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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

Mid-Continent Casualty Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 23418 Employer's ID Number 73-0556513

Organized under the Laws of OH, State of Domicile or Port of Entry OH
Country of Domicile United States of America

Incorporated/Organized 02/26/1947 Commenced Business 02/26/1948

Statutory Home Office 301 E. 4th Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 1437 S. Boulder Dr. (Street and Number)
Tulsa, OK, US 74119 (City or Town, State, Country and Zip Code), 918-587-7221 (Area Code) (Telephone Number)

Mail Address P.O. Box 1409 (Street and Number or P.O. Box), Tulsa, OK, US 74101 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1437 S. Boulder Dr. (Street and Number)
Tulsa, OK, US 74119 (City or Town, State, Country and Zip Code), 918-587-7221 (Area Code) (Telephone Number)

Internet Website Address http://www.mcg-ins.com/

Statutory Statement Contact Gregory Patrick Jones (Name), 918-587-7221-6125 (Area Code) (Telephone Number)
gjones@mcg-ins.com (E-mail Address), 918-588-1253 (FAX Number)

OFFICERS

President and COO	Barrett Farmer Leahy	Senior Vice President, CFO & Treasurer	Gregory Patrick Jones
Assistant Secretary	Sharon Lee Anne Hackl		

OTHER

David Lawrence Thompson Jr, Chairman	Raymond Herbert Corley, Senior Vice President	John Allen Gant, Senior Vice President
Robert Dewayne Martin, Senior Vice President & Chief Information Officer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Matthew David Felvus, Secretary
Stephen Charles Beraha, Assistant Secretary	Matthew John Stevens, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer
Michael Eugene Sullivan Jr, Vice Chairman	Annette Denise Gardner, Assistant Treasurer	

DIRECTORS OR TRUSTEES

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

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.

Barrett Farmer Leahy	Sharon Lee Anne Hackl	Gregory Patrick Jones
President and COO	Assistant Secretary	Senior Vice President, CFO & Treasurer

Subscribed and sworn to before me this
15th day of February, 2024

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............

Sonya L. Embry
Notary Public, State of Oklahoma
My Commission expires December 28, 2024

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	724,875	0.132	724,875	0	724,875	0.132
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	415,572	0.075	415,572	0	415,572	0.075
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	56,314,800	10.226	56,314,800	0	56,314,800	10.227
1.06 Industrial and miscellaneous	368,913,805	66.992	368,913,805	0	368,913,805	66.998
1.07 Hybrid securities	2,000,000	0.363	2,000,000	0	2,000,000	0.363
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	1,268,977	0.230	1,268,977	0	1,268,977	0.230
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	429,638,028	78.019	429,638,028	0	429,638,028	78.026
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	22,303,221	4.050	22,303,221	0	22,303,221	4.050
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	22,303,221	4.050	22,303,221	0	22,303,221	4.050
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	761,597	0.138	761,597	0	761,597	0.138
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	57,097,677	10.369	57,051,997	0	57,051,997	10.361
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	57,859,274	10.507	57,813,594	0	57,813,594	10.499
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	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	25,544,505	4.639	25,544,505	0	25,544,505	4.639
6.02 Cash equivalents (Schedule E, Part 2)	15,234,628	2.766	15,234,628	0	15,234,628	2.767
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	40,779,133	7.405	40,779,133	0	40,779,133	7.406
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	102,759	0.019	102,759	0	102,759	0.019
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	550,682,416	100.000	550,636,736	0	550,636,736	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		293,469
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
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		115,090
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	109,973	
	5.2 Totals, Part 3, Column 9	3,773	113,745
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		32,546
8.	Deduct amortization of premium and depreciation		168,426
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	213,492	
	10.2 Totals, Part 3, Column 11	5,081	218,573
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		102,759
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		102,759

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		521,394,278
2.	Cost of bonds and stocks acquired, Part 3, Column 7		74,049,605
3.	Accrual of discount		1,855,895
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(341,036)	
	4.2. Part 2, Section 1, Column 15	511,351	
	4.3. Part 2, Section 2, Column 13	1,806,920	
	4.4. Part 4, Column 11	(1,281,397)	695,838
5.	Total gain (loss) on disposals, Part 4, Column 19		(791,330)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		87,019,883
7.	Deduct amortization of premium		209,007
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	91,292	
	9.4. Part 4, Column 13	83,582	174,874
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)		509,800,523
12.	Deduct total nonadmitted amounts		45,680
13.	Statement value at end of current period (Line 11 minus Line 12)		509,754,843

