBS | | 12/01/2023 | Paydown | | 243,903 | 243,872 | 243,816 | 243,872 | 0 | 31 | 0 | 31 | 0 | 243,903 | 0 | 0 | 0 | 5,361 | 03/25/2049 |
| 92258X-AA-1 | VCC 2022-1 A - CMBS | | 12/01/2023 | Paydown | | 445,715 | 445,715 | 442,663 | 442,692 | 0 | 3,023 | 0 | 3,023 | 0 | 445,715 | 0 | 0 | 0 | 7,463 | 02/26/2052 |
| 92259K-AA-8 | VCC 2022-4 A - CMBS | | 12/01/2023 | Paydown | | 1,135,400 | 1,135,400 | 1,135,145 | 1,135,130 | 0 | 270 | 0 | 270 | 0 | 1,135,400 | 0 | 0 | 0 | 35,168 | 08/26/2052 |
| 92259L-AB-4 | VCC 2020-1 AFX - CMBS | | 12/01/2023 | Paydown | | 592,216 | 592,216 | 592,212 | 592,012 | 0 | 205 | 0 | 205 | 0 | 592,216 | 0 | 0 | 0 | 7,771 | 02/25/2050 |
| 92259U-AA-6 | VCC 2022-2 A - CMBS | | 12/01/2023 | Paydown | | 922,974 | 922,974 | 922,811 | 922,802 | 0 | 172 | 0 | 172 | 0 | 922,974 | 0 | 0 | 0 | 25,598 | 04/25/2052 |
| 92538G-AA-0 | VERUS 2021-8 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 510,144 | 510,144 | 499,064 | 500,108 | 0 | 10,035 | 0 | 10,035 | 0 | 510,144 | 0 | 0 | 0 | 5,296 | 11/26/2066 |
| 92538N-AA-5 | VERUS 2022-4 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 50,323 | 50,323 | 46,824 | 0 | 0 | 3,499 | 0 | 3,499 | 0 | 50,323 | 0 | 0 | 0 | 591 | 04/25/2067 |
| 92538U-AA-9 | VERUS 2022-3 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 198,823 | 198,823 | 198,301 | 198,141 | 0 | 682 | 0 | 682 | 0 | 198,823 | 0 | 0 | 0 | 4,664 | 02/25/2067 |
| 92539N-AA-4 | VERUS 2022-7 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 178,143 | 178,143 | 178,141 | 177,585 | 0 | 558 | 0 | 558 | 0 | 178,143 | 0 | 0 | 0 | 4,992 | 07/25/2067 |
| 92580B-AA-1 | VICOF 3 TERM LOAN FUNDED - ABS | | 12/20/2023 | Various | | 2,847,014 | 2,847,014 | 2,847,014 | 2,847,014 | 0 | 0 | 0 | 0 | 0 | 2,847,014 | 0 | 0 | 0 | 65,036 | 11/24/2029 |
| 92580B-AC-7 | VICOF III TL 8.10 11/15/2029 | | 12/20/2023 | Various | | 719,243 | 719,243 | 719,243 | 473,443 | 0 | 0 | 0 | 0 | 0 | 719,243 | 0 | 0 | 0 | 21,908 | 11/15/2029 |
| 92581*-AA-2 | VICOF 2 REFI TERM LOAN FUNDED - ABS | | 12/20/2023 | Various | | 3,666,658 | 3,757,089 | 3,666,658 | 3,666,658 | 0 | 0 | 0 | 0 | 0 | 3,666,658 | 0 | 0 | 0 | 63,878 | 02/18/2028 |
| 92838C-AA-6 | VISIO 221 A1 - RMBS | | 12/01/2023 | Paydown | | 652,064 | 652,064 | 652,054 | 652,054 | 0 | 10 | 0 | 10 | 0 | 652,064 | 0 | 0 | 0 | 20,793 | 08/27/2057 |
| 92922F-3N-6 | WAMU 2005-AR12 1A8 - CMO/RMBS | | 12/01/2023 | Various | | 441,458 | 510,709 | 484,375 | 489,066 | 0 | 5,173 | 0 | 5,173 | 0 | 494,238 | 0 | (52,781) | (52,781) | 20,427 | 10/25/2035 |
| 92925C-CC-4 | WAMU 2006-AR1 1AA - CMO/RMBS | | 12/01/2023 | Various | | 491,442 | 634,210 | 424,971 | 492,527 | 0 | 27,182 | 0 | 27,182 | 0 | 519,709 | 0 | (28,267) | (28,267) | 24,231 | 01/25/2046 |
| 92990G-AG-8 | WAMU 2007-HY5 2A5 - CMO/RMBS | | 12/01/2023 | Paydown | | 113,718 | 117,329 | 90,884 | 111,776 | 0 | 1,943 | 0 | 1,943 | 0 | 113,718 | 0 | 0 | 0 | 2,131 | 05/25/2037 |
| 933636-AG-7 | WAMU 2007-HY4 3A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 127,519 | 145,849 | 138,109 | 126,099 | 0 | 1,420 | 0 | 1,420 | 0 | 127,519 | 0 | 0 | 0 | 2,593 | 04/25/2037 |
| 933636-AL-6 | WAMU 2007-HY4 5A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 30,883 | 32,087 | 28,592 | 30,431 | 0 | 452 | 0 | 452 | 0 | 30,883 | 0 | 0 | 0 | 589 | 11/25/2036 |
| 933638-AA-6 | WAMU 2006-AR19 1A - CMO/RMBS | | 12/01/2023 | Various | | 591,091 | 725,164 | 700,943 | 0 | 0 | 54,551 | 0 | 54,551 | 0 | 54,551 | 0 | 536,540 | 536,540 | 28,544 | 01/25/2047 |
| 93363N-AB-1 | WAMU 2006-AR12 1A2 - CMO/RMBS | | 12/01/2023 | Paydown | | 20,270 | 20,752 | 19,617 | 20,097 | 0 | 173 | 0 | 173 | 0 | 20,270 | 0 | 0 | 0 | 411 | 10/25/2036 |
| 93364F-AC-5 | WAMU 2007-HY7 2A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 140,119 | 147,768 | 125,329 | 138,964 | 0 | 1,155 | 0 | 1,155 | 0 | 140,119 | 0 | 0 | 0 | 2,912 | 07/25/2037 |
| 93934F-KP-6 | WMALT 2006-1 3A2 - CMO/RMBS | | 12/01/2023 | Paydown | | (1,109) | 12,556 | 12,592 | (1,288) | 0 | 179 | 0 | 179 | 0 | (1,109) | 0 | 0 | 0 | 327 | 02/25/2036 |
| 93934N-AC-9 | WMALT 2006-5 1A3 - CMO/RMBS | | 12/01/2023 | Paydown | | 22,533 | 32,723 | 30,494 | 21,935 | 0 | 597 | 0 | 597 | 0 | 22,533 | 0 | 0 | 0 | 1,318 | 07/25/2036 |
| 93934N-AR-6 | WMALT 2006-5 2C2 - CMO/RMBS | | 12/25/2023 | Paydown | | 4,985 | 10,481 | 0 | 4,636 | 0 | 349 | 0 | 349 | 0 | 4,985 | 0 | 0 | 0 | 289 | 07/25/2036 |
| 94353W-AA-3 | WAAV 171 A - ABS | | 12/15/2023 | Paydown | | 141,066 | 141,066 | 141,066 | 141,069 | 0 | (3) | 0 | (3) | 0 | 141,066 | 0 | 0 | 0 | 3,477 | 11/15/2042 |
| 94945P-AA-3 | WLKRG 2017-A A - RMBS | | 04/17/2023 | Paydown | | 886,365 | 886,365 | 885,488 | 885,709 | 0 | 657 | 0 | 657 | 0 | 886,365 | 0 | 0 | 0 | 9,735 | 06/15/2033 |
| 95002F-AA-2 | WFMBS 2019-4 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 203,127 | 203,127 | 206,745 | 207,545 | 0 | (4,418) | 0 | (4,418) | 0 | 203,127 | 0 | 0 | 0 | 3,334 | 09/27/2049 |
| 95002K-AA-1 | WFMBS 2020-1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 100,406 | 100,406 | 101,598 | 100,473 | 0 | (67) | 0 | (67) | 0 | 100,406 | 0 | 0 | 0 | 1,573 | 12/27/2049 |
| 95003H-AA-7 | WFMBS 2022-1 A1 - CMO/RMBS | | 12/01/2023 | Paydown | | 1,441,801 | 1,441,801 | 1,414,317 | 1,414,667 | 0 | 27,134 | 0 | 27,134 | 0 | 1,441,801 | 0 | 0 | 0 | 19,310 | 08/25/2051 |
| 95003L-AA-8 | WFCM 2021-SAVE A - CMBS | | 09/15/2023 | Paydown | | 1,681,881 | 1,681,881 | 1,681,881 | 1,681,881 | 0 | 0 | 0 | 0 | 0 | 1,681,881 | 0 | 0 | 0 | 72,471 | 02/15/2040 |
| 95058X-AE-8 | WEN 2018-1 A22 - RMBS | | 12/15/2023 | Paydown | | 45,749 | 45,749 | 42,256 | 42,680 | 0 | 3,069 | 0 | 3,069 | 0 | 45,749 | 0 | 0 | 0 | 1,113 | 03/16/2048 |
| 95058X-AG-3 | WEN 2019-1 A21 - RMBS | | 12/15/2023 | Paydown | | 13,822 | 13,822 | 13,521 | 13,538 | 0 | 284 | 0 | 284 | 0 | 13,822 | 0 | 0 | 0 | 327 | 06/15/2049 |
| 95058X-AK-4 | WEN 211 A2 - RMBS | | 12/15/2023 | Paydown | | 19,347 | 19,347 | 16,005 | 0 | 0 | 3,342 | 0 | 3,342 | 0 | 19,347 | 0 | 0 | 0 | 173 | 06/15/2051 |
| 95058X-AL-2 | WEN 211 A2I - RMBS | | 12/15/2023 | Paydown | | 6,251 | 6,251 | 4,953 | 0 | 0 | 1,298 | 0 | 1,298 | 0 | 6,251 | 0 | 0 | 0 | 65 | 06/15/2051 |
| 95058X-AM-0 | WEN 2022-1 A21 - RMBS | | 12/15/2023 | Paydown | | 20,000 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 530 | 03/15/2052 |
| 957638-AD-1 | WESTERN ALLIANCE BANCORP | | 03/28/2023 | GOLDMAN | | 660,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | (340,000) | (340,000) | 8,750 | 06/15/2031 |
| 95763P-EF-4 | WESTERN ALLIANCE BANK | | 05/04/2023 | Stifel, Nicolaus & Co., Inc. | | 1,740,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | (1,260,000) | (1,260,000) | 68,688 | 06/01/2030 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 96034J-AA-4 | WESTR 2022-1 A - RMBS | | 12/01/2023 | Paydown | | 1,775,386 | 1,775,386 | 1,773,606 | 1,771,684 | 0 | 3,702 | 0 | 3,702 | 0 | 1,775,386 | 0 | 0 | 0 | 16,873 | 08/20/2036 |
| 96034J-AB-2 | WESTR 2022-1 B - RMBS | | 12/01/2023 | Paydown | | 1,521,759 | 1,521,759 | 1,519,951 | 1,516,625 | 0 | 5,134 | 0 | 5,134 | 0 | 1,521,759 | 0 | 0 | 0 | 18,507 | 08/20/2036 |
| 96034L-AA-9 | WESTR 2020-1 A - RMBS | | 12/01/2023 | Paydown | | 617,267 | 617,267 | 616,456 | 617,109 | 0 | 158 | 0 | 158 | 0 | 617,267 | 0 | 0 | 0 | 8,985 | 03/20/2034 |
| 97064E-AA-6 | WESTF 2018-A A - ABS | | 12/15/2023 | Paydown | | 244,120 | 244,120 | 244,108 | 244,122 | 0 | (2) | 0 | (2) | 0 | 244,120 | 0 | 0 | 0 | 6,288 | 09/15/2043 |
| 97064F-AA-3 | WESTF 2020-A A - ABS | | 12/15/2023 | Paydown | | 201,255 | 201,255 | 200,349 | 195,431 | 0 | 910 | 0 | 910 | 0 | 201,255 | 0 | 0 | 0 | 3,653 | 03/15/2045 |
| 97064Y-AA-2 | WESTF 2023-A A - ABS | | 12/15/2023 | Paydown | | 60,606 | 60,606 | 59,908 | 0 | 0 | 698 | 0 | 698 | 0 | 60,606 | 0 | 0 | 0 | 606 | 10/15/2048 |
| 974153-AB-4 | WSTOP 201 A2 - RMBS | | 06/05/2023 | Paydown | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 107 | 12/05/2050 |
| 98877G-AQ-1 | ZCCP 2019-1 A1R - CDO | C | 10/16/2023 | Paydown | | 1,211,120 | 1,211,120 | 1,211,120 | 1,211,120 | 0 | 0 | 0 | 0 | 0 | 1,211,120 | 0 | 0 | 0 | 78,782 | 07/16/2031 |
| 98878C-AA-4 | ZCCP 181 A1 - CDO | | 11/21/2023 | Various | | 1,979,741 | 1,979,602 | 1,979,602 | 1,979,602 | 0 | 0 | 0 | 0 | 0 | 1,979,602 | 0 | 139 | 139 | 134,124 | 01/16/2031 |
| 98920M-AA-0 | ZAXBY 211 A2 - ABS | | 10/30/2023 | Paydown | | 35,000 | 35,000 | 35,000 | 35,000 | 0 | 0 | 0 | 0 | 0 | 35,000 | 0 | 0 | 0 | 708 | 07/31/2051 |
| 98944P-AB-3 | ZCAP 2018-1 A - ABS | | 12/15/2023 | Paydown | | 380,316 | 380,316 | 374,681 | 377,089 | 0 | 3,227 | 0 | 3,227 | 0 | 380,316 | 0 | 0 | 0 | 10,599 | 10/15/2038 |
| G4301U-AF-1 | HARBOUR AIRCRAFT INVESTMENTS LIMITED - A | | 12/15/2023 | Paydown | | 344,968 | 344,968 | 342,765 | 260,107 | 83,938 | 924 | 0 | 84,862 | 0 | 344,968 | 0 | 0 | 0 | 10,926 | 11/15/2037 |
| G7256K-AB-0 | PROP 2017-1 A - ABS | | 12/01/2023 | Paydown | | 151,588 | 151,588 | 151,498 | 151,311 | 0 | 277 | 0 | 277 | 0 | 151,588 | 0 | 0 | 0 | 6,147 | 03/15/2042 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 538,655,509 | 572,939,474 | 544,877,055 | 540,635,990 | 985,076 | 4,374,385 | 4,921,049 | 438,412 | 0 | 550,770,994 | 0 | (12,115,485) | (12,115,485) | 16,619,880 | XXX |
| 00216C-AD-5 | AQ Sunshine, Inc./Term Loan 3/19 | | 12/20/2023 | Direct | | 370,299 | 370,299 | 363,918 | 355,487 | 12,350 | 2,462 | 0 | 14,812 | 0 | 370,299 | 0 | 0 | 0 | 40,993 | 04/15/2027 |
| 00216C-AF-0 | AQ SUNSHINE, INC. - TERM LOAN B | | 12/20/2023 | Direct | | 131,190 | 131,190 | 130,863 | 125,942 | 5,069 | 179 | 0 | 5,248 | 0 | 131,190 | 0 | 0 | 0 | 14,524 | 04/15/2027 |
| 00216C-AH-6 | AQ SUNSHINE, INC. - TRANCHE C TERM LOAN | | 12/20/2023 | Direct | | 61,665 | 61,665 | 61,582 | 59,199 | 2,416 | 51 | 0 | 2,467 | 0 | 61,665 | 0 | 0 | 0 | 6,827 | 04/15/2027 |
| 00228*-AA-4 | AMERICAN TECHNOLOGIES LLC - TERM LOAN | | 12/29/2023 | Direct | | 7,426 | 7,426 | 7,426 | 7,426 | 0 | 0 | 0 | 0 | 0 | 7,426 | 0 | 0 | 0 | 461 | 07/31/2026 |
| 00228*-AB-2 | ATI RESTORATION, LLC - INITIAL DDTL | | 12/29/2023 | Direct | | 2,574 | 2,574 | 2,574 | 2,574 | 0 | 0 | 0 | 0 | 0 | 2,574 | 0 | 0 | 0 | 167 | 07/31/2026 |
| 00231@-AB-5 | ATS ACQUISITION COMPANY, LLC - CLOSING D | | 12/29/2023 | Direct | | 9,440 | 9,440 | 9,440 | 9,440 | 0 | 0 | 0 | 0 | 0 | 9,440 | 0 | 0 | 0 | 669 | 11/30/2026 |
| 00231@-AC-3 | ATS ACQUISITION COMPANY, LLC - DELAYED D | | 12/29/2023 | Direct | | 3,128 | 3,128 | 3,128 | 0 | 0 | 0 | 0 | 0 | 0 | 3,128 | 0 | 0 | 0 | 132 | 11/30/2026 |
| 00452#-AA-7 | Accommodations Plus Technologies LLC/Ter | | 12/29/2023 | Direct | | 8,453 | 8,453 | 8,453 | 8,368 | 0 | 0 | 0 | 0 | 0 | 8,453 | 0 | 0 | 0 | 813 | 05/11/2025 |
| 00797*-AA-5 | Aero Operating LLC/Term Loan 1/20 | | 10/02/2023 | Direct | | 1,484 | 1,484 | 1,484 | 1,376 | 107 | 0 | 0 | 107 | 0 | 1,484 | 0 | 0 | 0 | 98 | 02/07/2026 |
| 00797*-AB-3 | Aero Operating LLC/Delayed Draw Term Loa | | 10/02/2023 | Direct | | 425 | 425 | 425 | 409 | 16 | 0 | 0 | 16 | 0 | 425 | 0 | 0 | 0 | 34 | 02/07/2026 |
| 00843@-AA-7 | AFFINIPAY MIDCO, LLC - TERM LOAN | | 10/26/2023 | Direct | | 150,060 | 150,060 | 150,060 | 144,058 | 6,002 | 0 | 0 | 6,002 | 0 | 150,060 | 0 | 0 | 0 | 18,128 | 06/09/2028 |
| 00843@-AB-5 | AFFINIPAY MIDCO, LLC - INCREMENTAL TERM | | 10/26/2023 | Direct | | 15,201 | 15,201 | 15,201 | 14,593 | 608 | 0 | 0 | 608 | 0 | 15,201 | 0 | 0 | 0 | 1,188 | 06/09/2028 |
| 00843@-AC-3 | AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL | | 10/26/2023 | Direct | | 37,840 | 37,840 | 37,840 | 36,326 | 1,514 | 0 | 0 | 1,514 | 0 | 37,840 | 0 | 0 | 0 | 2,958 | 06/09/2028 |
| 02254G-AE-3 | ALVOGEN PHARMA US, INC. - JANUARY 2020 L | | 01/01/2023 | EXCHANGE | | 1,582,291 | 1,823,116 | 1,731,960 | 1,578,509 | 220,754 | (384) | 0 | 220,369 | 0 | 1,798,878 | 0 | (216,587) | (216,587) | 29,384 | 12/31/2023 |
| 02254G-AF-0 | ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN | | 12/29/2023 | Direct | | 95,000 | 95,000 | 82,650 | 0 | 0 | 3,091 | 0 | 3,091 | 0 | 95,000 | 0 | 0 | 0 | 6,575 | 06/30/2025 |
| 02928@-AA-1 | AMERICAN RESTORATION OPERATIONS, LLC - T | | 09/29/2023 | Direct | | 5,183 | 5,183 | 5,183 | 5,183 | 0 | 0 | 0 | 0 | 0 | 5,183 | 0 | 0 | 0 | 258 | 10/02/2025 |
| 02928@-AC-7 | AMERICAN RESTORATION OPERATIONS, LLC - D | | 09/29/2023 | Direct | | 2,328 | 2,328 | 2,328 | 2,328 | 0 | 0 | 0 | 0 | 0 | 2,328 | 0 | 0 | 0 | 126 | 10/02/2025 |
| 02928@-AD-5 | AMERICAN RESTORATION OPERATIONS, LLC - D | | 09/29/2023 | Direct | | 3,755 | 3,755 | 3,755 | 3,755 | 0 | 0 | 0 | 0 | 0 | 3,755 | 0 | 0 | 0 | 188 | 10/02/2025 |
| 02928@-AF-0 | AMERICAN RESTORATION OPERATIONS, LLC - D | | 09/29/2023 | Direct | | 1,041 | 1,041 | 1,041 | 1,041 | 0 | 0 | 0 | 0 | 0 | 1,041 | 0 | 0 | 0 | 57 | 10/02/2025 |
| 03272*-AA-3 | ANAQUA PARENT HOLDINGS, INC. - TERM LOAN | | 12/29/2023 | Direct | | 496 | 496 | 496 | 496 | 0 | 0 | 0 | 0 | 0 | 496 | 0 | 0 | 0 | 25 | 04/10/2026 |