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	724,875	720,524	723,128	725,000
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	724,875	720,524	723,128	725,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	415,572	404,943	432,722	405,000
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	56,314,800	53,505,922	56,739,775	55,787,155
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	325,240,547	309,922,816	325,748,781	336,403,987
	9. Canada	4,291,436	4,391,157	4,228,350	5,000,000
	10. Other Countries	42,650,799	42,371,423	42,657,635	43,179,422
	11. Totals	372,182,782	356,685,396	372,634,765	384,583,409
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	429,638,028	411,316,784	430,530,390	441,500,564
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	21,489,471	21,489,471	22,489,400	
	15. Canada	0	0	0	
	16. Other Countries	813,750	813,750	1,000,000	
	17. Totals	22,303,221	22,303,221	23,489,400	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	22,303,221	22,303,221	23,489,400	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	761,597	761,597	718,334	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	761,597	761,597	718,334	
Parent, Subsidiaries and Affiliates	24. Totals	57,097,677	57,097,677	23,500,000	
	25. Total Common Stocks	57,859,274	57,859,274	24,218,334	
	26. Total Stocks	80,162,495	80,162,495	47,707,734	
	27. Total Bonds and Stocks	509,800,523	491,479,279	478,238,124	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	399,758	325,116	0	0	0	XXX	724,875	0.2	999,095	0.2	724,875	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	399,758	325,116	0	0	0	XXX	724,875	0.2	999,095	0.2	724,875	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	415,572	XXX	415,572	0.1	521,658	0.1	415,572	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	415,572	XXX	415,572	0.1	521,658	0.1	415,572	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	852,001	6,126,384	5,971,402	22,226,752	21,138,260	XXX	56,314,800	13.1	76,031,208	17.3	56,314,800	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	852,001	6,126,384	5,971,402	22,226,752	21,138,260	XXX	56,314,800	13.1	76,031,208	17.3	56,314,800	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	34,581,451	119,921,972	36,526,815	21,328,274	5,986,869	XXX	218,345,382	50.8	244,949,001	55.9	11,497,088	206,848,294
6.2 NAIC 2	2,566,822	100,493,704	41,011,743	361,446	277,108	XXX	144,710,823	33.7	108,012,602	24.6	76,234,944	68,475,879
6.3 NAIC 3	0	3,975,373	346,000	0	0	XXX	4,321,373	1.0	3,888,893	0.9	4,321,373	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	413,363	0	XXX	413,363	0.1	429,925	0.1	0	413,363
6.6 NAIC 6	146,256	467,659	328,128	180,821	0	XXX	1,122,863	0.3	0	0.0	1,122,863	0
6.7 Totals	37,294,529	224,858,708	78,212,686	22,283,903	6,263,978	XXX	368,913,805	85.9	357,280,421	81.5	93,176,269	275,737,537
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	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	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	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	1,268,977	0	0	0	XXX	1,268,977	0.3	1,534,279	0.3	0	1,268,977
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	1,268,977	0	0	0	XXX	1,268,977	0.3	1,534,279	0.3	0	1,268,977
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 35,833,211	126,373,473	42,498,218	43,555,026	27,540,701	0	275,800,628	64.2	XXX	XXX	68,952,334	206,848,294
12.2 NAIC 2	(d) 2,566,822	100,493,704	41,011,743	361,446	2,277,108	0	146,710,823	34.1	XXX	XXX	78,234,944	68,475,879
12.3 NAIC 3	(d) 0	3,975,373	346,000	0	0	0	4,321,373	1.0	XXX	XXX	4,321,373	0
12.4 NAIC 4	(d) 0	1,268,977	0	0	0	0	1,268,977	0.3	XXX	XXX	0	1,268,977
12.5 NAIC 5	(d) 0	0	0	413,363	0	0	(c) 413,363	0.1	XXX	XXX	0	413,363
12.6 NAIC 6	(d) 146,256	467,659	328,128	180,821	0	0	(c) 1,122,863	0.3	XXX	XXX	1,122,863	0
12.7 Totals	38,546,289	232,579,186	84,184,089	44,510,655	29,817,810	0	(b) 429,638,028	100.0	XXX	XXX	152,631,515	277,006,513
12.8 Line 12.7 as a % of Col. 7	9.0	54.1	19.6	10.4	6.9	0.0	100.0	XXX	XXX	XXX	35.5	64.5
13. Total Bonds Prior Year												
13.1 NAIC 1	42,519,296	159,427,463	41,338,919	44,925,761	34,289,521	0	XXX	XXX	322,500,961	73.6	103,155,218	219,345,743
13.2 NAIC 2	8,804,612	65,805,279	32,620,526	361,672	2,420,512	0	XXX	XXX	110,012,602	25.1	42,852,111	67,160,492
13.3 NAIC 3	0	3,888,893	0	0	0	0	XXX	XXX	3,888,893	0.9	3,888,893	0
13.4 NAIC 4	0	1,534,279	0	0	0	0	XXX	XXX	1,534,279	0.3	1,534,279	0
13.5 NAIC 5	0	0	0	429,925	0	0	XXX	XXX	(c) 429,925	0.1	0	429,925
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	51,323,908	230,655,915	73,959,445	45,717,359	36,710,034	0	XXX	XXX	(b) 438,366,660	100.0	151,430,501	286,936,160
13.8 Line 13.7 as a % of Col. 9	11.7	52.6	16.9	10.4	8.4	0.0	XXX	XXX	100.0	XXX	34.5	65.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	2,446,165	12,227,774	8,954,115	23,099,355	22,224,925	0	68,952,334	16.0	103,155,218	23.5	68,952,334	XXX
14.2 NAIC 2	1,052,015	42,892,032	32,290,897	0	2,000,000	0	78,234,944	18.2	42,852,111	9.8	78,234,944	XXX
14.3 NAIC 3	0	3,975,373	346,000	0	0	0	4,321,373	1.0	3,888,893	0.9	4,321,373	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	1,534,279	0.3	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	146,256	467,659	328,128	180,821	0	0	1,122,863	0.3	0	0.0	1,122,863	XXX
14.7 Totals	3,644,435	59,562,839	41,919,141	23,280,176	24,224,925	0	152,631,515	35.5	151,430,501	34.5	152,631,515	XXX
14.8 Line 14.7 as a % of Col. 7	2.4	39.0	27.5	15.3	15.9	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	0.8	13.9	9.8	5.4	5.6	0.0	35.5	XXX	XXX	XXX	35.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	33,387,046	114,145,699	33,544,102	20,455,671	5,315,776	0	206,848,294	48.1	219,345,743	50.0	XXX	206,848,294
15.2 NAIC 2	1,514,808	57,601,672	8,720,846	361,446	277,108	0	68,475,879	15.9	67,160,492	15.3	XXX	68,475,879
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	1,268,977	0	0	0	0	1,268,977	0.3	0	0.0	XXX	1,268,977
15.5 NAIC 5	0	0	0	413,363	0	0	413,363	0.1	429,925	0.1	XXX	413,363
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	34,901,854	173,016,347	42,264,948	21,230,480	5,592,885	0	277,006,513	64.5	286,936,160	65.5	XXX	277,006,513
15.8 Line 15.7 as a % of Col. 7	12.6	62.5	15.3	7.7	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	8.1	40.3	9.8	4.9	1.3	0.0	64.5	XXX	XXX	XXX	XXX	64.5

(a) Includes $ 257,045,832 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	399,758	325,116	0	0	0	XXX	724,875	0.2	999,095	0.2	724,875	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	399,758	325,116	0	0	0	XXX	724,875	0.2	999,095	0.2	724,875	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	415,572	XXX	415,572	0.1	521,658	0.1	415,572	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	415,572	XXX	415,572	0.1	521,658	0.1	415,572	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	3,000,000	0	978,769	4,090,648	XXX	8,069,417	1.9	6,977,304	1.6	8,069,417	0
5.02 Residential Mortgage-Backed Securities	38,792	135,113	131,278	173,487	56,748	XXX	535,419	0.1	579,888	0.1	535,419	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	813,209	2,991,271	5,840,124	21,074,497	16,990,863	XXX	47,709,964	11.1	68,474,016	15.6	47,709,964	0
5.05 Totals	852,001	6,126,384	5,971,402	22,226,752	21,138,260	XXX	56,314,800	13.1	76,031,208	17.3	56,314,800	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,383,947	85,762,892	42,810,281	0	0	XXX	129,957,120	30.2	99,556,141	22.7	86,471,642	43,485,478
6.02 Residential Mortgage-Backed Securities	16,381,307	38,415,345	24,724,975	21,146,463	5,736,423	XXX	106,404,513	24.8	117,045,071	26.7	6,704,627	99,699,886
6.03 Commercial Mortgage-Backed Securities	1,000,000	1,877,650	0	0	0	XXX	2,877,650	0.7	1,000,000	0.2	0	2,877,650
6.04 Other Loan-Backed and Structured Securities	18,529,275	98,802,821	10,677,431	1,137,440	527,555	XXX	129,674,522	30.2	139,679,209	31.9	0	129,674,522
6.05 Totals	37,294,529	224,858,708	78,212,686	22,283,903	6,263,978	XXX	368,913,805	85.9	357,280,421	81.5	93,176,269	275,737,537
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	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	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	1,268,977	0	0	0	XXX	1,268,977	0.3	1,534,279	0.3	0	1,268,977
10.03 Totals	0	1,268,977	0	0	0	XXX	1,268,977	0.3	1,534,279	0.3	0	1,268,977
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	1,783,705	89,088,008	42,810,281	978,769	6,506,220	XXX	141,166,983	32.9	XXX	XXX	97,681,505	43,485,478
12.02 Residential Mortgage-Backed Securities	16,420,100	38,550,458	24,856,253	21,319,949	5,793,172	XXX	106,939,932	24.9	XXX	XXX	7,240,046	99,699,886
12.03 Commercial Mortgage-Backed Securities	1,000,000	1,877,650	0	0	0	XXX	2,877,650	0.7	XXX	XXX	0	2,877,650
12.04 Other Loan-Backed and Structured Securities	19,342,484	101,794,092	16,517,555	22,211,937	17,518,418	XXX	177,384,486	41.3	XXX	XXX	47,709,964	129,674,522
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	1,268,977	0	0	0	XXX	1,268,977	0.3	XXX	XXX	0	1,268,977
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	38,546,289	232,579,186	84,184,089	44,510,655	29,817,810	0	429,638,028	100.0	XXX	XXX	152,631,515	277,006,513
12.10 Line 12.09 as a % of Col. 7	9.0	54.1	19.6	10.4	6.9	0.0	100.0	XXX	XXX	XXX	35.5	64.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	10,408,530	61,933,026	32,738,739	2,973,901	2,000,000	XXX	XXX	XXX	110,054,197	25.1	65,666,179	44,388,019
13.02 Residential Mortgage-Backed Securities	17,176,081	56,279,186	20,562,324	17,520,032	6,087,336	XXX	XXX	XXX	117,624,959	26.8	15,756,027	101,868,932
13.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	XXX	XXX	1,000,000	0.2	0	1,000,000
13.04 Other Loan-Backed and Structured Securities	22,739,297	110,909,423	20,658,382	25,223,425	28,622,697	XXX	XXX	XXX	208,153,225	47.5	68,474,016	139,679,209
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	1,534,279	0	0	0	XXX	XXX	XXX	1,534,279	0.3	1,534,279	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	51,323,908	230,655,915	73,959,445	45,717,359	36,710,034	0	XXX	XXX	438,366,660	100.0	151,430,501	286,936,160
13.10 Line 13.09 as a % of Col. 9	11.7	52.6	16.9	10.4	8.4	0.0	XXX	XXX	100.0	XXX	34.5	65.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,619,832	54,000,539	34,576,145	978,769	6,506,220	XXX	97,681,505	22.7	65,666,179	15.0	97,681,505	XXX
14.02 Residential Mortgage-Backed Securities	1,211,394	2,571,029	1,502,871	1,226,910	727,842	XXX	7,240,046	1.7	15,756,027	3.6	7,240,046	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	813,209	2,991,271	5,840,124	21,074,497	16,990,863	XXX	47,709,964	11.1	68,474,016	15.6	47,709,964	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	0	0	0	0	XXX	0	0.0	1,534,279	0.3	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	3,644,435	59,562,839	41,919,141	23,280,176	24,224,925	0	152,631,515	35.5	151,430,501	34.5	152,631,515	XXX
14.10 Line 14.09 as a % of Col. 7	2.4	39.0	27.5	15.3	15.9	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	0.8	13.9	9.8	5.4	5.6	0.0	35.5	XXX	XXX	XXX	35.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	163,873	35,087,470	8,234,136	0	0	XXX	43,485,478	10.1	44,388,019	10.1	XXX	43,485,478
15.02 Residential Mortgage-Backed Securities	15,208,706	35,979,429	23,353,382	20,093,039	5,065,330	XXX	99,699,886	23.2	101,868,932	23.2	XXX	99,699,886
15.03 Commercial Mortgage-Backed Securities	1,000,000	1,877,650	0	0	0	XXX	2,877,650	0.7	1,000,000	0.2	XXX	2,877,650
15.04 Other Loan-Backed and Structured Securities	18,529,275	98,802,821	10,677,431	1,137,440	527,555	XXX	129,674,522	30.2	139,679,209	31.9	XXX	129,674,522
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	1,268,977	0	0	0	XXX	1,268,977	0.3	0	0.0	XXX	1,268,977
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	34,901,854	173,016,347	42,264,948	21,230,480	5,592,885	0	277,006,513	64.5	286,936,160	65.5	XXX	277,006,513
15.10 Line 15.09 as a % of Col. 7	12.6	62.5	15.3	7.7	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	8.1	40.3	9.8	4.9	1.3	0.0	64.5	XXX	XXX	XXX	XXX	64.5