| 03272*-AB-1 | ANAQUA PARENT HOLDINGS, INC. - DELAYED T | | 12/29/2023 | Direct | | 48 | 48 | 48 | 23 | 0 | 0 | 0 | 0 | 0 | 48 | 0 | 0 | 0 | 3 | 04/10/2026 |
| 03524Q-AE-3 | ANI PHARMACEUTICALS, INC. - INITIAL TERM | | 12/29/2023 | Direct | | 40,302 | 40,302 | 38,287 | 39,783 | 266 | 253 | 0 | 520 | 0 | 40,302 | 0 | 0 | 0 | 2,784 | 11/19/2027 |
| 03835E-AC-8 | APPLOVIN CORPORATION - INITIAL TERM LOAN | | 08/18/2023 | Direct | | 3,979,275 | 3,979,275 | 3,889,741 | 3,820,939 | 79,885 | 78,450 | 0 | 158,335 | 0 | 3,979,275 | 0 | 0 | 0 | 210,223 | 08/15/2025 |
| 03979*-AA-9 | RTI Surgical | | 12/29/2023 | Direct | | 10,356 | 10,356 | 10,356 | 10,226 | 129 | 0 | 0 | 129 | 0 | 10,356 | 0 | 0 | 0 | 924 | 07/20/2026 |
| 05365@-AA-4 | Avetta, LLC/Term Loan 4/18 | | 10/18/2023 | Direct | | 669,289 | 669,289 | 655,879 | 655,904 | 10,130 | 3,256 | 0 | 13,386 | 0 | 669,289 | 0 | 0 | 0 | 69,266 | 04/10/2024 |
| 05365@-AD-8 | AVETTA, LLC - SECOND AMENDMENT TRANCHE B | | 10/18/2023 | Direct | | 521,853 | 521,853 | 511,956 | 511,416 | 7,856 | 2,581 | 0 | 10,437 | 0 | 521,853 | 0 | 0 | 0 | 54,009 | 04/10/2024 |
| 05365@-AE-6 | AVETTA, LLC - THIRD AMENDMENT TRANCHE B | | 10/18/2023 | Direct | | 68,994 | 68,994 | 68,994 | 67,614 | 1,380 | 0 | 0 | 1,380 | 0 | 68,994 | 0 | 0 | 0 | 7,141 | 04/10/2024 |
| 05464#-AA-2 | AXIOM MERGER SUB INC. - FACILITY B | | 12/29/2023 | Direct | | 4,688 | 4,688 | 4,519 | 4,683 | 0 | 5 | 0 | 5 | 0 | 4,688 | 0 | 0 | 0 | 236 | 04/10/2026 |
| 05554J-AH-0 | FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD | | 12/29/2023 | Direct | | 21,067 | 21,067 | 20,329 | 20,960 | 0 | 107 | 0 | 107 | 0 | 21,067 | 0 | 0 | 0 | 1,011 | 02/01/2027 |
| 06683@-AA-7 | BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA | | 12/29/2023 | Direct | | 1,400 | 1,400 | 1,400 | 1,400 | 0 | 0 | 0 | 0 | 0 | 1,400 | 0 | 0 | 0 | 119 | 10/30/2026 |
| 06683@-AB-5 | BANYAN SOFTWARE HOLDINGS, LLC - DELAYED | | 12/29/2023 | Direct | | 800 | 800 | 800 | 800 | 0 | 0 | 0 | 0 | 0 | 800 | 0 | 0 | 0 | 68 | 10/30/2026 |
| 10483*-AC-9 | BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN | | 11/13/2023 | Direct | | 107,539 | 107,539 | 107,539 | 107,539 | 0 | 0 | 0 | 0 | 0 | 107,539 | 0 | 0 | 0 | 9,210 | 12/29/2025 |
| 10527@-AB-7 | BRANDMUSCLE, INC. - TERM A LOAN | | 12/29/2023 | Direct | | 15,000 | 15,000 | 15,000 | 14,910 | 90 | 0 | 0 | 90 | 0 | 15,000 | 0 | 0 | 0 | 824 | 01/31/2025 |
| 1252L*-AB-9 | CG BUYER, LLC - DELAYED DRAW TERM LOAN | | 07/19/2023 | Direct | | 2,700,714 | 2,700,714 | 2,700,714 | 2,700,714 | 0 | 0 | 0 | 0 | 0 | 2,700,714 | 0 | 0 | 0 | 174,112 | 06/30/2026 |
| 1252L*-AE-3 | CG BUYER, LLC - CLOSING DATE TERM LOAN | | 12/29/2023 | Direct | | 12,840 | 12,840 | 12,840 | 0 | 0 | 0 | 0 | 0 | 0 | 12,840 | 0 | 0 | 0 | 856 | 07/19/2028 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 12721#-AA-7 | CVP HOLDCO, INC. - DELAYED DRAW TERM LOA | | 12/29/2023 | Direct | | 1,720 | 1,720 | 1,720 | 1,703 | 17 | 0 | 0 | 17 | 0 | 1,720 | 0 | 0 | 0 | 122 | 10/31/2025 |
| 12721#-AB-5 | CVP Holdco, Inc./Term Loan 10/19 | | 11/30/2023 | Direct | | 39,253 | 39,253 | 39,253 | 38,860 | 393 | 0 | 0 | 393 | 0 | 39,253 | 0 | 0 | 0 | 4,087 | 10/31/2025 |
| 12721#-AC-3 | CVP HOLDCO, INC. - DELAYED DRAW TERM LOA | | 12/29/2023 | Direct | | 1,481 | 1,481 | 1,481 | 1,466 | 15 | 0 | 0 | 15 | 0 | 1,481 | 0 | 0 | 0 | 105 | 10/31/2025 |
| 12740@-AB-4 | CV INTERMEDIATE HOLDCO CORP. - CLOSING D | | 12/29/2023 | Direct | | 29,189 | 29,189 | 29,189 | 29,072 | 117 | 0 | 0 | 117 | 0 | 29,189 | 0 | 0 | 0 | 1,521 | 03/31/2026 |
| 12740@-AC-2 | CV INTERMEDIATE HOLDCO CORP. - DELAYED D | | 12/29/2023 | Direct | | 10,777 | 10,777 | 10,777 | 10,734 | 43 | 0 | 0 | 43 | 0 | 10,777 | 0 | 0 | 0 | 611 | 03/31/2026 |
| 15644G-B*-4 | CENTRIC BRANDS INC. - REVOLVING LOAN (FI | | 11/20/2023 | Direct | | 106,488 | 106,488 | 106,488 | 106,488 | 0 | 0 | 0 | 0 | 0 | 106,488 | 0 | 0 | 0 | 8,922 | 10/09/2024 |
| 17288Y-AE-2 | CITADEL SECURITIES LP - TERM B-1 LOAN | | 08/01/2023 | Direct | | 1,496,250 | 1,496,250 | 1,466,325 | 1,468,084 | 0 | 28,166 | 0 | 28,166 | 0 | 1,496,250 | 0 | 0 | 0 | 68,858 | 02/02/2028 |
| 19076*-AA-7 | COBALT BUYER SUB INC | | 12/29/2023 | Direct | | 938 | 938 | 938 | 900 | 38 | 0 | 0 | 38 | 0 | 938 | 0 | 0 | 0 | 62 | 10/02/2028 |
| 19076*-AB-5 | COBALT BUYER SUB INC | | 12/29/2023 | Direct | | 304 | 304 | 304 | 274 | 9 | 0 | 0 | 9 | 0 | 304 | 0 | 0 | 0 | 20 | 10/02/2028 |
| 21079#-AA-6 | CONTINENTAL ACQUISITION HOLDINGS, INC. - | | 09/29/2023 | Direct | | 1,526 | 1,526 | 1,526 | 1,404 | 122 | 0 | 0 | 122 | 0 | 1,526 | 0 | 0 | 0 | 74 | 01/20/2027 |
| 21079#-AB-4 | CONTINENTAL ACQUISITION HOLDINGS, INC. - | | 12/29/2023 | Direct | | 732 | 732 | 732 | 673 | 58 | 0 | 0 | 58 | 0 | 732 | 0 | 0 | 0 | 52 | 01/20/2027 |
| 21257@-AC-8 | CONVEY HEALTH SOLUTIONS, INC. - CLOSING | | 09/29/2023 | Direct | | 3,454 | 3,454 | 3,454 | 3,454 | 0 | 0 | 0 | 0 | 0 | 3,454 | 0 | 0 | 0 | 177 | 09/04/2026 |
| 23344U-AC-4 | DS ADMIRAL BIDCO, LLC - TERM LOAN | | 12/29/2023 | Direct | | 7,500 | 7,500 | 7,500 | 7,196 | 304 | 0 | 0 | 304 | 0 | 7,500 | 0 | 0 | 0 | 661 | 03/16/2028 |
| 23363#-AB-5 | DRS Holdings III, Inc./Term Loan 11/19 | | 12/29/2023 | Direct | | 6,779 | 6,779 | 6,779 | 6,530 | 249 | 0 | 0 | 249 | 0 | 6,779 | 0 | 0 | 0 | 526 | 11/01/2025 |
| 23363#-AC-3 | DRS HOLDINGS III, INC. - 2021 TERM LOAN | | 12/29/2023 | Direct | | 96,701 | 96,701 | 96,701 | 92,848 | 3,853 | 0 | 0 | 3,853 | 0 | 96,701 | 0 | 0 | 0 | 7,522 | 11/01/2025 |
| 24360@-AC-6 | DECOPAC, INC. - TERM B LOAN | | 12/29/2023 | Direct | | 2,826 | 2,826 | 2,826 | 2,654 | 169 | 0 | 0 | 169 | 0 | 2,826 | 0 | 0 | 0 | 198 | 05/15/2028 |
| 24736C-BS-2 | SKYMILES IP LTD. (DELTA AIR LINES, INC.) | | 10/20/2023 | Direct | | 1,600,000 | 1,600,000 | 1,605,750 | 1,600,890 | 0 | (890) | 0 | (890) | 0 | 1,600,000 | 0 | 0 | 0 | 85,424 | 10/20/2027 |
| 24823@-AA-1 | DENALI HOLDCO LLC | | 12/29/2023 | Direct | | 1,247 | 1,247 | 1,247 | 1,247 | 0 | 0 | 0 | 0 | 0 | 1,247 | 0 | 0 | 0 | 90 | 09/15/2027 |
| 25403#-AN-6 | DILIGENT CORPORATION (FKA DIAMOND MERGER | | 12/29/2023 | Direct | | 9,400 | 9,400 | 9,400 | 9,071 | 329 | 0 | 0 | 329 | 0 | 9,400 | 0 | 0 | 0 | 574 | 08/04/2025 |
| 25403#-AR-7 | DILIGENT CORPORATION | | 12/29/2023 | Direct | | 130 | 130 | 130 | 125 | 5 | 0 | 0 | 5 | 0 | 130 | 0 | 0 | 0 | 8 | 08/04/2025 |
| 25403#-AT-3 | DILIGENT CORPORATION (FKA DIAMOND MERGER | | 12/29/2023 | Direct | | 625 | 625 | 619 | 606 | 18 | 1 | 0 | 19 | 0 | 625 | 0 | 0 | 0 | 36 | 08/04/2025 |
| 25403#-AU-0 | DILIGENT CORPORATION (FKA DIAMOND MERGER | | 12/29/2023 | Direct | | 625 | 625 | 625 | 603 | 22 | 0 | 0 | 22 | 0 | 625 | 0 | 0 | 0 | 36 | 08/04/2025 |
| 25403#-AW-6 | DILIGENT CORPORATION (FKA DIAMOND MERGER | | 12/29/2023 | Direct | | 204 | 204 | 204 | 197 | 7 | 0 | 0 | 7 | 0 | 204 | 0 | 0 | 0 | 12 | 08/04/2025 |
| 25460H-AB-8 | DIRECTV FINANCING, LLC - CLOSING DATE TE | | 12/29/2023 | Direct | | 1,364,501 | 1,364,501 | 1,365,213 | 1,324,999 | 39,618 | (115) | 0 | 39,503 | 0 | 1,364,501 | 0 | 0 | 0 | 82,836 | 08/02/2027 |
| 26789#-AA-6 | DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER | | 10/02/2023 | Direct | | 7,836 | 7,836 | 7,836 | 7,836 | 0 | 0 | 0 | 0 | 0 | 7,836 | 0 | 0 | 0 | 556 | 12/30/2026 |
| 26887@-AA-9 | EP WEALTH ADVISORS, LLC | | 12/29/2023 | Direct | | 1,700 | 1,700 | 1,700 | 1,700 | 0 | 0 | 0 | 0 | 0 | 1,700 | 0 | 0 | 0 | 112 | 09/04/2026 |
| 26887@-AB-7 | EP WEALTH ADVISORS DDTL L+525 09/04/26 A | | 12/29/2023 | Direct | | 1,768 | 1,768 | 1,768 | 1,768 | 0 | 0 | 0 | 0 | 0 | 1,768 | 0 | 0 | 0 | 107 | 09/04/2026 |
| 26888*-AA-0 | EPS NASS PARENT, INC. - INITIAL TERM LOA | | 12/29/2023 | Direct | | 1,523 | 1,523 | 1,523 | 1,523 | 0 | 0 | 0 | 0 | 0 | 1,523 | 0 | 0 | 0 | 104 | 04/19/2028 |
| 26888*-AB-8 | EPS NASS PARENT, INC. - DELAYED DRAW TER | | 12/29/2023 | Direct | | 85 | 85 | 85 | 85 | 0 | 0 | 0 | 0 | 0 | 85 | 0 | 0 | 0 | 6 | 04/19/2028 |
| 27004#-AA-3 | J.C. BROMAC CORPORATION - INITIAL TERM L | | 12/29/2023 | Direct | | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 743 | 12/31/2026 |
| 28619*-AA-2 | ELEMICA PARENT INC | | 12/29/2023 | Direct | | 790 | 790 | 790 | 766 | 24 | 0 | 0 | 24 | 0 | 790 | 0 | 0 | 0 | 55 | 09/18/2025 |
| 28619*-AB-0 | ELEMICA PARENT, INC. - TERM B LOAN | | 12/29/2023 | Direct | | 4,081 | 4,081 | 3,979 | 4,013 | 57 | 11 | 0 | 68 | 0 | 4,081 | 0 | 0 | 0 | 281 | 09/18/2025 |
| 28619*-AC-8 | ELEMICA PARENT, INC. - AMENDMENT NO. 1 T | | 09/29/2023 | Direct | | 332 | 332 | 332 | 322 | 10 | 0 | 0 | 10 | 0 | 332 | 0 | 0 | 0 | 18 | 09/18/2025 |
| 28619*-AD-6 | ELEMICA PARENT, INC. - AMENDMENT NO. 1 D | | 12/29/2023 | Direct | | 1,144 | 1,144 | 1,144 | 1,110 | 34 | 0 | 0 | 34 | 0 | 1,144 | 0 | 0 | 0 | 78 | 09/18/2025 |
| 28622@-AA-5 | ELEVATION SERVICES PARENT HOLDINGS, LLC | | 12/29/2023 | Direct | | 600 | 600 | 600 | 591 | 9 | 0 | 0 | 9 | 0 | 600 | 0 | 0 | 0 | 39 | 12/18/2026 |
| 28622@-AB-3 | ELEVATION SERVICES PARENT HOLDINGS, LLC | | 12/29/2023 | Direct | | 801 | 801 | 801 | 785 | 16 | 0 | 0 | 16 | 0 | 801 | 0 | 0 | 0 | 53 | 12/18/2026 |
| 28931@-AE-3 | ELM TL L+575 03/06/2025 | | 03/31/2023 | Call @ 100.00 | | (3,244) | (3,244) | (3,244) | (3,244) | 0 | 0 | 0 | 0 | 0 | (3,244) | 0 | 0 | 0 | (137) | 03/06/2025 |
| 29359@-AB-0 | ENTACT ENVIRONMENTAL SERVICES, INC. - INI | | 12/29/2023 | Direct | | 163,349 | 163,349 | 163,349 | 163,349 | 0 | 0 | 0 | 0 | 0 | 163,349 | 0 | 0 | 0 | 14,319 | 12/15/2025 |
| 29359@-AC-8 | ENTACT ENVIRONMENTAL SERVICES, INC. - IN | | 12/29/2023 | Direct | | 12,314 | 12,314 | 12,314 | 0 | 0 | 0 | 0 | 0 | 0 | 12,314 | 0 | 0 | 0 | 522 | 12/15/2025 |
| 29427*-AA-2 | Goldcup 17308 AB/USD Term Loan 10/18 | | 12/29/2023 | Direct | | 4,896 | 4,896 | 4,786 | 4,835 | 65 | (4) | 0 | 61 | 0 | 4,896 | 0 | 0 | 0 | 327 | 04/09/2026 |
| 29668#-AA-6 | ESSENTIAL SERVICES HOLDING CORPORATION - | | 12/29/2023 | Direct | | 8,733 | 8,733 | 8,733 | 8,559 | 175 | 0 | 0 | 175 | 0 | 8,733 | 0 | 0 | 0 | 567 | 11/16/2026 |
| 29668#-AB-4 | ESSENTIAL SERVICES HOLDING CORPORATION - | | 12/29/2023 | Direct | | 4,655 | 4,655 | 4,655 | 4,562 | 93 | 0 | 0 | 93 | 0 | 4,655 | 0 | 0 | 0 | 302 | 11/16/2026 |
| 29668#-AC-2 | ESSENTIAL SERVICES HOLDING CORPORATION - | | 12/29/2023 | Direct | | 3,487 | 3,487 | 3,487 | 3,417 | 70 | 0 | 0 | 70 | 0 | 3,487 | 0 | 0 | 0 | 227 | 11/16/2026 |
| 30208*-AB-3 | EXO GROUP HOLDINGS, LLC | | 12/29/2023 | Direct | | 10,833 | 10,833 | 10,833 | 10,747 | 87 | 0 | 0 | 87 | 0 | 10,833 | 0 | 0 | 0 | 751 | 09/01/2026 |
| 35042#-AC-6 | FOUNDATION CONSUMER BRANDS, LLC - TERM L | | 12/27/2023 | Direct | | 10,081 | 10,081 | 10,081 | 10,081 | 0 | 0 | 0 | 0 | 0 | 10,081 | 0 | 0 | 0 | 612 | 02/12/2027 |
| 36261*-AB-4 | GUIDED PRACTICE SOLUTIONS: DENTAL, LLC - | | 12/29/2023 | Direct | | 15,380 | 15,380 | 15,380 | 15,380 | 0 | 0 | 0 | 0 | 0 | 15,380 | 0 | 0 | 0 | 1,062 | 11/24/2026 |
| 36261*-AC-2 | GUIDED PRACTICE SOLUTIONS: DENTAL, LLC - | | 12/29/2023 | Direct | | 14,526 | 14,526 | 14,526 | 14,526 | 0 | 0 | 0 | 0 | 0 | 14,526 | 0 | 0 | 0 | 910 | 11/24/2026 |
| 36457W-AD-3 | GALWAY BORROWER LLC | | 12/29/2023 | Direct | | 1,242 | 1,242 | 1,221 | 1,189 | 45 | 2 | 0 | 47 | 0 | 1,242 | 0 | 0 | 0 | 79 | 09/29/2028 |
| 40178#-AA-6 | GUIDED PRACTICE SOLUTIONS: DENTAL, LLC - | | 12/29/2023 | Direct | | 3,604 | 3,604 | 3,604 | 3,604 | 0 | 0 | 0 | 0 | 0 | 3,604 | 0 | 0 | 0 | 250 | 11/24/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 40406#-AD-4 | HAI Acquisition Corporation/Term Loan 10 | | 05/12/2023 | Direct | | 1,128,125 | 1,128,125 | 1,099,778 | 1,120,043 | 0 | 8,082 | 0 | 8,082 | 0 | 1,128,125 | 0 | 0 | 0 | 24,544 | 11/01/2024 |
| 40481#-AA-8 | HH - STELLA, INC. - INITIAL TERM LOAN | | 12/29/2023 | Direct | | 1,605 | 1,605 | 1,605 | 1,573 | 32 | 0 | 0 | 32 | 0 | 1,605 | 0 | 0 | 0 | 109 | 04/24/2028 |
| 40481#-AB-6 | HH - STELLA, INC. - DELAYED DRAW TERM LO | | 12/29/2023 | Direct | | 259 | 259 | 259 | 165 | 3 | 0 | 0 | 3 | 0 | 259 | 0 | 0 | 0 | 18 | 04/24/2028 |
| 41902@-AA-9 | Sigma Electric Manufacturing Corporation | | 12/29/2023 | Various | | 29,518 | 29,518 | 28,926 | 29,483 | 0 | 36 | 0 | 36 | 0 | 29,518 | 0 | 0 | 0 | 1,071 | 10/31/2024 |
| 41902@-AB-7 | HATTERAS ELECTRICAL MANUFACTURING HOLDIN | | 12/29/2023 | Direct | | 2,549 | 2,549 | 2,523 | 2,816 | 0 | (268) | 0 | (268) | 0 | 2,549 | 0 | 0 | 0 | 174 | 10/31/2024 |
| 42801@-AD-3 | HERSPIEGEL CONSULTING LLC - THIRD AMENDM | | 12/29/2023 | Direct | | 3,750 | 3,750 | 3,750 | 0 | 0 | 0 | 0 | 0 | 0 | 3,750 | 0 | 0 | 0 | 127 | 12/14/2026 |
| 42981#-AA-9 | HIGH STREET BUYER, INC. - DELAYED DRAW T | | 12/29/2023 | Direct | | 1,250 | 1,250 | 1,250 | 1,238 | 13 | 0 | 0 | 13 | 0 | 1,250 | 0 | 0 | 0 | 88 | 04/14/2028 |