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	16,356,470	0	16,356,470	0
2. Cost of cash equivalents acquired	101,978,044	0	101,978,044	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	103,099,886	0	103,099,886	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	15,234,628	0	15,234,628	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	15,234,628	0	15,234,628	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
023138-AA-8	AMBAC ASSURANCE 5.1 06/07/20		New York	NY	Dissolution		02/12/2018		43,931	57,110	43,931	0	0	0	0	0	(6,728)	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									43,931	57,110	43,931	0	0	0	0	0	(6,728)	0	XXX
05616M-AE-6	BABSN 2015-2 SUB 0 10/20/2030		Grand Cayman	CYM	Transferred from Schedule D		06/02/2022		73,059	49,087	0	0	(54,322)	0	0	0	63,380	0	0.022
44931B-AC-1	ICG 2015-1A SUB 0 10/19/2028		Grand Cayman	CYM	Transferred from Schedule D		12/19/2022		211,248	7,025	7,025	58,208	(26,120)	172,041	0	0	(36,800)	0	0.018
50188R-AA-7	LCM 19A SUB 0 07/15/2027		Grand Cayman	CYM	Transferred from Schedule D		12/08/2022		121,291	51,804	51,804	51,765	(34)	41,451	0	0	10,706	0	0.022
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									405,598	107,915	58,828	109,973	(80,476)	213,492	0	0	37,286	0	XXX
6099999. Total - Unaffiliated									449,529	165,026	102,759	109,973	(80,476)	213,492	0	0	30,559	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									449,529	165,026	102,759	109,973	(80,476)	213,492	0	0	30,559	0	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
6299999 - Totals										XXX

NONE

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
44931B-AC-1	ICG 2015-1 SN - CDO	Grand Cayman	CYM	Return of Capital	06/11/2015	10/19/2023	6,806	3,773	27,140	5,081	0	25,832	0	32,546	32,546	0	0	0	(1,369)
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							6,806	3,773	27,140	5,081	0	25,832	0	32,546	32,546	0	0	0	(1,369)
6099999. Total - Unaffiliated							6,806	3,773	27,140	5,081	0	25,832	0	32,546	32,546	0	0	0	(1,369)
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							6,806	3,773	27,140	5,081	0	25,832	0	32,546	32,546	0	0	0	(1,369)

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	398,000	98.0938	392,375	400,000	399,758	0	410	0	0	1.750	1.855	JJ	2,929	7,000	07/26/2019	07/31/2024
91282C-HM-6	UNITED STATES TREASURY				1.A	15,006	100.9688	15,145	15,000	15,005	0	(1)	0	0	4.500	4.485	JJ	312	0	07/26/2023	07/15/2026
91282C-HM-6	UNITED STATES TREASURY	SD			1.A	310,122	100.9688	313,003	310,000	310,111	0	(11)	0	0	4.500	4.485	JJ	6,444	0	07/26/2023	07/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						723,128	XXX	720,524	725,000	724,875	0	398	0	0	XXX	XXX	XXX	9,685	7,000	XXX	XXX
0109999999. Total - U.S. Government Bonds						723,128	XXX	720,524	725,000	724,875	0	398	0	0	XXX	XXX	XXX	9,685	7,000	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68609T-DM-7	OREGON			2	1.B FE	258,396	99.6970	239,273	240,000	245,854	0	(4,362)	0	0	4.000	3.118	JD	800	9,600	12/14/2017	12/01/2048
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						432,722	XXX	404,943	405,000	415,572	0	(5,332)	0	0	XXX	XXX	XXX	1,384	16,613	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						432,722	XXX	404,943	405,000	415,572	0	(5,332)	0	0	XXX	XXX	XXX	1,384	16,613	XXX	XXX
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W				1.G FE	1,500,000	99.9490	1,499,235	1,500,000	1,500,000	0	0	0	0	3.375	3.375	JJ	25,313	50,625	06/19/2015	07/01/2025
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	500,000	99.9490	499,745	500,000	500,000	0	0	0	0	3.375	3.374	JJ	8,438	16,875	06/19/2015	07/01/2025
60535Q-L4-0	MISSISSIPPI HOME CORP SINGLE FAMILY MTG				1.A FE	1,029,060	104.5280	1,045,280	1,000,000	1,027,897	0	(1,163)	0	0	6.500	6.289	JD	5,417	20,222	07/07/2023	12/01/2053
896221-AD-0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV	SD		2	1.F FE	1,000,000	101.5330	1,015,330	1,000,000	1,000,000	0	0	0	0	3.750	3.749	JD	3,125	37,500	05/18/2017	06/01/2033
91743P-EU-5	UTAH HSG CORP				1.B FE	2,036,785	107.6020	2,140,129	1,988,931	2,035,832	0	(996)	0	0	6.000	5.830	MON	3,315	59,715	05/31/2023	06/21/2053
91743P-EW-1	UTAH HSG CORP				1.B FE	1,027,646	112.3100	1,119,175	996,505	1,026,919	0	(753)	0	0	6.500	6.269	MON	1,799	21,605	08/01/2023	08/21/2053
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.D FE	970,730	99.6630	996,630	1,000,000	978,769	0	1,448	0	0	3.375	3.600	FA	12,750	33,750	11/30/2017	08/15/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						8,064,220	XXX	8,315,524	7,985,436	8,069,417	0	(1,465)	0	0	XXX	XXX	XXX	60,156	240,292	XXX	XXX
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	95,230	90.3341	84,623	93,678	94,726	0	(24)	0	0	3.500	3.339	MON	273	3,279	10/16/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS			4	1.A	167,329	90.3633	149,038	164,932	166,580	0	(39)	0	0	3.500	3.355	MON	481	5,773	10/18/2019	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	275,596	90.3756	245,240	271,356	274,113	0	(71)	0	0	3.500	3.370	MON	791	9,497	10/11/2019	08/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						538,155	XXX	478,901	529,966	535,419	0	(133)	0	0	XXX	XXX	XXX	1,546	18,549	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M			2	1.B FE	22,809	96.3620	21,979	22,809	22,809	0	0	0	0	3.100	3.100	MON	59	707	06/12/2013	07/01/2043
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	161,401	98.2220	158,532	161,402	161,402	0	0	0	0	3.200	3.200	MON	430	5,165	06/20/2013	02/01/2044
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	773,962	99.4120	730,678	735,000	749,923	0	(6,928)	0	0	4.000	3.358	MN	3,757	29,498	04/25/2018	11/15/2039
20775C-RY-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	235,000	100.0280	235,066	235,000	235,003	0	(3)	0	0	3.650	3.648	MN	1,096	8,578	02/16/2017	11/15/2032
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	880,000	93.4010	821,929	880,000	879,984	0	(5)	0	0	3.650	3.649	MN	4,104	32,120	04/26/2017	11/15/2037
296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA			2	1.A FE	685,089	92.2490	631,988	685,089	685,089	0	0	0	0	3.125	3.125	MON	1,784	21,409	08/20/2014	08/01/2044
31350A-BR-8	FEDMFH 15M034 A - CMBS				1.B FE	25,688	100.0470	25,012	25,000	25,000	0	0	0	0	4.150	3.668	MON	46	1,038	09/11/2015	04/15/2025
31397P-PL-8	FHM M012 A1A - CMBS/RMBS			4	1.B FE	1,919,918	97.1810	1,711,397	1,761,040	1,919,023	0	0	0	0	4.250	3.729	MON	6,237	0	06/15/2022	08/15/2051
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	2,500,000	97.3080	2,432,700	2,500,000	2,499,956	0	(9)	0	0	3.100	3.100	JD	6,458	77,500	05/17/2016	12/01/2031
373539-4H-5	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	1,395,000	94.4500	1,317,578	1,395,000	1,394,972	0	(6)	0	0	3.300	3.300	JD	3,836	46,035	05/17/2016	12/01/2034
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	185,000	100.1060	185,196	185,000	184,994	0	0	0	0	3.650	3.650	JD	563	6,753	02/16/2017	12/01/2032
373539-7W-9	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	1,500,000	95.0120	1,425,180	1,500,000	1,499,954	0	0	0	0	3.400	3.400	JD	4,250	51,000	08/09/2017	12/01/2037
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	344,252	100.1130	310,350	310,000	335,445	0	(5,407)	0	0	4.000	3.024	JJ	6,200	12,400	10/04/2019	01/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	433,575	99.0210	405,986	410,000	418,744	0	(4,042)	0	0	3.500	2.444	FA	5,979	14,350	03/11/2020	08/01/2046
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.B FE	772,690	84.5940	680,885	804,886	781,313	0	917	0	0	2.450	3.303	MON	1,643	19,720	08/06/2014	06/01/2043
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	440,915	92.8280	409,293	440,915	440,915	0	0	0	0	2.850	2.779	MON	1,082	13,788	06/10/2016	07/01/2032