| 42983#-AA-7 | HIGH STREET BUYER, INC. - TERM LOAN B | | 12/29/2023 | Direct | | 933 | 933 | 933 | 924 | 9 | 0 | 0 | 9 | 0 | 933 | 0 | 0 | 0 | 65 | 04/14/2028 |
| 42983#-AB-5 | HIGH STREET BUYER, INC. - DELAYED DRAW A | | 12/29/2023 | Direct | | 540 | 540 | 540 | 535 | 5 | 0 | 0 | 5 | 0 | 540 | 0 | 0 | 0 | 38 | 04/14/2028 |
| 42983#-AC-3 | HIGH STREET BUYER, INC. - DELAYED DRAW T | | 12/29/2023 | Direct | | 1,228 | 1,228 | 1,228 | 1,215 | 12 | 0 | 0 | 12 | 0 | 1,228 | 0 | 0 | 0 | 86 | 04/14/2028 |
| 44961*-AB-1 | Implus Footcare, LLC/Initial Term Loan 0 | | 12/29/2023 | Direct | | 2,933 | 2,933 | 2,926 | 2,550 | 365 | (1) | 0 | 364 | 0 | 2,933 | 0 | 0 | 0 | 261 | 07/31/2024 |
| 45321*-AA-5 | IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC) | | 12/29/2023 | Direct | | 457 | 457 | 456 | 459 | 45 | (51) | 0 | (6) | 0 | 457 | 0 | 0 | 0 | 37 | 07/31/2024 |
| 45763F-AN-8 | Inmar, Inc./Initial Term Loan (First Lie | | 06/21/2023 | Direct | | 1,132,747 | 1,132,747 | 1,076,110 | 1,025,419 | 92,441 | 14,887 | 0 | 107,328 | 0 | 1,132,747 | 0 | 0 | 0 | 47,831 | 05/01/2024 |
| 46126#-AA-6 | INTRAPAC PARENT INC. - INITIAL U.S. TERM | | 12/29/2023 | Direct | | 100,083 | 100,083 | 97,831 | 99,333 | 0 | 753 | 0 | 753 | 0 | 100,086 | 0 | (3) | (3) | 5,868 | 01/12/2026 |
| 46126#-AB-4 | INTRAPAC PARENT INC. - FIRST AMENDMENT T | | 12/29/2023 | Direct | | 12,966 | 12,966 | 12,966 | 12,966 | 0 | 0 | 0 | 0 | 0 | 12,966 | 0 | 0 | 0 | 760 | 01/12/2026 |
| 48234K-AC-6 | K&N PARENT, INC. - INITIAL TERM LOAN | | 02/14/2023 | EXCHANGE | | 285,853 | 974,227 | 438,402 | 438,402 | 0 | 80,741 | 0 | 80,741 | 0 | 519,143 | 0 | (233,290) | (233,290) | 50,093 | 10/20/2023 |
| 48240@-AA-5 | K2 INSURANCE SERVICES, LLC - TERM LOAN | | 06/01/2023 | Direct | | 1,555,206 | 1,555,206 | 1,514,118 | 1,542,156 | 0 | 13,050 | 0 | 13,050 | 0 | 1,555,206 | 0 | 0 | 0 | 51,042 | 07/01/2026 |
| 48240@-AB-3 | K2 INSURANCE SERVICES, LLC - DELAYED DRA | | 05/01/2023 | Direct | | 267,947 | 267,947 | 267,947 | 267,947 | 0 | 0 | 0 | 0 | 0 | 267,947 | 0 | 0 | 0 | 8,928 | 07/01/2026 |
| 48773#-AA-8 | KELLERMEYER BERGENSONS SERVICES, LLC - I | | 09/29/2023 | Direct | | 900 | 900 | 891 | 814 | 85 | 1 | 0 | 86 | 0 | 900 | 0 | 0 | 0 | 49 | 11/07/2026 |
| 48773#-AB-6 | KELLERMEYER BERGENSONS SERVICES, LLC - 2 | | 09/29/2023 | Direct | | 198 | 198 | 198 | 178 | 20 | 0 | 0 | 20 | 0 | 198 | 0 | 0 | 0 | 11 | 11/07/2026 |
| 48773#-AC-4 | KELLERMEYER BERGENSONS SERVICES, LLC - 2 | | 09/29/2023 | Direct | | 3,620 | 3,620 | 3,620 | 3,258 | 362 | 0 | 0 | 362 | 0 | 3,620 | 0 | 0 | 0 | 196 | 11/07/2026 |
| 48773#-AD-2 | KELLERMEYER BERGENSONS SERVICES, LLC - A | | 09/29/2023 | Direct | | 5,090 | 5,090 | 4,989 | 4,645 | 435 | 10 | 0 | 445 | 0 | 5,090 | 0 | 0 | 0 | 275 | 11/07/2026 |
| 48881#-AB-5 | KENE ACQUISITION, INC. - TERM B LOAN | | 12/29/2023 | Direct | | 4,108 | 4,108 | 4,004 | 3,998 | 101 | 9 | 0 | 110 | 0 | 4,108 | 0 | 0 | 0 | 242 | 08/10/2026 |
| 48881#-AC-3 | KENE ACQUISITION, INC. - DELAYED DRAW TE | | 12/29/2023 | Direct | | 684 | 684 | 684 | 658 | 26 | 0 | 0 | 26 | 0 | 684 | 0 | 0 | 0 | 40 | 08/10/2026 |
| 50541*-AA-5 | LABORATORIES BIDCO LLC - U.S. DOLLAR INI | | 12/29/2023 | Direct | | 1,511 | 1,511 | 1,511 | 1,449 | 60 | 0 | 0 | 60 | 0 | 1,511 | 0 | 0 | 0 | 96 | 07/23/2027 |
| 50541#-AB-3 | Laboratories Bidco LLC/Second Amendment | | 12/29/2023 | Direct | | 239 | 239 | 239 | 230 | 10 | 0 | 0 | 10 | 0 | 239 | 0 | 0 | 0 | 15 | 07/23/2027 |
| 50541#-AC-1 | LABORATORIES BIDCO LLC - THIRD AMENDMENT | | 12/29/2023 | Direct | | 1,534 | 1,534 | 1,534 | 1,472 | 61 | 0 | 0 | 61 | 0 | 1,534 | 0 | 0 | 0 | 98 | 07/23/2027 |
| 50541#-AD-9 | LABORATORIES BIDCO LLC - TL | | 09/29/2023 | Direct | | 5,445 | 5,445 | 5,445 | 5,227 | 218 | 0 | 0 | 218 | 0 | 5,445 | 0 | 0 | 0 | 295 | 07/23/2027 |
| 50541#-AE-7 | LABORATORIES BIDCO LLC - DELAYED DRAW TE | | 12/29/2023 | Direct | | 527 | 527 | 527 | 510 | 16 | 0 | 0 | 16 | 0 | 527 | 0 | 0 | 0 | 56 | 07/23/2027 |
| 51206#-AA-9 | LAKERS BUYER, INC. - TERM LOAN | | 12/29/2023 | Direct | | 1,569 | 1,569 | 1,569 | 1,569 | 0 | 0 | 0 | 0 | 0 | 1,569 | 0 | 0 | 0 | 107 | 03/22/2027 |
| 51206#-AB-7 | LAKERS BUYER, INC. - INITIAL DELAYED DRA | | 12/29/2023 | Direct | | 654 | 654 | 654 | 562 | 0 | 0 | 0 | 0 | 0 | 654 | 0 | 0 | 0 | 44 | 03/22/2027 |
| 53173#-AA-4 | LIDO ADVISORS, LLC - INITIAL TERM LOAN | | 12/29/2023 | Direct | | 744 | 744 | 744 | 744 | 0 | 0 | 0 | 0 | 0 | 744 | 0 | 0 | 0 | 39 | 06/15/2027 |
| 53173#-AB-2 | LIDO ADVISORS, LLC - DELAYED DRAW TERM L | | 12/29/2023 | Direct | | 635 | 635 | 635 | 231 | 0 | 0 | 0 | 0 | 0 | 635 | 0 | 0 | 0 | 41 | 06/15/2027 |
| 53627M-AB-9 | LIONS GATE CAPITAL HOLDINGS LLC - TERM B | | 12/29/2023 | Direct | | 34,607 | 34,607 | 33,483 | 33,654 | 682 | 271 | 0 | 953 | 0 | 34,607 | 0 | 0 | 0 | 1,569 | 03/24/2025 |
| 55371*-AU-9 | MRI SOFTWARE LLC - CLOSING DATE TERM LOA | | 12/19/2023 | Direct | | 229,074 | 229,074 | 229,074 | 219,625 | 9,449 | 0 | 0 | 9,449 | 0 | 229,074 | 0 | 0 | 0 | 23,946 | 02/10/2027 |
| 55371*-AY-1 | MRI SOFTWARE LLC - SECOND AMENMENT TERM | | 12/19/2023 | Direct | | 42,522 | 42,522 | 42,522 | 40,768 | 1,754 | 0 | 0 | 1,754 | 0 | 42,522 | 0 | 0 | 0 | 4,446 | 02/10/2027 |
| 56629@-AA-9 | MARCONE YELLOWSTONE BUYER INC. - TERM LO | | 12/29/2023 | Direct | | 1,089 | 1,089 | 1,067 | 1,047 | 40 | 2 | 0 | 42 | 0 | 1,089 | 0 | 0 | 0 | 78 | 06/23/2028 |
| 56629@-AB-7 | MARCONE YELLOWSTONE BUYER INC. - DELAYED | | 12/29/2023 | Direct | | 360 | 360 | 360 | 340 | 20 | 0 | 0 | 20 | 0 | 360 | 0 | 0 | 0 | 26 | 06/23/2028 |
| 57780@-AA-2 | MAVERICK ACQUISITION, INC. - TERM LOAN | | 12/29/2023 | Direct | | 1,040 | 1,040 | 1,040 | 983 | 57 | 0 | 0 | 57 | 0 | 1,040 | 0 | 0 | 0 | 74 | 06/01/2027 |
| 57780@-AB-0 | MAVERICK ACQUISITION, INC. - DELAYED DRA | | 12/29/2023 | Direct | | 236 | 236 | 236 | 217 | 19 | 0 | 0 | 19 | 0 | 236 | 0 | 0 | 0 | 17 | 06/01/2027 |
| 57810J-AC-2 | Amynta Agency Borrower Inc./Incremental | | 02/28/2023 | Direct | | 300,816 | 300,816 | 300,816 | 282,767 | 18,044 | 5 | 0 | 18,049 | 0 | 300,816 | 0 | 0 | 0 | 5,011 | 02/28/2025 |
| 59509#-AA-6 | MICROMERITICS INSTRUMENT CORPORATION - T | | 12/29/2023 | Direct | | 9,270 | 9,270 | 9,270 | 9,270 | 0 | 0 | 0 | 0 | 0 | 9,270 | 0 | 0 | 0 | 404 | 12/18/2025 |
| 60937@-AA-8 | MONICA HOLDCO (US), INC. - TERM LOAN | | 09/29/2023 | Direct | | 3,958 | 3,958 | 3,958 | 3,958 | 0 | 0 | 0 | 0 | 0 | 3,958 | 0 | 0 | 0 | 235 | 01/07/2028 |
| 62900*-AA-9 | NCWS INTERMEDIATE, INC. - DELAYED DRAW T | | 12/29/2023 | Direct | | 288 | 288 | 288 | 277 | 10 | 0 | 0 | 10 | 0 | 288 | 0 | 0 | 0 | 16 | 12/29/2026 |
| 62900*-AB-7 | NCWS INTERMEDIATE, INC. - CLOSING DATE T | | 12/29/2023 | Direct | | 963 | 963 | 963 | 929 | 34 | 0 | 0 | 34 | 0 | 963 | 0 | 0 | 0 | 54 | 12/29/2026 |
| 62931*-AA-2 | NMC SKINCARE INTERMEDIATE HOLDINGS II, L | | 12/29/2023 | Direct | | 10,435 | 10,435 | 10,193 | 10,002 | 316 | 32 | 0 | 348 | 0 | 10,435 | 0 | 0 | 0 | 839 | 11/02/2026 |
| 62931*-AC-8 | NMC SKINCARE INTERMEDIATE HOLDINGS II, L | | 12/29/2023 | Direct | | 3,510 | 3,510 | 3,503 | 3,351 | 129 | 1 | 0 | 130 | 0 | 3,510 | 0 | 0 | 0 | 282 | 11/02/2026 |
| 63607@-AA-1 | NATIONAL FIRE & SAFETY, INC. - TERM LOAN | | 03/31/2023 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (167) | 08/02/2026 |
| 63607@-AB-9 | NATIONAL FIRE & SAFETY, INC. - DELAYED D | | 03/31/2023 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9 | 08/02/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 63607@-AC-7 | NATIONAL FIRE & SAFETY, INC. - ADDITIONA | | 03/01/2023 | Adjustment | | 4,861 | 4,861 | 4,861 | 4,861 | 0 | 0 | 0 | 0 | 0 | 4,861 | 0 | 0 | 0 | 370 | 08/02/2026 |
| 64027*-AA-3 | NELIPAK HOLDING COMPANY - INITIAL U.S. D | | 12/29/2023 | Direct | | 4,194 | 4,194 | 4,110 | 4,071 | 115 | 8 | 0 | 123 | 0 | 4,194 | 0 | 0 | 0 | 315 | 07/02/2026 |
| 64027*-AB-1 | NELIPAK HOLDING COMPANY - 2019 INCREMENT | | 09/29/2023 | Direct | | 469 | 469 | 459 | 455 | 13 | 1 | 0 | 14 | 0 | 469 | 0 | 0 | 0 | 21 | 07/02/2026 |
| 65658#-AA-2 | NORTH HAVEN FALCON BUYER, LLC | | 12/29/2023 | Direct | | 944 | 944 | 944 | 837 | 80 | 0 | 0 | 80 | 0 | 944 | 0 | 0 | 0 | 81 | 05/19/2027 |
| 65658#-AB-0 | NORTH HAVEN FALCON BUYER, LLC - DELAYED | | 09/29/2023 | Direct | | 136 | 136 | 136 | 125 | 8 | 0 | 0 | 8 | 0 | 136 | 0 | 0 | 0 | 7 | 05/19/2027 |
| 65716*-AA-6 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | 12/29/2023 | Direct | | 407 | 407 | 407 | 325 | 0 | 0 | 0 | 0 | 0 | 407 | 0 | 0 | 0 | 26 | 09/15/2027 |
| 65716*-AB-4 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | 12/29/2023 | Direct | | 165 | 165 | 165 | 165 | 0 | 0 | 0 | 0 | 0 | 165 | 0 | 0 | 0 | 11 | 09/15/2027 |
| 65716@-AA-4 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | 12/29/2023 | Direct | | 1,284 | 1,284 | 1,284 | 1,284 | 0 | 0 | 0 | 0 | 0 | 1,284 | 0 | 0 | 0 | 86 | 09/15/2027 |
| 65716@-AB-2 | NORTH AMERICAN SCIENCE ASSOCIATES, INC. | | 12/29/2023 | Direct | | 186 | 186 | 186 | 186 | 0 | 0 | 0 | 0 | 0 | 186 | 0 | 0 | 0 | 12 | 09/15/2027 |
| 67008*-AA-9 | NOVIPAX BUYER, L.L.C. - TERM LOAN | | 03/17/2023 | Direct | | 5,662 | 5,662 | 5,662 | 5,662 | 0 | 0 | 0 | 0 | 0 | 5,662 | 0 | 0 | 0 | 106 | 12/01/2026 |
| 67096@-AA-0 | OMH-HealthEdge Holdings, LLC/Term Loan 9 | | 10/06/2023 | Direct | | 110,795 | 110,795 | 110,795 | 110,795 | 0 | 0 | 0 | 0 | 0 | 110,795 | 0 | 0 | 0 | 8,670 | 10/24/2025 |
| 67096@-AC-6 | OMH-HEALTHEDGE HOLDINGS, LLC - FIRST AME | | 10/06/2023 | Direct | | 65,296 | 65,296 | 65,296 | 65,296 | 0 | 0 | 0 | 0 | 0 | 65,296 | 0 | 0 | 0 | 5,110 | 10/24/2025 |
| 67606@-AA-3 | ODIN CONSTRUCTION SOLUTIONS, LLC - CLOSI | | 11/30/2023 | Direct | | 739,000 | 739,000 | 739,000 | 739,000 | 0 | 0 | 0 | 0 | 0 | 739,000 | 0 | 0 | 0 | 90,488 | 12/14/2026 |
| 68144#-AB-6 | OLYMPIA ACQUISITION, INC. - SECOND AMEND | | 03/01/2023 | AFG Private Placement | | 0 | 0 | 0 | 0 | 55 | 0 | 0 | 55 | 0 | 0 | 0 | 0 | 0 | (2) | 02/26/2027 |
| 69345Y-AB-0 | WOK HOLDINGS INC. - INITIAL TERM LOAN | | 12/29/2023 | Direct | | 49,783 | 49,783 | 47,442 | 42,876 | 7,439 | (568) | 0 | 6,871 | 0 | 49,747 | 0 | 36 | 36 | 3,560 | 03/01/2026 |
| 69398*-AD-7 | PDI TA HOLDINGS, INC. - INITIAL TERM LOA | | 12/29/2023 | Direct | | 18,666 | 18,666 | 18,646 | 18,297 | 367 | 2 | 0 | 369 | 0 | 18,666 | 0 | 0 | 0 | 1,097 | 10/24/2024 |
| 70466@-AA-6 | PSG-FUNCTIONAL MATERIALS LLC (AKA POLYME | | 06/30/2023 | Direct | | 15,021 | 15,021 | 15,021 | 14,909 | 333 | 13,029 | 0 | 13,363 | 0 | 28,271 | 0 | (13,250) | (13,250) | 666 | 08/01/2024 |
| 70559@-AA-4 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | 12/29/2023 | Direct | | 5,519 | 5,519 | 5,376 | 5,504 | 0 | 15 | 0 | 15 | 0 | 5,519 | 0 | 0 | 0 | 360 | 05/29/2025 |
| 70559@-AB-2 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | 12/29/2023 | Direct | | 1,588 | 1,588 | 1,588 | 1,588 | 0 | 0 | 0 | 0 | 0 | 1,588 | 0 | 0 | 0 | 104 | 05/29/2025 |
| 70559@-AD-8 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | 12/29/2023 | Direct | | 1,594 | 1,594 | 1,594 | 1,594 | 0 | 0 | 0 | 0 | 0 | 1,594 | 0 | 0 | 0 | 109 | 05/29/2025 |
| 70559@-AE-6 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | 12/29/2023 | Direct | | 1,493 | 1,493 | 1,493 | 1,493 | 0 | 0 | 0 | 0 | 0 | 1,493 | 0 | 0 | 0 | 102 | 05/29/2025 |
| 70559@-AF-3 | PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC | | 12/29/2023 | Direct | | 692 | 692 | 692 | 416 | 0 | 0 | 0 | 0 | 0 | 692 | 0 | 0 | 0 | 41 | 05/29/2025 |
| 70977@-AC-4 | PEOPLEASE HOLDINGS LLC - TERM LOAN | | 12/29/2023 | Direct | | 150,103 | 150,103 | 150,103 | 149,653 | 450 | 0 | 0 | 450 | 0 | 150,103 | 0 | 0 | 0 | 7,704 | 07/15/2027 |
| 71667*-AA-3 | PETROLEUM SERVICE GROUP LLC - DELAYED DR | | 10/02/2023 | Direct | | 182 | 182 | 182 | 182 | 0 | 0 | 0 | 0 | 0 | 182 | 0 | 0 | 0 | 12 | 07/23/2025 |
| 71667*-AB-1 | PETROLEUM SERVICE GROUP LLC - INITIAL TE | | 10/02/2023 | Direct | | 9,112 | 9,112 | 8,909 | 9,099 | 0 | 13 | 0 | 13 | 0 | 9,112 | 0 | 0 | 0 | 369 | 07/23/2025 |
| 74066*-AA-4 | PREMIER SPECIALTIES, INC. - TERM LOAN | | 09/29/2023 | Direct | | 737 | 737 | 737 | 693 | 44 | 0 | 0 | 44 | 0 | 737 | 0 | 0 | 0 | 40 | 08/20/2027 |
| 74140#-AA-0 | Project Potter Buyer, LLC/Term Loan 4/20 | | 12/29/2023 | Direct | | 4,559 | 4,559 | 4,559 | 4,559 | 0 | 0 | 0 | 0 | 0 | 4,559 | 0 | 0 | 0 | 351 | 04/23/2027 |
| 74140#-AB-8 | PROJECT POTTER BUYER, LLC - 2020 INCREME | | 12/29/2023 | Direct | | 1,002 | 1,002 | 1,002 | 1,002 | 0 | 0 | 0 | 0 | 0 | 1,002 | 0 | 0 | 0 | 75 | 04/23/2027 |
| 74140#-AC-6 | PROJECT POTTER BUYER, LLC - 2020-2 INCRE | | 12/29/2023 | Direct | | 1,139 | 1,139 | 1,139 | 1,139 | 0 | 0 | 0 | 0 | 0 | 1,139 | 0 | 0 | 0 | 88 | 04/23/2027 |
| 74140#-AD-4 | PROJECT POTTER BUYER, LLC - 2020 INCREME | | 12/29/2023 | Direct | | 386 | 386 | 386 | 386 | 0 | 0 | 0 | 0 | 0 | 386 | 0 | 0 | 0 | 30 | 04/23/2027 |
| 74309#-AA-7 | PRODUCTION RESOURCE GROUP, L.L.C. - DELA | | 09/29/2023 | Direct | | 7,245 | 7,245 | 7,245 | 7,126 | 0 | 0 | 0 | 0 | 0 | 7,245 | 0 | 0 | 0 | 505 | 08/21/2024 |