45505T-GP-0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F			2	1.B FE	30,000	92.3120	27,694	30,000	29,999	0	0	0	0	2.850	2.850	JJ	428	855	06/09/2016	07/01/2031
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			4	1.A FE	704,471	90.2460	635,757	704,471	704,471	0	0	0	0	3.050	3.050	MON	1,791	21,486	07/22/2015	12/01/2038
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	220,719	99.7100	204,406	205,000	209,151	0	(5,081)	0	0	4.000	3.107	MN	1,048	8,464	02/23/2017	11/15/2047
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	394,214	100.0180	394,285	394,214	394,214	0	0	0	0	4.000	4.000	MON	1,314	15,769	08/14/2013	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	947,601	88.9740	843,119	947,601	947,611	0	(2)	0	0	3.950	3.950	MON	3,119	37,430	03/30/2017	11/01/2058
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	220,000	97.0730	213,561	220,000	219,998	0	0	0	0	3.242	3.242	MS	2,377	7,998	04/07/2017	09/01/2048
57587A-A8-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	796,510	99.8460	753,837	755,000	771,169	0	(10,420)	0	0	4.000	3.331	JD	2,517	32,122	05/31/2018	12/01/2048
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	380,489	99.7780	354,212	355,000	355,949	0	(2,317)	0	0	4.000	3.700	JD	1,183	16,260	03/12/2015	06/01/2039
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	295,431	89.8490	265,441	295,431	295,431	0	0	0	0	2.875	2.875	MON	708	8,494	10/15/2014	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	850,076	89.4890	760,725	850,076	850,076	0	0	0	0	2.800	2.800	MON	1,984	23,802	01/13/2015	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	337,030	92.2380	310,870	337,030	337,030	0	0	0	0	3.000	2.999	MON	843	10,111	03/11/2015	04/01/2045
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	4,589,310	86.5410	3,971,634	4,589,310	4,589,310	0	0	0	0	2.050	2.050	MON	7,840	94,081	11/10/2021	12/01/2051
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	26,151	100.0000	25,000	25,000	25,000	0	0	0	0	3.000	2.559	JJ	375	806	09/30/2022	07/01/2031
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	58,819	89.0080	51,895	58,303	58,303	0	(45)	0	0	3.050	3.050	MON	148	1,778	03/31/2016	12/01/2034
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	265,705	99.5690	243,944	245,000	247,043	0	(4,034)	0	0	3.750	2.729	MN	1,531	10,004	04/24/2015	05/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	113,153	99.4850	104,459	105,000	105,797	0	(963)	0	0	4.000	3.412	MN	700	4,396	03/31/2016	11/01/2045
61212W-EL-5	MONTANA ST BRD HSG SINGLE FAMILY MTG - R			2	1.B FE	745,000	94.0450	700,635	745,000	744,999	0	(7)	0	0	3.375	3.374	JD	2,095	25,144	09/08/2017	12/01/2037
641272-FX-2	NEVADA HSG DIV				1.E FE	1,535,564	100.0740	1,491,103	1,490,000	1,490,000	0	0	0	0	4.750	4.749	AO	17,694	70,775	12/13/2011	04/01/2039
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV				1.C FE	884,301	101.2730	835,502	825,000	857,318	0	(9,661)	0	0	4.500	4.234	AO	9,281	37,125	06/15/2018	10/01/2048
647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	244,436	88.7110	216,842	244,436	244,436	0	0	0	0	2.750	2.749	MON	560	6,722	02/19/2015	12/01/2035
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	132,598	99.3470	124,184	125,000	126,047	0	(1,241)	0	0	3.250	2.653	MS	1,354	4,062	02/20/2015	03/01/2045
647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS			2	1.B FE	644,889	92.5240	596,680	644,892	644,892	0	0	0	0	3.125	3.124	MON	1,679	20,153	07/15/2015	02/01/2037
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	197,890	91.2220	185,148	202,964	202,416	0	4,895	0	0	2.600	2.618	MON	440	5,277	08/08/2014	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	780,738	91.5720	720,794	787,133	786,689	0	3,699	0	0	2.850	2.854	MON	1,869	22,433	08/29/2014	07/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	683,928	99.4130	626,302	630,000	660,442	0	(8,496)	0	0	3.750	2.710	JJ	11,813	23,797	07/10/2019	01/01/2050
64987B-NQ-7	NEW YORK ST HSG FIN AGY REV - RMBS			2	1.C FE	1,000,000	93.7100	937,100	1,000,000	999,989	0	(1)	0	0	2.750	2.750	MN	4,583	27,500	06/22/2016	11/01/2031
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	216,315	99.5340	204,045	205,000	205,565	0	(1,810)	0	0	3.500	3.124	AO	1,794	9,806	07/22/2015	10/01/2035
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS			2	1.A FE	58,354	99.3870	54,663	55,000	55,216	0	(531)	0	0	3.500	2.964	AO	481	2,419	03/31/2016	10/01/2030
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	520,000	96.5700	502,164	520,000	519,992	0	(4)	0	0	3.850	3.850	JJ	10,010	20,020	05/17/2017	07/01/2037
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	308,789	99.9340	284,812	285,000	285,878	0	(2,682)	0	0	4.000	3.373	JJ	5,700	11,400	05/22/2015	01/01/2036
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	375,415	80.7470	303,137	375,415	375,415	0	0	0	0	2.700	2.699	MON	845	10,136	04/21/2015	03/01/2036
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	495,625	91.3500	452,753	495,625	495,625	0	0	0	0	2.800	2.800	MON	1,156	13,877	02/17/2016	03/01/2046
67756Q-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	845,469	95.1530	804,489	845,469	845,469	0	0	0	0	3.250	3.250	MON	2,290	27,478	02/17/2016	03/01/2046
67756Q-WE-3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	690,000	93.5670	645,612	690,000	689,991	0	(2)	0	0	3.400	3.400	MS	7,820	23,460	09/07/2017	09/01/2037
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	105,809	99.6440	99,644	100,000	100,371	0	(512)	0	0	3.500	3.120	JJ	1,750	3,972	08/05/2015	07/01/2036
686087-VV-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	615,000	93.9930	578,057	615,000	614,978	0	0	0	0	3.450	3.450	JJ	10,609	21,218	08/30/2017	01/01/2038
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	349,245	99.4540	323,226	325,000	332,987	0	(3,617)	0	0	4.000	3.135	JJ	6,500	13,747	12/07/2017	01/01/2040
708796-7D-3	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	3,000,000	95.4410	2,863,230	3,000,000	3,000,046	0	(16)	0	0	3.500	3.499	AO	26,250	105,000	08/25/2017	10/01/2037
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	1,000,000	100.0270	1,000,270	1,000,000	1,000,001	0	0	0	0	3.800	3.800	AO	9,500	38,000	11/30/2017	10/01/2037
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	217,923	96.5470	202,749	210,000	211,542	0	(589)	0	0	4.000	4.000	JJ	4,200	8,531	06/25/2015	07/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	103,410	99.5710	94,592	95,000	96,654	0	(1,291)	0	0	4.000	3.096	JJ	1,900	3,914	06/29/2016	07/01/2043
83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	1,190,000	97.7680	1,163,439	1,190,000	1,189,978	0	(5)	0	0	3.400	3.400	JJ	20,230	40,502	08/09/2017	07/01/2038
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	233,774	99.4910	218,880	220,000	224,182	0	(3,217)	0	0	4.000	3.291	MN	1,467	10,013	12/12/2017	05/01/2039
83756C-W2-7	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	1,284,766	103.7220	1,255,036	1,210,000	1,274,530	0	(8,761)	0	0	5.000	4.195	MN	10,083	61,218	05/25/2022	05/01/2053
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	285,477	99.6990	264,202	265,000	269,915	0	(2,714)	0	0	4.000	3.222	JJ	5,300	21,325	02/23/2017	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	330,651	99.4180	303,225	305,000	313,762	0	(3,911)	0	0	4.000	3.291	JJ	6,100	12,740	05/18/2017	01/01/2042
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	285,000	94.4540	269,194	285,000	284,993	0	(2)	0	0	3.700	3.700	JJ	5,273	10,545	05/18/2017	07/01/2036
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	988,233	95.4410	868,513	910,000	964,557	0	(11,937)	0	0	3.750	2.846	JJ	17,063	34,918	02/26/2020	07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	574,983	92.8550	533,916	575,000	575,000	0	0	0	0	3.125	3.125	MS	5,990	18,206	03/31/2016	03/01/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,017,385	93.1120	947,308	1,017,385	1,017,385	0	0	0	0	3.100	3.115	MON	2,628	31,616	06/08/2017	09/01/2047
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	474,192	77.9060	369,424	474,192	474,192	0	0	0	0	2.300	2.322	MON	939	11,057	06/12/2020	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	474,192	77.9060	369,424	474,192	474,192	0	0	0	0	2.300	2.322	MON	939	11,058	06/12/2020	07/01/2037
91743P-AK-1	UTAH HSG CORP - RMBS			4	1.B FE	97,053	95.9710	88,589	92,308	92,825	0	(9,065)	0	0	3.500	3.040	MON	269	3,231	08/13/2014	08/21/2044
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS			4	1.A FE	635,166	95.6840	607,752	635,166	634,880	0	(50)	0	0	3.125	3.109	MON	1,654	19,849	05/24/2017	11/25/2039
93978T-XF-1	WASHINGTON ST HSG FIN COMMN - RMBS			2	1.A FE	885,712	99.7240	822,723	825,000	840,684	0	(9,929)	0	0	4.000	3.310	JD	2,750	33,000	03/23/2017	12/01/2047
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	160,140	99.6960	149,544	150,000	151,867	0	(3,946)	0	0	4.000	2.905	MS	2,000	6,000	09/04/2015	09/01/2045
98322Q-MJ-3	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	965,000	100.3120	968,011	965,000	964,986	0	(6)	0	0	3.450	3.450	JD	2,774	33,293	04/26/2017	12/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						48,137,400	XXX	44,711,496	47,271,753	47,709,964	0	(113,754)	0	0	XXX	XXX	XXX	303,063	1,548,451	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						56,739,775	XXX	53,505,922	55,787,155	56,314,800	0	(115,352)	0	0	XXX	XXX	XXX	364,764	1,807,291	XXX	XXX
012653-AD-3	ALBEMARLE CORP			1,2	2.B FE	999,080	98.2528	982,528	1,000,000	999,375	0	165	0	0	4.650	4.670	JD	3,875	46,500	05/10/2022	06/01/2027
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	940,918	92.3239	872,461	945,000	943,044	0	812	0	0	1.000	1.089	MN	1,286	9,450	05/10/2021	05/12/2026
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	1,000,000	93.4102	934,102	1,000,000	1,000,000	0	0	0	0	5.000	4.998	AO	8,472	50,000	04/30/2021	04/30/2026
04685A-3C-3	ATHENE GLOBAL FUNDING				1.E FE	1,484,344	86.0332	1,514,184	1,760,000	1,548,699	0	40,851	0	0	1.985	4.915	FA	12,810	36,746	05/06/2022	08/19/2028
04685A-3C-3	ATHENE GLOBAL FUNDING	SD			1.E FE	202,426	86.0332	206,480	240,000	211,186	0	4,266	0	0	1.985	4.915	FA	1,747	2,954	05/06/2022	08/19/2028
053611-AN-9	AVERY DENNISON CORP			1,2	2.B FE	995,570	105.5742	1,055,742	1,000,000	995,838	0	268	0	0	5.750	5.809	MS	16,931	28,750	03/06/2023	03/15/2033
053807-AW-3	AVNET INC			1,2	2.C FE	997,230	103.4112	1,034,112	1,000,000	997,637	0	407	0	0	6.250	6.315	MS	18,403	32,292	03/06/2023	03/15/2028
05568Y-AA-6	BNSF 2007-1 PTC - ABS			1	1.C FE	222,776	99.8018	222,334	222,776	222,804	0	(85)	0	0	5.996	5.900	AO	3,339	13,358	06/11/2007	04/01/2024
05580M-82-7	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	17.7200	708,800	1,000,000	1,000,000	0	0	0	0	5.500	0.055	JAJO	9,319	55,000	03/25/2021	03/31/2026
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	991,960	92.9058	929,058	1,000,000	996,327	0	1,594	0	0	2.950	3.125	MS	9,096	29,500	03/03/2021	03/10/2026
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	999,300	102.3332	1,023,332	1,000,000	999,335	0	35	0	0	5.100	5.109	MN	7,083	25,500	05/08/2023	05/11/2033
08576P-AK-7	BERRY GLOBAL INC			1,2	2.C FE	990,960	100.7500	1,007,500	1,000,000	992,188	0	1,228	0	0	5.500	5.708	AO	11,611	29,792	03/27/2023	04/15/2028