| 74309#-AB-5 | PRODUCTION RESOURCE GROUP, L.L.C. - LAST | | 09/29/2023 | Direct | | 2,911 | 2,953 | 2,953 | (22,436) | 25,228 | 0 | 0 | 25,228 | 0 | 2,953 | 0 | (42) | (42) | 4,009 | 08/21/2024 |
| 74309#-AC-3 | PRODUCTION RESOURCE GROUP, L.L.C. - DELA | | 09/29/2023 | Direct | | 383 | 383 | 382 | 376 | 0 | 0 | 0 | 0 | 0 | 383 | 0 | 0 | 0 | 24 | 08/21/2024 |
| 74309#-AD-1 | PRODUCTION RESOURCE GROUP, L.L.C. - SECO | | 09/29/2023 | Direct | | 3,444 | 3,444 | 3,444 | 3,387 | 0 | 0 | 0 | 0 | 0 | 3,444 | 0 | 0 | 0 | 223 | 08/21/2024 |
| 74354#-AA-1 | PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN | | 03/31/2023 | Direct | | 313 | 313 | 313 | 284 | 29 | 0 | 0 | 29 | 0 | 313 | 0 | 0 | 0 | 8 | 04/20/2028 |
| 74719#-AA-1 | Pyramid Management Advisors, LLC/Term Lo | | 01/19/2023 | Direct | | 485,980 | 485,980 | 485,980 | 485,980 | 0 | 0 | 0 | 0 | 0 | 485,980 | 0 | 0 | 0 | 3,141 | 07/15/2023 |
| 74719#-AB-9 | Pyramid Management Advisors, LLC/Delayed | | 01/19/2023 | Direct | | 183,925 | 183,925 | 183,925 | 183,925 | 0 | 0 | 0 | 0 | 0 | 183,925 | 0 | 0 | 0 | 1,189 | 07/15/2023 |
| 74719#-AC-7 | Pyramid Management Advisors, LLC/Delayed | | 01/19/2023 | Direct | | 41,846 | 41,846 | 41,846 | 41,846 | 0 | 0 | 0 | 0 | 0 | 41,846 | 0 | 0 | 0 | 270 | 07/15/2023 |
| 75000#-AE-8 | RSC Acquisition, Inc./Term Loan 10/19 | | 11/30/2023 | Direct | | 208,613 | 208,613 | 205,799 | 201,833 | 5,241 | 1,539 | 0 | 6,780 | 0 | 208,613 | 0 | 0 | 0 | 21,933 | 11/01/2029 |
| 75046T-AB-0 | Radius Aerospace, Inc./Term Loan 3/19 | | 12/29/2023 | Direct | | 528 | 528 | 519 | 519 | 7 | 2 | 0 | 9 | 0 | 528 | 0 | 0 | 0 | 58 | 03/29/2025 |
| 75445@-AA-1 | RAWLINGS SPORTING GOODS COMPANY, INC - T | | 12/29/2023 | Direct | | 2,823 | 2,823 | 2,823 | 2,823 | 0 | 0 | 0 | 0 | 0 | 2,823 | 0 | 0 | 0 | 207 | 12/31/2026 |
| 75734@-AB-9 | Reddy Ice Holdings, Inc./Term Loan 7/19 | | 12/29/2023 | Direct | | 15,791 | 15,791 | 15,287 | 15,632 | 106 | 53 | 0 | 159 | 0 | 15,791 | 0 | 0 | 0 | 1,073 | 07/01/2025 |
| 75734@-AC-7 | REDDY ICE LLC - DELAYED DRAW TERM LOAN | | 12/29/2023 | Direct | | 2,024 | 2,024 | 2,024 | 1,984 | 40 | 0 | 0 | 40 | 0 | 2,024 | 0 | 0 | 0 | 138 | 07/01/2025 |
| 76009W-AW-0 | UPBOUND GROUP, INC. | | 12/29/2023 | Direct | | 288,272 | 288,272 | 289,264 | 276,361 | 11,964 | (53) | 0 | 11,911 | 0 | 288,272 | 0 | 0 | 0 | 7,438 | 02/17/2028 |
| 76028@-AA-4 | REPAIRIFY, INC. - INITIAL TERM LOAN | | 12/29/2023 | Direct | | 1,250 | 1,250 | 1,250 | 1,250 | 0 | 0 | 0 | 0 | 0 | 1,250 | 0 | 0 | 0 | 81 | 06/14/2027 |
| 76133M-AB-7 | RESTORATION HARDWARE, INC. - INITIAL TER | | 10/11/2023 | Direct | | 4,764,987 | 4,974,811 | 4,350,472 | 4,388,908 | 0 | 83,477 | 0 | 83,477 | 0 | 4,472,385 | 0 | 292,602 | 292,602 | 299,336 | 10/20/2028 |
| 77636*-AB-6 | ROOFING BUYER, LLC - CLOSING DATE TERM L | | 12/15/2023 | Direct | | 990,000 | 990,000 | 990,000 | 990,000 | 0 | 0 | 0 | 0 | 0 | 990,000 | 0 | 0 | 0 | 132,037 | 12/08/2026 |
| 77636*-AC-4 | ROOFING BUYER, LLC - DELAYED DRAW TERM L | | 12/15/2023 | Direct | | 1,390,524 | 1,390,524 | 1,390,524 | 1,390,524 | 0 | 0 | 0 | 0 | 0 | 1,390,524 | 0 | 0 | 0 | 186,421 | 12/08/2026 |
| 77636*-AD-2 | ROOFING BUYER, LLC - SECOND AMENDMENT TE | | 12/15/2023 | Direct | | 1,047,375 | 1,047,375 | 1,047,375 | 1,047,375 | 0 | 0 | 0 | 0 | 0 | 1,047,375 | 0 | 0 | 0 | 142,554 | 12/08/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 78249L-AD-2 | RUSSELL INVESTMENTS US INSTITUTIONAL HOL | | 05/02/2023 | Direct | | 126,611 | 126,611 | 119,120 | 125,887 | 0 | 724 | 0 | 724 | 0 | 126,611 | 0 | 0 | 0 | 2,313 | 05/30/2025 |
| 784320-AB-8 | SFE Intermediate HoldCo LLC/Incremental | | 12/29/2023 | Direct | | 1,212 | 1,212 | 1,188 | 1,529 | 0 | (317) | 0 | (317) | 0 | 1,212 | 0 | 0 | 0 | 82 | 07/31/2024 |
| 784860-AA-5 | SSE BUYER, INC. | | 01/01/2023 | Adjustment | | 89,118 | 90,795 | 90,795 | 61,741 | 29,055 | 0 | 0 | 29,055 | 0 | 90,795 | 0 | (1,677) | (1,677) | 0 | 06/30/2026 |
| 78642#-AA-4 | SAFE HOME SECURITY INC. - TERM LOAN | | 10/02/2023 | Direct | | 1,920 | 1,920 | 1,920 | 1,920 | 0 | 0 | 0 | 0 | 0 | 1,920 | 0 | 0 | 0 | 88 | 08/04/2024 |
| 78642#-AB-2 | SAFE HOME SECURITY INC. - DELAYED DRAW T | | 10/02/2023 | Direct | | 150 | 150 | 150 | 150 | 0 | 0 | 0 | 0 | 0 | 150 | 0 | 0 | 0 | 7 | 08/04/2024 |
| 79400#-AA-6 | SALDON HOLDINGS, INC. - FIRST AMENDMENT | | 12/29/2023 | Direct | | 1,988 | 1,988 | 1,968 | 1,986 | 0 | 2 | 0 | 2 | 0 | 1,988 | 0 | 0 | 0 | 109 | 03/13/2025 |
| 79400#-AB-4 | Saldon Holdings, Inc./Term Loan 3/19 | | 12/29/2023 | Direct | | 12,310 | 12,310 | 12,003 | 12,284 | 0 | 26 | 0 | 26 | 0 | 12,310 | 0 | 0 | 0 | 678 | 03/13/2025 |
| 79400#-AC-2 | SALDON HOLDINGS, INC. - SECOND AMENMENT | | 12/29/2023 | Direct | | 1,074 | 1,074 | 1,074 | 1,074 | 0 | 0 | 0 | 0 | 0 | 1,074 | 0 | 0 | 0 | 59 | 03/13/2025 |
| 81630?-A@-1 | SELECTQUOTE, INC. - INITIAL TERM LOAN | | 12/29/2023 | Direct | | 7,283 | 7,283 | 7,283 | 6,449 | 717 | 0 | 0 | 717 | 0 | 7,283 | 0 | 0 | 0 | 727 | 11/05/2024 |
| 82565#-AA-9 | SHUR-CO ACQUISITION, INC. - TERM LOAN | | 12/29/2023 | Direct | | 5,625 | 5,625 | 5,625 | 5,625 | 0 | 0 | 0 | 0 | 0 | 5,625 | 0 | 0 | 0 | 390 | 06/30/2027 |
| 84833*-AD-9 | SPERBER LANDSCAPE COMPANIES, LLC - FIRST | | 01/01/2023 | Adjustment | | (64,233) | (64,233) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (64,233) | (64,233) | 0 | 09/01/2026 |
| 84967#-AA-9 | SPRING INSURANCE SOLUTIONS, LLC - INITIA | | 12/29/2023 | Direct | | 1,477 | 1,477 | 1,477 | 1,355 | 122 | 0 | 0 | 122 | 0 | 1,477 | 0 | 0 | 0 | 108 | 11/24/2025 |
| 84967#-AB-7 | SPRING INSURANCE SOLUTIONS, LLC - DELAYE | | 12/29/2023 | Direct | | 251 | 251 | 251 | 224 | 28 | 0 | 0 | 28 | 0 | 251 | 0 | 0 | 0 | 18 | 11/24/2025 |
| 85789#-AA-2 | STEALTH HOLDING LLC - U.S. INITIAL TERM | | 10/02/2023 | Direct | | 763 | 763 | 763 | 748 | 15 | 0 | 0 | 15 | 0 | 763 | 0 | 0 | 0 | 54 | 03/02/2026 |
| 85789#-AB-0 | STEALTH HOLDING LLC - DELAYED DRAW TERM | | 10/02/2023 | Direct | | 303 | 303 | 303 | 296 | 7 | 0 | 0 | 7 | 0 | 303 | 0 | 0 | 0 | 17 | 03/02/2026 |
| 86662#-AA-2 | SUN ACQUIRER CORP | | 12/29/2023 | Direct | | 3,312 | 3,312 | 3,312 | 3,213 | 99 | 0 | 0 | 99 | 0 | 3,312 | 0 | 0 | 0 | 224 | 09/08/2028 |
| 86662#-AB-0 | SUN ACQUIRER CORP | | 12/29/2023 | Direct | | 2,308 | 2,308 | 2,308 | 2,219 | 69 | 0 | 0 | 69 | 0 | 2,308 | 0 | 0 | 0 | 156 | 09/08/2028 |
| 86738*-AA-6 | Sunk Rock Foundry Partners LP/Term Loan | | 12/29/2023 | Various | | 12,584 | 12,584 | 12,331 | 12,567 | 0 | 17 | 0 | 17 | 0 | 12,584 | 0 | 0 | 0 | 503 | 10/31/2024 |
| 87221#-AB-2 | TAUC MANAGEMENT, LLC - DELAYED DRAW TERM | | 12/29/2023 | Direct | | 1,685 | 1,685 | 1,685 | 1,685 | 0 | 0 | 0 | 0 | 0 | 1,685 | 0 | 0 | 0 | 114 | 02/12/2027 |
| 87300*-AB-0 | THG ACQUISITION, LLC - INITIAL TERM LOAN | | 12/29/2023 | Direct | | 1,417 | 1,417 | 1,417 | 1,336 | 81 | 0 | 0 | 81 | 0 | 1,417 | 0 | 0 | 0 | 96 | 12/02/2026 |
| 87300*-AC-8 | THG Acquisition, LLC/Delayed Draw Term L | | 12/29/2023 | Direct | | 397 | 397 | 397 | 378 | 19 | 0 | 0 | 19 | 0 | 397 | 0 | 0 | 0 | 27 | 12/02/2026 |
| 87300*-AD-6 | THG ACQUISITION, LLC - 2020 TERM FACILIT | | 12/29/2023 | Direct | | 1,167 | 1,167 | 1,167 | 1,112 | 55 | 0 | 0 | 55 | 0 | 1,167 | 0 | 0 | 0 | 79 | 12/02/2026 |
| 87300*-AE-4 | THG ACQUISITION, LLC - DELAYED TERM LOAN | | 12/29/2023 | Direct | | 1,945 | 1,945 | 1,945 | 1,830 | 115 | 0 | 0 | 115 | 0 | 1,945 | 0 | 0 | 0 | 131 | 12/02/2026 |
| 87304@-AA-6 | TIMECLOCK PLUS, LLC - SECOND AMENDMENT I | | 12/29/2023 | Direct | | 502 | 502 | 502 | 502 | 0 | 0 | 0 | 0 | 0 | 502 | 0 | 0 | 0 | 33 | 08/28/2026 |
| 87304@-AB-4 | TCP HAWKER INTERMEDIATE LLC - DELAYED DR | | 12/29/2023 | Direct | | 557 | 557 | 557 | 557 | 0 | 0 | 0 | 0 | 0 | 557 | 0 | 0 | 0 | 36 | 08/28/2026 |
| 87326#-AA-8 | TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR | | 10/02/2023 | Direct | | 54,739 | 54,739 | 54,739 | 54,619 | 120 | 0 | 0 | 120 | 0 | 54,739 | 0 | 0 | 0 | 4,342 | 10/04/2027 |
| 87326#-AB-6 | TA/WEG HOLDINGS, LLC - 2021 DELAYED DRAW | | 10/02/2023 | Direct | | 16,423 | 16,423 | 16,423 | 16,334 | 88 | 0 | 0 | 88 | 0 | 16,423 | 0 | 0 | 0 | 1,318 | 10/04/2027 |
| 87326#-AC-4 | TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY | | 10/02/2023 | Direct | | 10,648 | 10,648 | 10,648 | 10,630 | 19 | 0 | 0 | 19 | 0 | 10,648 | 0 | 0 | 0 | 861 | 10/04/2027 |
| 88084@-AB-8 | TerSera Therapeutics LLC/First Amendment | | 04/04/2023 | Direct | | 52,352 | 52,352 | 51,697 | 52,252 | 0 | 100 | 0 | 100 | 0 | 52,352 | 0 | 0 | 0 | 1,401 | 03/30/2025 |
| 88084@-AC-6 | TerSera Therapeutics LLC/Second Amendmen | | 04/04/2023 | Direct | | 49,990 | 49,990 | 49,365 | 49,955 | 0 | 35 | 0 | 35 | 0 | 49,990 | 0 | 0 | 0 | 1,337 | 03/30/2025 |
| 88084@-AD-4 | TerSera Therapeutics LLC/First Amendment | | 04/04/2023 | Direct | | 52,626 | 52,626 | 52,626 | 52,626 | 0 | 0 | 0 | 0 | 0 | 52,626 | 0 | 0 | 0 | 1,408 | 03/30/2025 |
| 88084@-AE-2 | TERSERA THERAPEUTICS LLC - THIRD AMENDME | | 06/01/2023 | Direct | | 19,717 | 19,717 | 19,083 | 19,657 | 0 | 60 | 0 | 60 | 0 | 19,717 | 0 | 0 | 0 | 528 | 03/30/2025 |
| 88732#-AA-4 | TIMECLOCK PLUS, LLC | | 12/29/2023 | Direct | | 557 | 557 | 557 | 557 | 0 | 0 | 0 | 0 | 0 | 557 | 0 | 0 | 0 | 36 | 08/28/2026 |
| 88732#-AC-0 | TIMECLOCK PLUS, LLC - TERM LOAN | | 12/29/2023 | Direct | | 2,676 | 2,676 | 2,622 | 2,671 | 0 | 5 | 0 | 5 | 0 | 2,676 | 0 | 0 | 0 | 175 | 08/28/2026 |
| 89148G-AF-7 | TORY BURCH LLC - INITIAL TERM B LOAN | | 12/29/2023 | Direct | | 49,546 | 49,546 | 46,224 | 48,550 | 614 | 382 | 0 | 996 | 0 | 49,546 | 0 | 0 | 0 | 2,622 | 04/16/2028 |
| 90212T-AD-3 | 2U, INC. - INITIAL TERM LOAN | | 01/11/2023 | EXCHANGE | | 122,375 | 123,125 | 120,970 | 117,508 | 4,362 | 824 | 0 | 5,186 | 0 | 122,694 | 0 | (319) | (319) | 5,878 | 12/30/2024 |
| 90380@-AA-7 | US SALT INVESTORS, LLC - INITIAL TERM LO | | 12/29/2023 | Direct | | 11,250 | 11,250 | 11,250 | 10,800 | 450 | 0 | 0 | 450 | 0 | 11,250 | 0 | 0 | 0 | 748 | 07/19/2028 |
| 90385P-AC-4 | The Ultimus Group Midco, LLC/First Lien | | 12/29/2023 | Direct | | 3,859 | 3,859 | 3,782 | 3,771 | 81 | 7 | 0 | 88 | 0 | 3,859 | 0 | 0 | 0 | 237 | 02/01/2026 |
| 91839*-AE-6 | VPROP OPERATING, LLC - TRANCHE A | | 09/29/2023 | Direct | | 36,189 | 36,189 | 36,189 | 36,189 | 0 | 0 | 0 | 0 | 0 | 36,189 | 0 | 0 | 0 | 4,150 | 11/06/2024 |
| 91859#-AA-5 | LB VACATION BUYER LLC - DELAYED DRAW TER | | 12/29/2023 | Direct | | 9,737 | 9,737 | 9,737 | 9,260 | 0 | 0 | 0 | 0 | 0 | 9,737 | 0 | 0 | 0 | 536 | 04/08/2026 |
| 91859#-AB-3 | LB VACATION BUYER LLC - CLOSING DATE TER | | 12/29/2023 | Direct | | 25,431 | 25,431 | 24,683 | 25,341 | 0 | 90 | 0 | 90 | 0 | 25,431 | 0 | 0 | 0 | 1,232 | 04/08/2026 |
| 92215*-AC-2 | VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN | | 07/03/2023 | Direct | | 20,568 | 20,568 | 20,568 | 20,568 | 0 | 0 | 0 | 0 | 0 | 20,568 | 0 | 0 | 0 | 820 | 03/18/2027 |
| 92215*-AD-0 | VARDIMAN BLACK HOLDINGS, LLC - DELAYED D | | 10/02/2023 | Direct | | 9,054 | 9,054 | 9,054 | 8,885 | 0 | 0 | 0 | 0 | 0 | 9,054 | 0 | 0 | 0 | 325 | 03/18/2027 |
| 928432-A#-0 | VISUAL EDGE TECHNOLOGY, INC. - LAST OUT | | 09/29/2023 | Direct | | 4,743 | 4,743 | 4,743 | 0 | 0 | 0 | 0 | 0 | 0 | 4,743 | 0 | 0 | 0 | 0 | 12/31/2025 |
| 928432-A*-4 | Visual Edge Technology, Inc./Term Loan 0 | | 07/20/2023 | Direct | | 882,808 | 882,808 | 865,396 | 794,527 | 85,668 | 13 | 0 | 85,681 | 0 | 880,208 | 0 | 2,600 | 2,600 | 90,116 | 08/31/2022 |
| 928432-A@-2 | Visual Edge Technology, Inc./Delayed Dra | | 07/20/2023 | Direct | | 982,005 | 982,005 | 966,261 | 883,804 | 95,801 | 12 | 0 | 95,813 | 0 | 979,617 | 0 | 2,388 | 2,388 | 100,162 | 08/31/2022 |
| 92974*-AA-7 | WSHP FC ACQUISITION LLC - SECOND AMENDME | | 12/29/2023 | Direct | | 4,438 | 4,438 | 4,438 | 4,358 | 80 | 0 | 0 | 80 | 0 | 4,438 | 0 | 0 | 0 | 317 | 03/30/2028 |
| 92974*-AB-5 | WSHP FC ACQUISITION LLC - SECOND AMENDME | | 12/29/2023 | Direct | | 2,656 | 2,656 | 2,656 | 1,417 | 29 | 0 | 0 | 29 | 0 | 2,656 | 0 | 0 | 0 | 171 | 03/30/2028 |
| 92974*-AC-3 | WSHP FC ACQUISITION LLC - INCREMENTAL TE | | 12/29/2023 | Direct | | 1,328 | 1,328 | 1,328 | 1,308 | 20 | 0 | 0 | 20 | 0 | 1,328 | 0 | 0 | 0 | 95 | 03/30/2028 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 92974*-AD-1 | WSHP FC ACQUISITION LLC - FIRST AMENDMEN | | 12/29/2023 | Direct | | 556 | 556 | 538 | 980 | 6 | (431) | 0 | (425) | 0 | 556 | 0 | 0 | 0 | 40 | 03/30/2028 |
| 92974*-AE-9 | WSHP FC ACQUISITION LLC - FIRST AMENDMEN | | 12/29/2023 | Direct | | 694 | 694 | 694 | 684 | 10 | 0 | 0 | 10 | 0 | 694 | 0 | 0 | 0 | 50 | 03/30/2028 |
| 92975@-AA-4 | TA/WEG HOLDINGS, LLC - INITIAL TERM LOAN | | 10/02/2023 | Direct | | 83,229 | 83,229 | 83,229 | 83,067 | 162 | 0 | 0 | 162 | 0 | 83,229 | 0 | 0 | 0 | 6,679 | 10/04/2027 |
| 92975@-AB-2 | TA/WEG Holdings, LLC/Delayed Draw Term L | | 10/02/2023 | Direct | | 51,677 | 51,677 | 51,677 | 50,258 | 1,419 | 0 | 0 | 1,419 | 0 | 51,677 | 0 | 0 | 0 | 5,246 | 10/04/2027 |
| 93279#-AA-3 | WALNUT PARENT, INC. - INITIAL TERM LOAN | | 09/11/2023 | Direct | | 2,507 | 2,507 | 2,507 | 2,432 | 75 | 0 | 0 | 75 | 0 | 2,507 | 0 | 0 | 0 | 134 | 11/09/2027 |
| 94184#-AA-5 | WATERMILL EXPRESS, LLC - TERM LOAN FACIL | | 12/29/2023 | Direct | | 1,141 | 1,141 | 1,141 | 1,141 | 0 | 0 | 0 | 0 | 0 | 1,141 | 0 | 0 | 0 | 73 | 04/20/2027 |
| 94184#-AB-3 | WATERMILL EXPRESS, LLC - DELAYED DRAW TE | | 12/29/2023 | Direct | | 126 | 126 | 126 | 84 | 0 | 0 | 0 | 0 | 0 | 126 | 0 | 0 | 0 | 7 | 04/20/2027 |
| 94979@-AA-6 | WELLNESS ACQUISITIONCO, INC. - TERM LOAN | | 12/29/2023 | Direct | | 1,429 | 1,429 | 1,429 | 1,429 | 0 | 0 | 0 | 0 | 0 | 1,429 | 0 | 0 | 0 | 105 | 01/20/2027 |
| 96811*-AA-5 | WILDCAT BUYERCO, INC. - INITIAL TERM LOA | | 12/29/2023 | Direct | | 820 | 820 | 820 | 820 | 0 | 0 | 0 | 0 | 0 | 820 | 0 | 0 | 0 | 56 | 02/26/2027 |
| 96811*-AB-3 | Wildcat BuyerCo, Inc./Delayed Draw Term | | 12/29/2023 | Direct | | 430 | 430 | 430 | 430 | 0 | 0 | 0 | 0 | 0 | 430 | 0 | 0 | 0 | 29 | 02/26/2027 |
| 97383*-AA-1 | WINEBOW HOLDINGS, INC. (VINTNER GROUP, I | | 12/29/2023 | Direct | | 1,250 | 1,250 | 1,250 | 1,234 | 16 | 0 | 0 | 16 | 0 | 1,250 | 0 | 0 | 0 | 88 | 07/01/2025 |
| 98415D-A@-3 | XIFIN, INC. - INITIAL TERM LOAN | | 12/29/2023 | Direct | | 1,083 | 1,083 | 1,083 | 1,037 | 46 | 0 | 0 | 46 | 0 | 1,083 | 0 | 0 | 0 | 74 | 02/06/2026 |
| 98422B-AB-5 | XPERI HOLDING CORPORATION - INITIAL TERM | | 12/29/2023 | Direct | | 913,580 | 913,580 | 909,012 | 882,391 | 30,594 | 595 | 0 | 31,190 | 0 | 913,580 | 0 | 0 | 0 | 32,094 | 06/08/2028 |
| C4800#-AA-5 | INTRAPAC PARENT INC. - INITIAL CANADIAN | | 12/29/2023 | Direct | | 50,998 | 50,998 | 49,850 | 50,614 | 0 | 386 | 0 | 386 | 0 | 50,999 | 0 | (2) | (2) | 2,990 | 01/12/2026 |
| C9300#-AA-9 | STEALTH HOLDING LLC - CANADIAN INITIAL T | | 10/02/2023 | Direct | | 937 | 937 | 929 | 923 | 13 | 1 | 0 | 14 | 0 | 937 | 0 | 0 | 0 | 66 | 03/02/2026 |
| G4768P-AN-1 | INEOS US FINANCE LLC - 2030 DOLLAR TERM | C | 12/29/2023 | Direct | | 37,500 | 37,500 | 37,125 | 0 | 0 | 36 | 0 | 36 | 0 | 37,500 | 0 | 0 | 0 | 20,523 | 02/18/2030 |
| G7349*-AA-6 | RADIUS AEROSPACE, INC. - U.K. TERM LOAN | | 09/29/2023 | Direct | | 1,017 | 1,017 | 1,017 | 986 | 31 | 0 | 0 | 31 | 0 | 1,017 | 0 | 0 | 0 | 55 | 03/29/2025 |
| N7900L-AC-8 | AMG ADVANCED METALLURGICAL GROUP N.V. - | C | 12/29/2023 | Direct | | 40,201 | 40,201 | 38,492 | 40,023 | 0 | 178 | 0 | 178 | 0 | 40,201 | 0 | 0 | 0 | 2,147 | 11/30/2028 |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 35,360,005 | 36,501,497 | 34,962,760 | 34,255,839 | 821,123 | 335,039 | 0 | 1,156,162 | 0 | 35,591,783 | 0 | (231,778) | (231,778) | 2,384,425 | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 721,632,212 | 754,548,390 | 735,015,675 | 724,326,739 | 1,806,198 | 5,004,639 | 4,921,049 | 1,889,788 | (268,849) | 736,354,999 | 0 | (14,722,787) | (14,722,787) | 22,303,791 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | 1,210,824 | 1,319,807 | 1,204,196 | 0 | 0 | 14,400 | 0 | 14,400 | 0 | 1,218,596 | 0 | (7,773) | (7,773) | 79,785 | XXX |
| 2509999999. Total - Bonds | | | | | | 722,843,036 | 755,868,196 | 736,219,871 | 724,326,739 | 1,806,198 | 5,019,039 | 4,921,049 | 1,904,188 | (268,849) | 737,573,595 | 0 | (14,730,560) | (14,730,560) | 22,383,576 | XXX |
| 009522-ZA-4 | AIRWAY THERAPEUTICS C | | 03/21/2023 | AFG Private Placement | 3.000 | 0 | 0.00 | 0 | 7 | (7) | 0 | 0 | (7) | 0 | 0 | 0 | 0 | 0 | 0 | |
| 009522-ZZ-9 | AIRWAY THERAPEUTICS B | | 03/21/2023 | AFG Private Placement | 3.000 | 0 | 0.00 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 5 | 0 | (5) | (5) | 0 | |
| 088555-ZC-4 | BIDTELLECT SERIES B-1 | | 03/10/2023 | AFG Private Placement | 80,653.000 | 0 | 0.00 | 62,103 | 0 | 62,103 | 0 | 0 | 62,103 | 0 | 62,103 | 0 | (62,103) | (62,103) | 0 | |
| 23281#-12-4 | CYPRIUM PARALLEL INVESTORS V LP | | 10/30/2023 | Direct | 22,065.390 | 2,206,439 | 0.00 | 2,224,874 | 2,683,808 | (618,086) | 0 | 0 | (618,086) | 0 | 2,224,874 | 0 | (18,435) | (18,435) | (14) | |
| 29402T-2#-5 | ENVEN ENERGY CORPORATION | | 02/13/2023 | EXCHANGE | 811,220.500 | 22,163,762 | 0.00 | 10,224,624 | 21,724,485 | (11,499,861) | 0 | 0 | (11,499,861) | 0 | 10,224,624 | 0 | 11,939,138 | 11,939,138 | 543,517 | |
| 369604-BQ-5 | GENERAL ELECTRIC CO | | 09/15/2023 | Call @ 100.00 | 11,043,000.000 | 11,043,000 | 0.00 | 11,153,430 | 10,946,374 | 96,626 | 0 | 0 | 96,626 | 0 | 11,043,000 | 0 | 0 | 0 | 444,883 | |
| 378999-ZZ-2 | GLOBAL COOLING INC SERIES B | | 07/25/2023 | Broker of Escrow | 0.000 | 77,073 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 77,073 | 77,073 | 0 | |
| 451662-ZE-3 | IDEAL IMPLANTS SERIES D | | 08/31/2023 | AFG Private Placement | 184,093.000 | 0 | 0.00 | 0 | 123,342 | 0 | 0 | 123,342 | (123,342) | 0 | 0 | 0 | 0 | 0 | 0 | |
| 451662-ZF-0 | IDEAL IMPLANTS SERIES C PFD | | 08/31/2023 | AFG Private Placement | 920,461.000 | 0 | 0.00 | 0 | 9,205 | 0 | 0 | 9,205 | (9,205) | 0 | 0 | 0 | 0 | 0 | 0 | |
| 459745-70-9 | AERCAP GLOBAL AVIATION TRUST | C | 10/17/2023 | Call @ 100000.00 | 30.000 | 3,000,000 | 0.00 | 960,000 | 2,700,000 | (1,740,000) | 0 | 0 | (1,740,000) | 0 | 960,000 | 0 | 2,040,000 | 2,040,000 | 337,255 | |
| 693475-AK-1 | PNC FINANCIAL SERVICES GROUP INC | | 11/01/2023 | Call @ 100.00 | 8,000,000.000 | 8,000,000 | 0.00 | 8,000,000 | 7,960,000 | 40,000 | 0 | 0 | 40,000 | 0 | 8,000,000 | 0 | 0 | 0 | 707,805 | |
| 695263-20-2 | PACWEST BANCORP | | 12/01/2023 | EXCHANGE | 120,000.000 | 2,595,000 | 0.00 | 3,000,000 | 3,033,240 | (33,240) | 0 | 0 | (33,240) | 0 | 3,000,000 | 0 | (405,000) | (405,000) | 232,560 | |
| 808513-AP-0 | CHARLES SCHWAB CORP | | 01/01/2023 | Call @ 100.00 | 0.000 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 49,041 | |
| 949746-55-6 | WELLS FARGO & CO | | 09/15/2023 | Call @ 25.00 | 160,000.000 | 4,000,000 | 0.00 | 4,062,400 | 3,659,200 | 403,200 | 0 | 0 | 403,200 | 0 | 4,062,400 | 0 | (62,400) | (62,400) | 175,502 | |
| 98973A-10-4 | ZIONS BANCORPORATION NA | | 03/27/2023 | KEEFE BRUYETTE & WOODS | 4,292.000 | 85,723 | 0.00 | 47,130 | 76,475 | (29,344) | 0 | 0 | (29,344) | 0 | 47,130 | 0 | 38,593 | 38,593 | 1,419 | |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 53,170,997 | XXX | 39,734,566 | 52,916,135 | (13,318,609) | 0 | 132,547 | (13,451,156) | 0 | 39,624,136 | 0 | 13,546,861 | 13,546,861 | 2,491,968 | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 53,170,997 | XXX | 39,734,566 | 52,916,135 | (13,318,609) | 0 | 132,547 | (13,451,156) | 0 | 39,624,136 | 0 | 13,546,861 | 13,546,861 | 2,491,968 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 53,170,997 | XXX | 39,734,566 | 52,916,135 | (13,318,609) | 0 | 132,547 | (13,451,156) | 0 | 39,624,136 | 0 | 13,546,861 | 13,546,861 | 2,491,968 | XXX |
| 005111-10-9 | ACUTUS MEDICAL ORD | | 11/27/2023 | Strategas Securities LLC | 299,995.000 | 204,528 | | 226,196 | 344,994 | 71,999 | 0 | 190,797 | (118,798) | 0 | 226,196 | 0 | (21,668) | (21,668) | 0 | |
| 00676P-10-7 | ADEIA ORD | | 02/10/2023 | ISI GROUP INC. | 452,677.000 | 4,967,862 | | 1,664,633 | 4,291,378 | (2,626,745) | 0 | 0 | (2,626,745) | 0 | 3,303,230 | 0 | 3,303,230 | 3,303,230 | 0 | |
| 030506-10-9 | AMERICAN WOODMARK ORD | | 12/14/2023 | Stifel, Nicolaus & Co., Inc. | 49,563.000 | 4,307,240 | | 2,421,648 | 2,421,648 | 0 | 0 | 0 | 0 | 0 | 2,421,648 | 0 | 1,885,592 | 1,885,592 | 0 | |
| 041356-20-5 | ARLINGTON ASSET INVESTMENT CL A REIT | | 08/08/2023 | Various | 638,342.000 | 2,904,567 | | 1,397,969 | 1,870,342 | (472,373) | 0 | 0 | (472,373) | 0 | 1,397,969 | 0 | 1,506,598 | 1,506,598 | 0 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 05070N-20-2 | AUDACY ORD | | 07/13/2023 | Strategas Securities LLC | 7,861.133 | 8,321 | | 16,744 | 31,767 | 0 | 0 | 36,342 | (36,342) | 0 | 16,744 | 0 | (8,423) | (8,423) | 0 | |
| 06738E-20-4 | BARCLAYS ADR REP 4 ORD | C | 11/27/2023 | WOLFE TRAHAN SECURITIES | 201,000.000 | 1,425,259 | | 1,007,010 | 1,567,800 | (560,790) | 0 | 0 | (560,790) | 0 | 1,007,010 | 0 | 418,249 | 418,249 | 74,611 | |
| 226344-20-8 | CRESTWOOD EQUITY PARTNERS UNT | | 11/03/2023 | EXCHANGE | 14,500.000 | 410,005 | | 394,523 | 379,755 | 14,768 | 0 | 0 | 14,768 | 0 | 394,523 | 0 | 15,482 | 15,482 | 38,034 | |
| 23311P-10-0 | DCP MIDSTREAM UNT | | 02/21/2023 | VE CAPITAL | 10,000.000 | 417,012 | | 40,700 | 387,900 | (347,200) | 0 | 0 | (347,200) | 0 | 40,700 | 0 | 376,312 | 376,312 | 4,300 | |
| 23345M-10-7 | DT MIDSTREAM ORD | | 07/20/2023 | VE CAPITAL | 5,000.000 | 260,930 | | 222,962 | 276,300 | (53,338) | 0 | 0 | (53,338) | 0 | 222,962 | 0 | 37,968 | 37,968 | 10,100 | |
| 25470M-10-9 | DISH NETWORK CL A ORD | | 11/27/2023 | WOLFE TRAHAN SECURITIES | 30,000.000 | 109,835 | | 279,900 | 421,200 | 116,700 | 0 | 258,000 | (141,300) | 0 | 279,900 | 0 | (170,065) | (170,065) | 0 | |
| 29014R-20-2 | ELOXX PHARMACEUTICALS, INC. | | 11/29/2023 | ISI GROUP INC. | 37,000.000 | 38,771 | | 67,340 | 67,340 | 0 | 0 | 0 | 0 | 0 | 67,340 | 0 | (28,569) | (28,569) | 0 | |
| 29415B-10-3 | ENVIVA ORD | | 05/11/2023 | VE CAPITAL | 10,000.000 | 92,249 | | 320,419 | 529,700 | (209,281) | 0 | 0 | (209,281) | 0 | 320,419 | 0 | (228,170) | (228,170) | 9,050 | |
| 294600-10-1 | EQUITRANS MIDSTREAM ORD | | 07/11/2023 | VE CAPITAL | 25,000.000 | 225,007 | | 218,690 | 167,500 | 51,190 | 0 | 0 | 51,190 | 0 | 218,690 | 0 | 6,316 | 6,316 | 7,500 | |
| 35180X-10-5 | FRANCHISE GROUP ORD | | 08/21/2023 | EXCHANGE | 686,115.000 | 20,583,450 | | 16,316,390 | 16,343,259 | (26,869) | 0 | 0 | (26,869) | 0 | 16,316,390 | 0 | 4,267,060 | 4,267,060 | 857,644 | |
| 389375-10-6 | GRAY TELEVISION ORD | | 11/29/2023 | Strategas Securities LLC | 58,595.000 | 454,783 | | 510,948 | 655,678 | 368,794 | 0 | 513,524 | (144,729) | 0 | 510,948 | 0 | (56,165) | (56,165) | 14,063 | |
| 45174J-50-9 | IHEARTMEDIA CL A ORD | | 11/29/2023 | ISI GROUP INC. | 325,000.000 | 838,896 | | 1,183,000 | 1,992,250 | 0 | 0 | 809,250 | (809,250) | 0 | 1,183,000 | 0 | (344,104) | (344,104) | 0 | |
| 487836-10-8 | KELLANOVA ORD | | 10/02/2023 | EXCHANGE | 38,850.000 | 1,914,642 | | 1,914,642 | 2,767,674 | (853,032) | 0 | 0 | (853,032) | 0 | 1,914,642 | 0 | 0 | 0 | 69,153 | |
| 500255-10-4 | KOHL'S ORD | | 11/27/2023 | Various | 330,000.000 | 7,596,974 | | 8,299,500 | 8,332,500 | (33,000) | 0 | 0 | (33,000) | 0 | 8,299,500 | 0 | (702,526) | (702,526) | 495,000 | |
| 559080-10-6 | MAGELLAN MIDSTREAM PARTNERS UNT | | 09/25/2023 | EXCHANGE | 15,500.000 | 1,075,424 | | 576,680 | 778,255 | (201,575) | 0 | 0 | (201,575) | 0 | 576,680 | 0 | 498,744 | 498,744 | 52,543 | |
| 60938K-30-4 | MONEYLION INC. | | 07/17/2023 | KEEFE BRUYETTE & WOODS | 36,983.000 | 428,020 | | 687,887 | 687,887 | 0 | 0 | 0 | 0 | 0 | 687,887 | 0 | (259,867) | (259,867) | 2 | |
| 649445-10-3 | NEW YORK COMMUNITY BANCORP ORD | | 04/28/2023 | KEEFE BRUYETTE & WOODS | 350,000.000 | 3,312,891 | | 3,293,500 | 3,010,000 | 283,500 | 0 | 0 | 283,500 | 0 | 3,293,500 | 0 | 19,391 | 19,391 | 59,500 | |
| 65336K-10-3 | NEXSTAR MEDIA GROUP ORD | | 02/02/2023 | ISI GROUP INC. | 15,000.000 | 3,200,802 | | 1,580,993 | 2,625,450 | (1,044,457) | 0 | 0 | (1,044,457) | 0 | 1,580,993 | 0 | 1,619,809 | 1,619,809 | 0 | |
| 829226-10-9 | SINCLAIR BROADCAST GROUP CL A ORD | | 06/01/2023 | MERGER | 584,319.000 | 11,895,326 | | 11,895,326 | 9,062,788 | 2,832,538 | 0 | 0 | 2,832,538 | 0 | 11,895,326 | 0 | 0 | 0 | 292,160 | |
| 84790A-10-5 | SPECTRUM BRANDS HOLDINGS ORD | | 05/08/2023 | KEEFE BRUYETTE & WOODS | 74,411.000 | 5,467,602 | | 2,960,737 | 4,533,118 | (1,572,381) | 0 | 0 | (1,572,381) | 0 | 2,960,737 | 0 | 2,506,865 | 2,506,865 | 31,253 | |
| 87484T-10-8 | TALOS ENERGY ORD | | 02/16/2023 | AFG Private Placement | 7,556.167 | 156,680 | | 143,567 | 0 | 0 | 0 | 0 | 0 | 0 | 143,567 | 0 | 13,113 | 13,113 | 0 | |
| 876030-10-7 | TAPESTRY ORD | | 02/02/2023 | ISI GROUP INC. | 310,000.000 | 14,011,339 | | 9,122,345 | 11,804,800 | (2,682,455) | 0 | 0 | (2,682,455) | 0 | 9,122,345 | 0 | 4,888,994 | 4,888,994 | 0 | |
| 87969B-10-1 | TELOS ORD | | 11/27/2023 | Various | 212,500.000 | 685,616 | | 537,625 | 1,081,625 | 0 | 0 | 544,000 | (544,000) | 0 | 537,625 | 0 | 147,991 | 147,991 | 0 | |
| 90187B-80-4 | TWO HARBORS INVESTMENT ORD | | 12/01/2023 | Strategas Securities LLC | 97,885.000 | 1,341,743 | | 1,491,767 | 1,543,646 | (51,879) | 0 | 0 | (51,879) | 0 | 1,491,767 | 0 | (150,024) | (150,024) | 205,557 | |
| 928542-10-9 | VIVINT SMART HOME CL A ORD | | 03/13/2023 | Corporate Action | 4,631.000 | 55,572 | | 16,116 | 55,109 | (38,993) | 0 | 0 | (38,993) | 0 | 16,116 | 0 | 39,456 | 39,456 | 0 | |
| 92942W-10-7 | WK KELLOGG ORD | | 10/02/2023 | CASH IN LIEU OF FRACTIONS(CIL) | 0.500 | 5 | | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | (1) | (1) | 0 | |
| 98423J-10-1 | XPERI ORD | | 11/28/2023 | WOLFE TRAHAN SECURITIES | 100,000.000 | 1,066,236 | | 861,000 | 861,000 | 0 | 0 | 0 | 0 | 0 | 861,000 | 0 | 205,236 | 205,236 | 0 | |
| D18190-89-8 | DEUTSCHE BANK N ORD | C | 11/27/2023 | Various | 66,168.000 | 796,808 | | 539,269 | 762,255 | (222,986) | 0 | 0 | (222,986) | 0 | 539,269 | 0 | 257,539 | 257,539 | 21,472 | |
| G30401-10-6 | ENDO INTERNATIONAL ORD | C | 07/14/2023 | PIPR | 195,690.000 | 1,566 | | 3,425 | 13,855 | 5,068 | 0 | 15,499 | (10,430) | 0 | 3,425 | 0 | (1,859) | (1,859) | 0 | |
| G81276-10-0 | SIGNET JEWELERS ORD | C | 12/06/2023 | Various | 220,000.000 | 19,302,777 | | 13,134,218 | 14,960,000 | (1,825,782) | 0 | 0 | (1,825,782) | 0 | 13,134,218 | 0 | 6,168,558 | 6,168,558 | 195,800 | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 109,558,739 | XXX | 83,347,678 | 94,628,774 | (9,078,578) | 0 | 2,367,410 | (11,445,988) | 0 | 83,347,678 | 0 | 26,211,061 | 26,211,061 | 2,437,740 | XXX |
| 001747-AE-4 | AMMC XI SN - CDO | | 01/01/2023 | Adjustment | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (182,597) | |
| 08888Z-13-6 | BIDTELLECT $.01 6/26/2027 | | 03/10/2023 | AFG Private Placement | 58,361.000 | 0 | | 40,269 | 0 | 40,269 | 0 | 0 | 40,269 | 0 | 40,269 | 0 | (40,269) | (40,269) | 0 | |
| 133999-ZA-3 | CGL HOLDINGS V CLASS A | | 09/27/2023 | Various | 435.437 | 435,437 | | 435,360 | 1,529,132 | (1,093,771) | 0 | 0 | (1,093,771) | 0 | 435,360 | 0 | 77 | 77 | 0 | |
| 133999-ZB-1 | CGL HOLDINGS VI CLASS B | | 06/08/2023 | AFG Redemption | 33.889 | 33,889 | | 33,925 | 115,028 | (81,103) | 0 | 0 | (81,103) | 0 | 33,925 | 0 | (37) | (37) | 0 | |
| 133999-ZZ-8 | CGL HOLDINGS II CORPORATION | | 09/15/2023 | CALL | 471,896 | 471,896 | | 471,896 | 1,702,107 | (1,230,212) | 0 | 0 | (1,230,212) | 0 | 471,896 | 0 | 0 | 0 | 0 | |
| 29402T-10-9 | ENVEN ENERGY CORPORATION | | 02/13/2023 | EXCHANGE | 860,000.000 | 23,496,611 | | 8,566,417 | 23,030,800 | (14,464,384) | 0 | 0 | (14,464,384) | 0 | 8,566,417 | 0 | 14,930,195 | 14,930,195 | 0 | |
| 451662-ZA-1 | IDEAL IMPLANTS 5.50 10/16/2023 | | 08/31/2023 | AFG Private Placement | 276,137.000 | 0 | | 0 | 2,761 | 0 | 0 | 2,761 | (2,761) | 0 | 0 | 0 | 0 | 0 | 0 | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 24,437,833 | XXX | 9,547,867 | 26,379,828 | (16,829,200) | 0 | 2,761 | (16,831,961) | 0 | 9,547,867 | 0 | 14,889,966 | 14,889,966 | (182,597) | XXX |
| 486606-10-6 | KAYNE ANDERSON ENRGY INF | | 12/05/2023 | Various | 492,098.000 | 4,196,449 | | 1,786,316 | 4,212,359 | (2,426,043) | 0 | 0 | (2,426,043) | 0 | 1,786,316 | 0 | 2,410,133 | 2,410,133 | 408,441 | |
| 89147L-88-6 | TORTOISE ENERGY INFR CORP NAV CF | | 10/17/2023 | Adjustment | 11,967.000 | 395,390 | | 122,542 | 175,242 | (52,700) | 0 | 0 | (52,700) | 0 | 122,542 | 0 | 272,848 | 272,848 | 25,490 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO | | | | | | 4,591,838 | XXX | 1,908,858 | 4,387,601 | (2,478,743) | 0 | 0 | (2,478,743) | 0 | 1,908,858 | 0 | 2,682,981 | 2,682,981 | 433,931 | XXX |
| 108068-10-3 | BRIDGEFIELD INDEMNITY INSURANCE COMPANY | | 09/01/2023 | Dividend to Parent | 900.000 | 10,957,114 | | 10,000,000 | 10,689,127 | (689,127) | 0 | 0 | (689,127) | 0 | 10,000,000 | 0 | 957,114 | 957,114 | 0 | |
| 30957*-10-0 | FARMERS CROP INSURANCE ALLIANCE INC. | | 06/15/2023 | Dividend to Parent | 500.000 | 24,544 | | 50,000 | 24,544 | 25,456 | 0 | 0 | 25,456 | 0 | 50,000 | 0 | (25,456) | (25,456) | 0 | |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 10,981,658 | XXX | 10,050,000 | 10,713,671 | (663,671) | 0 | 0 | (663,671) | 0 | 10,050,000 | 0 | 931,658 | 931,658 | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 149,570,069 | XXX | 104,854,402 | 136,109,874 | (29,050,192) | 0 | 2,370,170 | (31,420,363) | 0 | 104,854,402 | 0 | 44,715,667 | 44,715,667 | 2,689,074 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | 9,938,135 | XXX | 9,237,649 | 0 | 0 | 0 | 0 | 0 | 0 | 9,237,649 | 0 | 700,486 | 700,486 | 9,538 | XXX |
| 5989999999. Total - Common Stocks | | | | | | 159,508,204 | XXX | 114,092,051 | 136,109,874 | (29,050,192) | 0 | 2,370,170 | (31,420,363) | 0 | 114,092,051 | 0 | 45,416,153 | 45,416,153 | 2,698,612 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 212,679,201 | XXX | 153,826,617 | 189,026,009 | (42,368,801) | 0 | 2,502,717 | (44,871,519) | 0 | 153,716,187 | 0 | 58,963,013 | 58,963,013 | 5,190,580 | XXX |
| 6009999999 - Totals | | | | | | 935,522,237 | XXX | 890,046,488 | 913,352,748 | (40,562,603) | 5,019,039 | 7,423,767 | (42,967,331) | (268,849) | 891,289,783 | 0 | 44,232,454 | 44,232,454 | 27,574,156 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 03664T-AE-7 .. | ANTR 2019-1 B - CDO | C | 01/03/2023 | Jefferies | 11/16/2023 | Paydown | 500,000 | 485,750 | 500,000 | 500,000 | 0 | 14,250 | 0 | 14,250 | 0 | 0 | 0 | 0 | 41,219 | 7,264 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 500,000 | 485,750 | 500,000 | 500,000 | 0 | 14,250 | 0 | 14,250 | 0 | 0 | 0 | 0 | 41,219 | 7,264 |
| 1252L*-AB-9 .. | CG BUYER, LLC - DELAYED DRAW TERM LOAN | | 06/29/2023 | DIRECT | 07/19/2023 | Direct | 178,571 | 178,571 | 178,571 | 178,571 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,916 | 0 |
| 15644G-B*-4 .. | CENTRIC BRANDS INC. - REVOLVING LOAN (FI | | 08/25/2023 | DIRECT | 11/20/2023 | Direct | 94,318 | 94,318 | 94,318 | 94,318 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,400 | 0 |
| 36457W-AC-5 .. | GALWAY BORROWER LLC | | 09/28/2023 | DIRECT | 06/30/2023 | DIRECT | 1,129 | 1,129 | 1,129 | 1,129 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17 | 0 |
| 48232D-AE-0 .. | K&N PARENT, INC. - TRANCHE B LOAN | | 03/31/2023 | PAYMENT IN KIND | 05/31/2023 | DIRECT | 404,955 | 304,345 | 299,667 | 304,345 | 0 | 0 | 0 | 0 | 0 | 0 | (4,678) | (4,678) | 14,827 | 0 |
| 74066*-AB-2 .. | PREMIER SPECIALTIES, INC. - DELAYED DRAW | | 08/17/2023 | DIRECT | 08/18/2023 | DIRECT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 171 | 0 |
| 77636*-AF-7 .. | ROOFING BUYER, LLC - FIFTH AMENDMENT DEL | | 11/30/2023 | DIRECT | 12/15/2023 | Direct | 97,963 | 97,963 | 97,963 | 97,963 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,407 | 0 |
| 90212T-AE-1 .. | 2U, INC. - 2022 TERM LOAN | | 01/11/2023 | EXCHANGE | 10/20/2023 | Direct | 42,869 | 42,119 | 39,175 | 42,269 | 0 | 150 | 0 | 150 | 0 | 0 | (3,094) | (3,094) | 3,811 | 0 |
| 98415D-A#-1 .. | XIFIN, INC. - DELAYED DRAW TERM LOAN | | 03/30/2023 | DIRECT | 03/31/2023 | DIRECT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | | 819,807 | 718,446 | 710,824 | 718,596 | 0 | 150 | 0 | 150 | 0 | 0 | (7,773) | (7,773) | 38,566 | 0 |
| 2509999998. Total - Bonds | | | | | | | 1,319,807 | 1,204,196 | 1,210,824 | 1,218,596 | 0 | 14,400 | 0 | 14,400 | 0 | 0 | (7,773) | (7,773) | 79,785 | 7,264 |
| 4509999998. Total - Preferred Stocks | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 226344-20-8 .. | CRESTWOOD EQUITY PARTNERS UNT | | 04/28/2023 | VE CAPITAL | 11/03/2023 | EXCHANGE | 2,500.000 | 63,051 | 70,691 | 63,051 | 0 | 0 | 0 | 0 | 0 | 0 | 7,639 | 7,639 | 5,248 | 0 |
| 23345M-10-7 .. | DT MIDSTREAM ORD | | 03/06/2023 | VE CAPITAL | 07/20/2023 | VE CAPITAL | 2,000.000 | 101,668 | 104,372 | 101,668 | 0 | 0 | 0 | 0 | 0 | 0 | 2,704 | 2,704 | 2,760 | 0 |
| 29415B-10-3 .. | ENVIVA ORD | | 03/02/2023 | VE CAPITAL | 05/10/2023 | VE CAPITAL | 2,000.000 | 73,339 | 18,840 | 73,339 | 0 | 0 | 0 | 0 | 0 | 0 | (54,498) | (54,498) | 0 | 0 |
| 294600-10-1 .. | EQUITRANS MIDSTREAM ORD | | 03/16/2023 | VE CAPITAL | 07/11/2023 | VE CAPITAL | 1,000.000 | 5,525 | 8,558 | 5,525 | 0 | 0 | 0 | 0 | 0 | 0 | 3,033 | 3,033 | 150 | 0 |
| 559080-10-6 .. | MAGELLAN MIDSTREAM PARTNERS UNT | | 02/22/2023 | VE CAPITAL | 09/25/2023 | EXCHANGE | 500.000 | 26,849 | 34,691 | 26,849 | 0 | 0 | 0 | 0 | 0 | 0 | 7,842 | 7,842 | 1,381 | 0 |
| 87484T-10-8 .. | TALOS ENERGY ORD | | 02/13/2023 | EXCHANGE | 02/16/2023 | AFG Private Placement | 428,718.833 | 8,145,658 | 8,889,658 | 8,145,658 | 0 | 0 | 0 | 0 | 0 | 0 | 744,000 | 744,000 | 0 | 0 |
| 89555Z-AB-0 .. | TRILANTIC CAPITAL PARTNERS VII (NORTH AM | | 10/04/2023 | AFG Private Placement | 10/12/2023 | Adjustment | 787,443.750 | 787,444 | 787,444 | 787,444 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 9,203,534 | 9,914,254 | 9,203,534 | 0 | 0 | 0 | 0 | 0 | 0 | 710,721 | 710,721 | 9,538 | 0 |
| 48232Z-ZZ-7 .. | K&N Engineering Equity Shares | | 02/14/2023 | EXCHANGE | 05/31/2023 | Adjustment | 34,115.000 | 34,115 | 23,881 | 34,115 | 0 | 0 | 0 | 0 | 0 | 0 | (10,235) | (10,235) | 0 | 0 |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | 34,115 | 23,881 | 34,115 | 0 | 0 | 0 | 0 | 0 | 0 | (10,235) | (10,235) | 0 | 0 |
| 5989999998. Total - Common Stocks | | | | | | | | 9,237,649 | 9,938,135 | 9,237,649 | 0 | 0 | 0 | 0 | 0 | 0 | 700,486 | 700,486 | 9,538 | 0 |
| 5999999999. Total - Preferred and Common Stocks | | | | | | | | 9,237,649 | 9,938,135 | 9,237,649 | 0 | 0 | 0 | 0 | 0 | 0 | 700,486 | 700,486 | 9,538 | 0 |
| 6009999999 - Totals | | | | | | | | 10,441,845 | 11,148,959 | 10,456,245 | 0 | 14,400 | 0 | 14,400 | 0 | 0 | 692,714 | 692,714 | 89,324 | 7,264 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 |
| CUSIP Identification | Description, Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Book/Adjusted Carrying Value | Total Amount of Goodwill Included in Book/Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| 0999999. Total Preferred Stocks | | | | | | 0 | 0 | 0 | XXX | XXX |
| 02553@-10-5 | American Empire Insurance Company | | 37990 | 31-0973761 | 8BI | 21,486,512 | 0 | 0 | 1,000.000 | 100.0 |
| 38982@-10-0 | Great American Alliance Insurance Company | | 26832 | 95-1542353 | 8BI | 30,901,804 | 0 | 0 | 900.000 | 100.0 |
| 38983@-10-9 | Great American Assurance Company | | 26344 | 15-6020948 | 8BI | 25,780,545 | 0 | 0 | 15,000.000 | 100.0 |
| 38983Z-ZZ-9 | Great American Casualty Insurance Company | | 39896 | 61-0983091 | 8BI | 11,506,085 | 0 | 0 | 10,000.000 | 100.0 |
| 38984@-10-8 | Great American E&S Insurance Company | | 37532 | 31-0954439 | 8BI | 51,954,860 | 0 | 0 | 10,000.000 | 100.0 |
| 38990#-10-8 | Great American Fidelity Insurance Company | | 41858 | 31-1036473 | 8BI | 51,971,803 | 0 | 0 | 2,500.000 | 100.0 |
| 38985#-10-5 | Great American Insurance Company of New York | | 22136 | 13-5539046 | 8BI | 258,359,694 | 0 | 0 | 200,000.000 | 100.0 |
| 38986*-10-8 | Great American Protection Insurance Company | | 38580 | 31-1288778 | 8BI | 20,703,606 | 0 | 0 | 900.000 | 100.0 |
| 390032-ZZ-6 | Great American Risk Solutions Surplus Lines Insurance Company | | 35351 | 31-0912199 | 8BI | 133,810,109 | 0 | 0 | 10,000.000 | 100.0 |
| 38985*-10-9 | Great American Security Insurance Company | | 31135 | 31-1209419 | 8BI | 16,517,413 | 0 | 0 | 24,000.000 | 100.0 |
| 38986@-10-6 | Great American Spirit Insurance Company | | 33723 | 31-1237970 | 8BI | 19,238,340 | 0 | 0 | 24,000.000 | 100.0 |
| 1199999. Subtotal - Common Stock - U.S. P&C Insurer | | | | | | 642,230,772 | 0 | 0 | XXX | XXX |
| P2826#-10-7 | El Aguila Compania de Seguros, Class I | D | | | 8BIV | 19,220,893 | 0 | 0 | 3,017,451.000 | 100.0 |
| 1499999. Subtotal - Common Stock - Alien Insurer | | | | | | 19,220,893 | 0 | 0 | XXX | XXX |
| 02961#-10-9 | American Signatures Underwriters, Inc | | | 31-1463075 | 8BIII | 1,000 | 0 | 1,000 | 1,000.000 | 100.0 |
| 11483*-10-3 | Brothers Propery Corporation | | | 59-2840291 | 8BIII | 106,391 | 0 | 106,391 | 80.000 | 100.0 |
| 22729*-10-4 | Crop Managers Insurance Agency, Inc | | | 31-1277904 | 8BIII | 995 | 0 | 995 | 1,000.000 | 100.0 |
| 24817@-10-1 | Dempsey & Siders Agency, Inc | | | 31-0589001 | 8BIII | 465,869 | 0 | 465,869 | 343.000 | 100.0 |
| 27951#-10-8 | Eden Park Insurance Brokers, Inc | | | 31-1341668 | 8BIII | 918,322 | 0 | 918,322 | 1,000.000 | 100.0 |
| 36145#-10-6 | GAI Warranty Company | | | 31-1753938 | 8BIII | 2,567,123 | 0 | 2,567,123 | 850.000 | 100.0 |
| 37939@-10-6 | Global Premier Finance Company | | | 61-1329718 | 8BIII | 32,711 | 0 | 32,711 | 1,000.000 | 100.0 |
| 38990@-10-0 | Great American Insurance Agency, Inc | | | 31-1652643 | 8BIII | 484,759 | 0 | 484,759 | 1,000.000 | 100.0 |
| 38987#-10-3 | Great American Management Services, Inc | | | 31-0856644 | 8BIII | 29,487 | 0 | 29,487 | 100.000 | 100.0 |
| 38988@-10-4 | Great American Re, Inc | | | 31-0918893 | 8BIII | 710 | 0 | 710 | 600.000 | 100.0 |
| 74315#-10-1 | Professional Risk Brokers, Inc | | | 31-1293064 | 8BIII | 10,114,518 | 0 | 10,114,518 | 1,000.000 | 100.0 |
| 1799999. Subtotal - Common Stock - Other Affiliates | | | | | | 14,721,886 | 0 | 14,721,886 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | 676,173,550 | 0 | 14,721,886 | XXX | XXX |
| 1999999 - Totals | | | | | | 676,173,550 | 0 | 14,721,886 | XXX | XXX |

1. Total amount of goodwill nonadmitted $ .....0

# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1 | Number of Shares | % of Outstanding |
| | Brothers Property Managment Corporation | Brothers Property Corporation | 0 | 100.000 | 100.0 |
| | GAI Warranty Company of Florida | GAI Warranty Company | 0 | 1,000.000 | 100.0 |

# SCHEDULE D - PART 6 - SECTION 2

| 1<br>CUSIP Identification | 2<br>Name of Lower-Tier Company | 3<br>Name of Company Listed in Section 1 Which Controls Lower-Tier Company | 4<br>Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5<br>Number of Shares | 6<br>% of Outstanding |
| 0299999. Subtotal - Common Stock | | | 0 | XXX | XXX |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 0399999 - Total | | | 0 | XXX | XXX |

# SCHEDULE DA - PART 1

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

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| UNITED STATES TREASURY | | | 09/25/2023 | NOMURA SECURITIES/FIXED INCOME | 06/30/2024 | 322,456 | 0 | 2,861 | 0 | 0 | 328,000 | 319,595 | 3,298 | 0 | 2.000 | 5.492 | JD | 0 | 1,587 |
| UNITED STATES TREASURY | | | 10/20/2023 | JP Morgan | 06/15/2024 | 153,360 | 0 | 1,494 | 0 | 0 | 157,000 | 151,867 | 18 | 0 | 0.250 | 5.502 | JD | 196 | 140 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 475,817 | 0 | 4,355 | 0 | 0 | 485,000 | 471,462 | 3,316 | 0 | XXX | XXX | XXX | 196 | 1,727 |
| 0109999999. Total - U.S. Government Bonds | | | | | | 475,817 | 0 | 4,355 | 0 | 0 | 485,000 | 471,462 | 3,316 | 0 | XXX | XXX | XXX | 196 | 1,727 |
| 0309999999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| CRANEMERE UK HLDGS | | D | 12/31/2023 | CAPITALIZED INTEREST | 06/30/2024 | 161,139 | (2,434) | 0 | 0 | 0 | 163,573 | 163,573 | 56 | 0 | 12.500 | 12.500 | DEC | 0 | 0 |
| BOWHUNTER HOLDINGS, LLC | | | 09/17/2023 | Capitalized Interest | 07/17/2024 | 11 | 0 | 14,193 | 124,759 | 0 | 110,577 | 11 | 0 | 0 | 14.000 | 250.000 | MON | 641 | 0 |
| INTERSHUNT TECHNOLOGIES INC 8.00 03/31/2 | | | 11/30/2023 | AFG Private Placement | 03/31/2024 | 2,498,478 | (1,523) | 0 | 0 | 0 | 2,500,000 | 2,500,000 | 105,556 | 0 | 8.000 | 7.917 | MAT | 0 | 0 |
| BIOWISH TECH INTL INC 10.00 06/30/2024 | | | 12/18/2023 | AFG Private Placement | 06/30/2024 | 77,993 | (7) | 0 | 0 | 0 | 78,000 | 78,000 | 2,882 | 0 | 10.000 | 9.839 | MAT | 0 | 0 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 2,737,620 | (3,963) | 14,193 | 124,759 | 0 | 2,852,149 | 2,741,584 | 108,493 | 0 | XXX | XXX | XXX | 641 | 0 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 2,737,620 | (3,963) | 14,193 | 124,759 | 0 | 2,852,149 | 2,741,584 | 108,493 | 0 | XXX | XXX | XXX | 641 | 0 |
| 1309999999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| Implus Footcare, LLC/Initial Term Loan 0 | | | 12/29/2023 | CAPITALIZED INTEREST | 07/31/2024 | 1,434 | (142) | 0 | 0 | 0 | 1,575 | 1,575 | 3 | 0 | 14.250 | 14.520 | MJSD | 30 | 0 |
| PSG-FUNCTIONAL MATERIALS LLC (AKA POLYME | | | 08/03/2023 | DIRECT | 08/01/2024 | 8,803 | 0 | 0 | 0 | 0 | 8,803 | 8,803 | 456 | 0 | 12.463 | 12.757 | MON | 0 | 0 |
| IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC) | | | 09/29/2023 | CAPITALIZED INTEREST | 07/31/2024 | 119 | (12) | 0 | 0 | 0 | 130 | 130 | 0 | 0 | 14.250 | 14.403 | MJSD | 0 | 0 |
| SELECTQUOTE, INC. - INITIAL TERM LOAN | | | 12/29/2023 | CAPITALIZED INTEREST | 11/05/2024 | 1,051 | (117) | 0 | 0 | 0 | 1,168 | 1,168 | 14 | 0 | 14.956 | 15.205 | MON | 7 | 0 |
| PRODUCTION RESOURCE GROUP, L.L.C. - DELA | | | 11/27/2023 | Various | 08/21/2024 | 1,922 | 0 | 0 | 0 | 0 | 1,922 | 1,922 | 21 | 0 | 2.500 | 2.540 | MON | 51 | 0 |
| PRODUCTION RESOURCE GROUP, L.L.C. - LAST | | | 11/27/2023 | PAYMENT IN KIND | 08/21/2024 | 19,351 | 0 | 0 | 0 | 0 | 19,351 | 19,351 | 293 | 0 | 8.443 | 8.576 | MON | 647 | 0 |
| PRODUCTION RESOURCE GROUP, L.L.C. - DELA | | | 12/29/2023 | Various | 08/21/2024 | 132 | 0 | 0 | 0 | 0 | 132 | 132 | 1 | 0 | 2.500 | 2.551 | MON | 2 | 0 |
| PRODUCTION RESOURCE GROUP, L.L.C. - SECO | | | 10/31/2023 | CAPITALIZED INTEREST | 08/21/2024 | 732 | 0 | 0 | 0 | 0 | 732 | 732 | 6 | 0 | 10.448 | 10.590 | MON | 14 | 0 |
| 1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 33,543 | (270) | 0 | 0 | 0 | 33,813 | 33,813 | 795 | 0 | XXX | XXX | XXX | 752 | 0 |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | 33,543 | (270) | 0 | 0 | 0 | 33,813 | 33,813 | 795 | 0 | XXX | XXX | XXX | 752 | 0 |
| 2419999999. Total - Issuer Obligations | | | | | | 3,213,437 | (3,963) | 18,548 | 124,759 | 0 | 3,337,149 | 3,213,046 | 111,809 | 0 | XXX | XXX | XXX | 838 | 1,727 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 2459999999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 2469999999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | 33,543 | (270) | 0 | 0 | 0 | 33,813 | 33,813 | 795 | 0 | XXX | XXX | XXX | 752 | 0 |
| 2509999999. Total Bonds | | | | | | 3,246,980 | (4,234) | 18,548 | 124,759 | 0 | 3,370,962 | 3,246,859 | 112,604 | 0 | XXX | XXX | XXX | 1,590 | 1,727 |
| 7109999999. Total - Parent, Subsidiaries and Affiliates | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7709999999 - Totals | | | | | | 3,246,980 | (4,234) | 18,548 | 124,759 | 0 | XXX | 3,246,859 | 112,604 | 0 | XXX | XXX | XXX | 1,590 | 1,727 |

1.

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

| Line Number | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 475,817 | 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 ..$ | 2,604 | | | | | |
| 1D | 4A ...$ | 0 | 4B ..$ | 0 | 4C ..$ | 21,273 | | | | | |
| 1E | 5A ...$ | 0 | 5B ..$ | 2,747,286 | 5C ..$ | 0 | | | | | |
| 1F | 6 .....$ | 0 | | | | | | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 02/11/2022 | 07/20/2027 | 1 | 82,808,190 | 1.85 / (SOFR+0.26) | 0 | 0 | (3,115,597) | (3,444,281) | | (3,444,281) | 2,101,443 | 0 | 0 | 0 | 780,113 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 02/23/2022 | 07/20/2027 | 1 | 83,191,810 | 1.89 / (SOFR+0.26) | 0 | 0 | (3,091,053) | (3,389,251) | | (3,389,251) | 2,079,840 | 0 | 0 | 0 | 783,727 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 03/14/2022 | 07/20/2027 | 1 | 83,000,000 | 2.13 / (SOFR+0.26) | 0 | 0 | (2,880,313) | (3,062,727) | | (3,062,727) | 1,885,069 | 0 | 0 | 0 | 781,920 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 03/16/2022 | 01/20/2025 | 1 | 30,000,000 | 2.14 / (SOFR+0.26) | 0 | 0 | (1,110,545) | (586,483) | | (586,483) | 824,063 | 0 | 0 | 0 | 154,434 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 1mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 03/21/2022 | 03/20/2027 | 1 | 41,000,000 | 2.22 / (SOFR+0.11) | 0 | 0 | (1,380,218) | (1,468,001) | | (1,468,001) | 917,452 | 0 | 0 | 0 | 367,859 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 04/21/2022 | 12/20/2027 | 1 | 38,000,000 | 3.02 / (SOFR+0.26) | 0 | 0 | (927,570) | (1,051,296) | | (1,051,296) | 502,556 | 0 | 0 | 0 | 378,572 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 02/05/2027 | 1 | 47,000,000 | 3.25 / (SOFR+0.26) | 0 | 0 | (1,192,401) | (730,671) | | (730,671) | 722,883 | 0 | 0 | 0 | 413,760 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 07/07/2028 | 1 | 22,000,000 | 3.25 / (SOFR+0.26) | 0 | 0 | (484,355) | (476,479) | | (476,479) | 241,704 | 0 | 0 | 0 | 233,863 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 1mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 06/10/2022 | 06/20/2025 | 1 | 20,000,000 | 3.25 / (SOFR+0.11) | 0 | 0 | (385,658) | (349,890) | | (349,890) | 142,160 | 0 | 0 | 0 | 121,244 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 1mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 06/15/2022 | 12/15/2024 | 1 | 34,000,000 | 3.34 / (SOFR) | 0 | 0 | (692,673) | (315,392) | | (315,392) | 416,434 | 0 | 0 | 0 | 166,565 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 06/29/2022 | 10/20/2026 | 1 | 43,000,000 | 3.21 / (SOFR+0.26) | 0 | 0 | (915,468) | (930,063) | | (930,063) | 385,638 | 0 | 0 | 0 | 360,406 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 07/13/2022 | 04/20/2027 | 1 | 37,000,000 | 3.06 / (SOFR+0.26) | 0 | 0 | (899,654) | (935,645) | | (935,645) | 465,087 | 0 | 0 | 0 | 336,069 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 07/27/2022 | 04/20/2027 | 1 | 37,000,000 | 2.96 / (SOFR+0.26) | 0 | 0 | (947,233) | (1,082,621) | | (1,082,621) | 473,767 | 0 | 0 | 0 | 336,069 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 08/24/2022 | 04/20/2027 | 1 | 42,000,000 | 3.39 / (SOFR+0.26) | 0 | 0 | (818,172) | (681,119) | | (681,119) | 349,144 | 0 | 0 | 0 | 381,484 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/01/2022 | 10/20/2026 | 1 | 25,000,000 | 3.60 / (SOFR+0.26) | 0 | 0 | (470,036) | (309,594) | | (309,594) | 187,142 | 0 | 0 | 0 | 209,538 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/14/2022 | 07/20/2025 | 1 | 20,000,000 | 3.91 / (SOFR+0.26) | 0 | 0 | (286,468) | (202,971) | | (202,971) | 42,724 | 0 | 0 | 0 | 124,499 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/14/2022 | 07/20/2025 | 1 | 15,000,000 | 3.96 / (SOFR+0.26) | 0 | 0 | (207,798) | (141,738) | | (141,738) | 25,630 | 0 | 0 | 0 | 93,374 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/15/2022 | 07/20/2025 | 1 | 20,000,000 | 4.02 / (SOFR+0.26) | 0 | 0 | (264,258) | (169,939) | | (169,939) | 22,530 | 0 | 0 | 0 | 124,499 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/16/2022 | 07/15/2025 | 1 | 29,000,000 | 3.75 / (SOFR) | 0 | 0 | (406,136) | (217,676) | | (217,676) | 90,533 | 0 | 0 | 0 | 179,940 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/20/2022 | 10/20/2024 | 1 | 20,000,000 | 4.29 / (SOFR+0.26) | 0 | 0 | (209,562) | (143,150) | | (143,150) | 20,276 | 0 | 0 | 0 | 90,000 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/26/2022 | 10/20/2025 | 1 | 20,000,000 | 4.43 / (SOFR+0.26) | 0 | 0 | (182,776) | (3,876) | | (3,876) | (50,336) | 0 | 0 | 0 | 134,536 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 1mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/27/2022 | 09/20/2024 | 1 | 15,000,000 | 4.41 / (SOFR+0.11) | 0 | 0 | (114,693) | (74,816) | | (74,816) | (11,246) | 0 | 0 | 0 | 63,640 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 10/05/2022 | 10/20/2025 | 1 | 25,000,000 | 4.23 / (SOFR+0.26) | 0 | 0 | (278,395) | (90,539) | | (90,539) | (17,970) | 0 | 0 | 0 | 168,170 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 10/06/2022 | 10/20/2026 | 1 | 40,000,000 | 4.12 / (SOFR+0.26) | 0 | 0 | (487,213) | 79,573 | | 79,573 | 59,369 | 0 | 0 | 0 | 335,261 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 03/03/2023 | 04/20/2025 | 1 | 30,000,000 | 5.12 / (SOFR+0.26) | 0 | 0 | (87,749) | 130,815 | | 130,815 | 130,815 | 0 | 0 | 0 | 171,026 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 03/08/2023 | 04/20/2025 | 1 | 20,000,000 | 5.22 / (SOFR+0.26) | 0 | 0 | (44,450) | 110,538 | | 110,538 | 110,538 | 0 | 0 | 0 | 114,018 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 1mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 05/26/2023 | 05/15/2025 | 1 | 50,000,000 | 4.44 / (SOFR) | 0 | 0 | (248,514) | 41,626 | | 41,626 | 41,626 | 0 | 0 | 0 | 292,617 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 09/21/2023 | 10/15/2025 | 1 | 30,000,000 | 4.92 / (SOFR) | 0 | 0 | (36,393) | 416,093 | | 416,093 | 416,093 | 0 | 0 | 0 | 200,686 | | 100/100 |
| RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS | FLOATING RATE 3mTERMSOFR | D1 | C | Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 10/19/2023 | 10/15/2025 | 1 | 30,000,000 | 4.98 / (SOFR) | 0 | 0 | (22,976) | 449,097 | | 449,097 | 449,097 | 0 | 0 | 0 | 200,686 | | 100/100 |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | 0 | 0 | (22,188,326) | (18,630,477) | XXX | (18,630,477) | 13,024,060 | 0 | 0 | 0 | 8,098,578 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | (22,188,326) | (18,630,477) | XXX | (18,630,477) | 13,024,060 | 0 | 0 | 0 | 8,098,578 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | 0 | 0 | (22,188,326) | (18,630,477) | XXX | (18,630,477) | 13,024,060 | 0 | 0 | 0 | 8,098,578 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 0 | 0 | (22,188,326) | (18,630,477) | XXX | (18,630,477) | 13,024,060 | 0 | 0 | 0 | 8,098,578 | XXX | XXX |
| 1.3224 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank QFROUN1UWUYUODVIWD51 | 12/27/2023 | 03/28/2024 | 1 | 110,000,000 | 1.3529 | 0 | 0 | 0 | (87,667) | | (87,667) | 0 | (87,667) | 0 | 0 | 269,444 | | 100/100 |
| 1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | (87,667) | XXX | (87,667) | 0 | (87,667) | 0 | 0 | 269,444 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | 0 | 0 | 0 | (87,667) | XXX | (87,667) | 0 | (87,667) | 0 | 0 | 269,444 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | (22,188,326) | (18,718,144) | XXX | (18,718,144) | 13,024,060 | (87,667) | 0 | 0 | 8,368,022 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 0 | 0 | (22,188,326) | (18,718,144) | XXX | (18,718,144) | 13,024,060 | (87,667) | 0 | 0 | 8,368,022 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| C | Interest Rate |

(b)

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

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Undiscounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1409999999. Total Swaps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1.35840 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank QFROUN1UWUYUODVIWD51 | 12/29/2022 | 03/31/2023 | 03/30/2023 | Maturity | 1 | 110,000,000 | 1.3535 | 0 | 0 | (293,159) | 0 | 0 | | 0 | 453,845 | 0 | (293,159) | 0 | 0 | 100/100 |
| 1.35580 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank QFROUN1UWUYUODVIWD51 | 03/30/2023 | 06/30/2023 | 06/27/2023 | Maturity | 1 | 110,000,000 | 1.3183 | 0 | 0 | (2,307,885) | 0 | 0 | | 0 | 0 | 0 | (2,307,885) | 0 | 0 | 100/100 |
| 1.32060 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank QFROUN1UWUYUODVIWD51 | 06/27/2023 | 09/28/2023 | 09/29/2023 | Maturity | 1 | 110,000,000 | 1.3500 | 0 | 0 | 1,813,990 | 0 | 0 | | 0 | 0 | 0 | 1,813,990 | 0 | 0 | 100/100 |
| 1.35290 CAD / 1 USD | Canadian Dollar Exposure | N/A | Currency | Fifth Third Bank QFROUN1UWUYUODVIWD51 | 09/28/2023 | 12/29/2023 | 12/29/2023 | Maturity | 1 | 110,000,000 | 1.3200 | 0 | 0 | (2,026,511) | 0 | 0 | | 0 | 0 | 0 | (2,026,511) | 0 | 0 | 100/100 |
| 1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | (2,813,564) | 0 | 0 | XXX | 0 | 453,845 | 0 | (2,813,564) | 0 | 0 | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | 0 | 0 | (2,813,564) | 0 | 0 | XXX | 0 | 453,845 | 0 | (2,813,564) | 0 | 0 | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | (2,813,564) | 0 | 0 | XXX | 0 | 453,845 | 0 | (2,813,564) | 0 | 0 | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1759999999 - Totals | | | | | | | | | | | | 0 | 0 | (2,813,564) | 0 | 0 | XXX | 0 | 453,845 | 0 | (2,813,564) | 0 | 0 | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

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

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

**N O N E**

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

**N O N E**

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

**N O N E**

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Present Value of Financing Premium | 6 Contracts With Book/Adjusted Carrying Value >0 | 7 Contracts With Book/Adjusted Carrying Value <0 | 8 Exposure Net of Collateral | 9 Contracts With Fair Value >0 | 10 Contracts With Fair Value <0 | 11 Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Fifth Third Bank QFROUN1UWUYUODVIWD51 | Y | N | 0 | 0 | 0 | (87,667) | 0 | 0 | (87,667) | 0 | 269,444 | 0 |
| 0299999999. Total NAIC 1 Designation | | | 0 | 0 | 0 | (87,667) | 0 | 0 | (87,667) | 0 | 269,444 | 0 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | 40,400,253 | 0 | 1,227,741 | (19,858,218) | 0 | 1,227,741 | (19,858,218) | 0 | 8,098,578 | 0 |
| 0999999999 - Gross Totals | | | 40,400,253 | 0 | 1,227,741 | (19,945,885) | 0 | 1,227,741 | (19,945,885) | 0 | 8,368,022 | 0 |
| 1. Offset per SSAP No. 64 | | | | | 0 | 0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 1,227,741 | (19,945,885) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39 | Cash | | Morgan Stanley (0617HUGU4) | 40,400,253 | 40,400,253 | 40,400,253 | | |
| | | | | | | | | |
| | | | | | | | | |
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| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0199999999 - Total | | | | 40,400,253 | 40,400,253 | 40,400,253 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
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| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0299999999 - Total | | | | 0 | 0 | XXX | XXX | XXX |

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

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| Bank of New York Mellon | New York, New York | | 2.250 | 10,333 | 0 | 1,838,243 | XXX. |
| Bank of America | Singapore | | 0.980 | 0 | 0 | 0 | XXX. |
| DBS Bank Ltd | Singapore | | 0.000 | 417,874 | 95,930 | 22,660,632 | XXX. |
| The Bank of Guam | Hagatna, Guam | SD | 3.000 | 5 | 25 | 51,355 | XXX. |
| First Bank | St. Thomas, Virgin Island | SD | 1.800 | 1,290 | 510 | 517,239 | XXX. |
| JP Morgan Chase | Indianapolis, Indiana | SD | 0.010 | 20 | 0 | 75,794 | XXX. |
| The Northern Trust Company / O'Hare | Schaumburg, Illinois | | 0.000 | 0 | 0 | 0 | XXX. |
| PNC Bank | Pittsburgh, Pennsylvania | | 0.000 | 0 | 0 | (31,017,130) | XXX. |
| Northrim Bank | Anchorage, Alaska | SD | 3.167 | 225 | 232 | 37,690 | XXX. |
| Oversea-Chinese Banking Corporation | Singapore | | 0.500 | 828,009 | 217,968 | 24,935,108 | XXX. |
| Raymond James Bank | New York, New York | | 0.250 | 1,486 | 0 | 99,205 | XXX. |
| Royal Bank of Canada | Toronto, Canada | SD | 4.700 | 1,816,334 | 247,077 | 44,585,091 | XXX. |
| RBC Dexia Investor Services Trust | Toronto, Canada | | 0.000 | 295,985 | 0 | 19,757,925 | XXX. |
| Sumitomo Mitsui Banking Corporation | Singapore | | 1.760 | 1,161,768 | 251,954 | 25,801,299 | XXX. |
| Wells Fargo Bank | Los Angeles, California | | 0.000 | 0 | 0 | 4,062,784 | XXX. |
| KeyBank | Cleveland, Ohio | | 0.000 | 0 | 0 | 670,977 | XXX. |
| 0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 4,533,330 | 813,697 | 114,076,210 | XXX |
| 0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 4,533,330 | 813,697 | 114,076,210 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | 375 | XXX |
| 0599999 Total - Cash | | XXX | XXX | 4,533,330 | 813,697 | 114,076,585 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 44,683,965 | 4. April | 81,307,661 | 7. July | 95,730,552 | 10. October | 56,895,097 |
| 2. February | (11,765,181) | 5. May | 71,543,071 | 8. August | 72,363,185 | 11. November | 49,723,536 |
| 3. March | 89,412,694 | 6. June | 61,942,044 | 9. September | 80,889,986 | 12. December | 114,076,585 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0109999999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| | MONETARY AUTHORITY OF SINGAPORE | | 10/31/2023 | 0.000 | 01/26/2024 | 3,802,391 | 0 | 0 |
| | MONETARY AUTHORITY OF SINGAPORE | | 12/19/2023 | 0.000 | 03/15/2024 | 1,466,052 | 0 | 0 |
| | MONETARY AUTHORITY OF SINGAPORE | | 11/28/2023 | 0.000 | 02/23/2024 | 1,526,130 | 0 | 0 |
| | MONETARY AUTHORITY OF SINGAPORE | | 10/10/2023 | 0.000 | 01/05/2024 | 757,753 | 0 | 0 |
| | MONETARY AUTHORITY OF SINGAPORE | | 12/12/2023 | 0.000 | 03/08/2024 | 2,257,335 | 0 | 0 |
| | MONETARY AUTHORITY OF SINGAPORE | | 10/17/2023 | 0.000 | 01/12/2024 | 2,498,607 | 0 | 0 |
| 0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 12,308,267 | 0 | 0 |
| 0309999999. Total - All Other Government Bonds | | | | | | 12,308,267 | 0 | 0 |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 1309999999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2419999999. Total - Issuer Obligations | | | | | | 12,308,267 | 0 | 0 |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 2459999999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 2469999999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 2509999999. Total Bonds | | | | | | 12,308,267 | 0 | 0 |
| 31846V-41-9 | FIRST AMER:TRS OBG V | SD | 10/03/2023 | 5.100 | | 1 | 0 | 2 |
| 60934N-67-4 | FEDERATED US TREASURY CASH RESERVE | | 12/31/2023 | 4.998 | | 13,545,735 | 0 | 642,097 |
| 825252-40-6 | INVESCO TREASURY INST | | 12/29/2023 | 5.250 | | 314,228,199 | 1,362,472 | 15,100,361 |
| 94975H-29-6 | ALLSPRING:TRS+ MM I | SD | 09/05/2023 | 5.210 | | 0 | 0 | 0 |
| 94988A-75-9 | ALLSPRING:100%TR MM INS | SD | 12/01/2023 | 5.200 | | 1,537 | 7 | 208 |
| 8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 327,775,472 | 1,362,478 | 15,742,669 |
| 60934N-10-4 | FEDERATED HRMS GV O INST | | 12/29/2023 | 5.230 | | 11,436,163 | 0 | 542,409 |
| 8309999999. Subtotal - All Other Money Market Mutual Funds | | | | | | 11,436,163 | 0 | 542,409 |
| | | | | | | | | |
| | | | | | | | | |
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| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 8609999999 - Total Cash Equivalents | | | | | | 351,519,902 | 1,362,478 | 16,285,078 |

1.

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 0 | 1B ..$ | 0 | 1C ..$ | 12,308,267 | 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

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| 1. Alabama AL | B | PROPERTY AND CASUALTY | 0 | 0 | 149,909 | 147,141 |
| 2. Alaska AK | C | PAYABLE IF DESIRED | 0 | 0 | 37,690 | 37,690 |
| 3. Arizona AZ | | | 0 | 0 | 0 | 0 |
| 4. Arkansas AR | B | PROPERTY AND CASUALTY | 0 | 0 | 251,802 | 237,872 |
| 5. California CA | B | PROPERTY AND CASUALTY AND WORKERS' COMPENSATION | 0 | 0 | 314,343,244 | 314,591,620 |
| 6. Colorado CO | | | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | | | 0 | 0 | 0 | 0 |
| 8. Delaware DE | B | PROPERTY AND CASUALTY | 0 | 0 | 148,910 | 146,160 |
| 9. District of Columbia DC | | | 0 | 0 | 0 | 0 |
| 10. Florida FL | | | 0 | 0 | 0 | 0 |
| 11. Georgia GA | O | PROPERTY AND CASUALTY | 0 | 0 | 69,264 | 64,991 |
| 12. Hawaii HI | | | 0 | 0 | 0 | 0 |
| 13. Idaho ID | B | PROPERTY AND CASUALTY | 0 | 0 | 1,599,806 | 1,501,123 |
| 14. Illinois IL | | | 0 | 0 | 0 | 0 |
| 15. Indiana IN | ST | PROPERTY AND CASUALTY | 0 | 0 | 75,794 | 75,794 |
| 16. Iowa IA | | | 0 | 0 | 0 | 0 |
| 17. Kansas KS | | | 0 | 0 | 0 | 0 |
| 18. Kentucky KY | | | 0 | 0 | 0 | 0 |
| 19. Louisiana LA | | | 0 | 0 | 0 | 0 |
| 20. Maine ME | | | 0 | 0 | 0 | 0 |
| 21. Maryland MD | | | 0 | 0 | 0 | 0 |
| 22. Massachusetts MA | B | PROPERTY AND CASUALTY | 0 | 0 | 159,839 | 152,720 |
| 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 | B | PROPERTY AND CASUALTY | 0 | 0 | 639,289 | 656,939 |
| 30. New Hampshire NH | | | 0 | 0 | 0 | 0 |
| 31. New Jersey NJ | | | 0 | 0 | 0 | 0 |
| 32. New Mexico NM | B | PROPERTY AND CASUALTY | 0 | 0 | 709,570 | 696,466 |
| 33. New York NY | B | PROPERTY AND CASUALTY | 0 | 0 | 2,629,841 | 2,442,202 |
| 34. North Carolina NC | O | PROPERTY AND CASUALTY | 0 | 0 | 1,205,001 | 1,125,170 |
| 35. North Dakota ND | | | 0 | 0 | 0 | 0 |
| 36. Ohio OH | B | PROPERTY AND CASUALTY | 2,588,601 | 2,440,143 | 0 | 0 |
| 37. Oklahoma OK | | | 0 | 0 | 0 | 0 |
| 38. Oregon OR | B | PROPERTY AND CASUALTY AND WORKERS' COMPENSATION | 0 | 0 | 5,827,022 | 5,608,009 |
| 39. Pennsylvania PA | | | 0 | 0 | 0 | 0 |
| 40. Rhode Island RI | | | 0 | 0 | 0 | 0 |
| 41. South Carolina SC | B | PROPERTY AND CASUALTY AND SURETY | 0 | 0 | 319,981 | 297,150 |
| 42. South Dakota SD | | | 0 | 0 | 0 | 0 |
| 43. Tennessee TN | | | 0 | 0 | 0 | 0 |
| 44. Texas TX | | | 0 | 0 | 0 | 0 |
| 45. Utah UT | | | 0 | 0 | 0 | 0 |
| 46. Vermont VT | | | 0 | 0 | 0 | 0 |
| 47. Virginia VA | B | PROPERTY AND CASUALTY | 0 | 0 | 268,677 | 253,268 |
| 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 | C | PROPERTY AND CASUALTY | 0 | 0 | 51,355 | 51,355 |
| 54. Puerto Rico PR | | | 0 | 0 | 0 | 0 |
| 55. U.S. Virgin Islands VI | C | PROPERTY AND CASUALTY | 0 | 0 | 517,239 | 517,239 |
| 56. Northern Mariana Islands MP | | | 0 | 0 | 0 | 0 |
| 57. Canada CAN | O | PROPERTY AND CASUALTY | 0 | 0 | 210,930,773 | 205,898,386 |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 1,561,894 | 1,492,689 |
| 59. Subtotal | XXX | XXX | 2,588,601 | 2,440,143 | 541,496,901 | 535,993,983 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. US AIRCRAFT INS GROUP | O | PROPERTY AND CASUALTY | 0 | 0 | 541,975 | 543,691 |
| 5802. US DEPT OF LABOR | B | PROPERTY AND CASUALTY | 0 | 0 | 1,019,919 | 948,998 |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 1,561,894 | 1,492,689 |