092113-AV-1	BLACK HILLS CORP			1,2	2.A FE	996,770	103.6166	1,036,166	1,000,000	997,251	0	481	0	0	5.950	6.025	MS	17,519	31,072	03/02/2023	03/15/2028
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20				2.C PL	1,000,000	97.0740	970,740	1,000,000	1,000,000	0	0	0	0	5.820	5.820	JD	3,557	87,300	04/21/2022	12/09/2025
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	1,996,560	106.7379	2,134,758	2,000,000	1,996,794	0	213	0	0	6.200	6.223	AO	23,767	120,211	10/31/2022	04/22/2033
09261H-AT-4	BLACKSTONE PRIVATE CREDIT FUND			1	2.C FE	1,997,180	98.1827	1,963,654	2,000,000	1,998,849	0	890	0	0	4.700	4.749	MS	25,328	93,478	03/17/2022	03/24/2025
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	1,015,520	95.1497	951,497	1,000,000	1,006,385	0	(3,103)	0	0	3.625	3.286	JJ	16,715	36,250	11/23/2020	01/15/2026
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	809,190	86.3791	863,791	1,000,000	846,414	0	26,676	0	0	2.850	6.682	MS	7,204	28,500	08/03/2022	09/30/2028
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	987,300	82.3385	823,385	1,000,000	990,170	0	1,149	0	0	3.125	3.275	JD	1,823	31,250	06/03/2021	06/10/2031
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	921,250	95.8527	958,527	1,000,000	945,373	17,723	18,758	0	0	4.800	7.165	JJ	20,533	48,000	09/13/2022	07/27/2026
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-		C	1	1.E FE	163,872	99.0215	162,269	163,872	163,873	0	0	0	0	4.625	4.650	MJSD	232	7,579	06/25/2013	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
114259-AV-6	BROOKLYN UNION GAS CO			1,2	2.A FE	2,000,000	97.5832	1,951,664	2,000,000	2,000,000	0	0	0	0	4.632	4.632	FA	37,571	92,640	08/02/2022	08/05/2027
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	1,993,960	92.2733	1,845,466	2,000,000	1,980,994	0	7,971	0	0	3.250	3.316	MS	16,431	65,000	03/24/2021	03/30/2026
125491-AN-0	CI FINANCIAL CORP			1,2	2.B FE	2,230,850	78.6894	2,360,682	3,000,000	2,293,653	0	56,376	0	0	3.200	7.622	JD	3,733	96,000	05/11/2023	12/17/2030
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,000,000	98.0441	980,441	1,000,000	1,000,000	0	0	0	0	4.927	4.929	MN	6,980	49,270	05/05/2022	05/10/2028
140501-AB-3	CAPITAL SOUTHWEST CORP			1,2	2.C FE	2,042,200	94.5865	1,891,730	2,000,000	2,018,909	0	(8,545)	0	0	4.500	4.000	JJ	37,750	90,000	02/22/2021	01/31/2026
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,000,000	102.4067	1,024,067	1,000,000	1,000,000	0	0	0	0	6.165	6.165	JJ	28,428	61,821	07/07/2022	07/15/2027
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,000,000	94.1644	941,644	1,000,000	1,000,000	0	0	0	0	5.750	5.751	JD	4,792	57,500	05/21/2020	06/01/2030
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	914,910	94.4034	944,034	1,000,000	929,412	0	14,502	0	0	3.750	5.696	FA	14,167	37,500	01/06/2023	02/15/2028
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	1,000,000	107.0469	1,070,469	1,000,000	1,000,000	0	0	0	0	6.270	6.272	MN	7,663	62,700	11/09/2022	11/17/2033
20454P-AA-1	COMPEER FINANCIAL, FLCA				2.B FE	1,000,000	84.5111	845,111	1,000,000	1,000,000	0	0	0	0	2.750	2.750	JD	2,292	27,500	05/12/2021	06/01/2031
224044-CR-6	COX COMMUNICATIONS INC			1,2	2.B FE	999,910	101.7575	1,017,575	1,000,000	999,836	0	(74)	0	0	5.450	5.454	MS	16,047	12,868	06/12/2023	09/15/2028
24703D-BJ-9	DELL INTERNATIONAL LLC			1,2	2.B FE	999,550	102.3573	1,023,573	1,000,000	999,636	0	86	0	0	5.250	5.260	FA	21,875	27,271	01/09/2023	02/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24906P-AA-7	DENTSPLY SIRONA INC			1,2	2.B FE	997,880	88.3312	883,312	1,000,000	998,566	0	198	0	0	3.250	3.275	JD	2,708	32,500	05/20/2020	06/01/2030
277432-AX-8	EASTMAN CHEMICAL CO			1,2	2.B FE	999,850	103.6917	1,036,917	1,000,000	999,859	0	9	0	0	5.750	5.752	MS	18,049	28,750	02/22/2023	03/08/2033
278642-AW-3	EBAY INC			1,2	2.A FE	998,430	88.9239	889,239	1,000,000	998,979	0	149	0	0	2.700	2.718	MS	8,250	27,000	03/04/2020	03/11/2030
30225V-AJ-6	EXTRA SPACE STORAGE LP			1,2	2.B FE	998,230	102.2217	1,022,217	1,000,000	998,474	0	244	0	0	5.700	5.741	AO	14,250	28,975	03/21/2023	04/01/2028
33938X-AE-5	FLEX LTD		C	1,2	2.C FE	1,981,460	103.1309	2,062,618	2,000,000	1,985,060	0	3,360	0	0	6.000	6.212	JJ	55,333	72,667	11/30/2022	01/15/2028
37940X-AP-7	GLOBAL PAYMENTS INC			1,2	2.C FE	1,998,460	99.8570	1,997,140	2,000,000	1,998,827	0	283	0	0	4.950	4.968	FA	37,400	97,075	08/08/2022	08/15/2027
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	996,990	90.4937	904,937	1,000,000	998,499	0	541	0	0	2.500	2.559	FA	8,819	25,000	02/17/2021	08/24/2026
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	2.C PL	990,090	89.5913	895,913	1,000,000	992,362	0	1,691	0	0	8.875	9.125	MS	29,583	89,983	08/23/2022	09/01/2027
40440V-A*-6	HPS CORPORATE LENDING A 8.37 11/14/2025				2.C PL	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	8.370	8.370	MN	43,710	334,800	11/14/2022	11/14/2025
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	998,630	96.4994	964,994	1,000,000	999,583	0	279	0	0	3.350	3.380	JD	2,140	33,500	06/03/2020	06/08/2025
42250P-AE-3	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	1,982,390	101.0746	2,021,492	2,000,000	1,983,320	0	930	0	0	5.250	5.368	JD	4,667	95,667	05/01/2023	12/15/2032
44891A-CG-0	HYUNDAI CAPITAL AMERICA			1	2.A FE	997,520	100.6109	1,006,109	1,000,000	997,918	0	398	0	0	5.650	5.741	JD	785	28,250	06/21/2023	06/26/2026
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	89.9010	1,798,020	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	80,400	03/03/2021	03/02/2028
452327-AP-4	ILLUMINA INC			1,2	2.B FE	998,630	102.4265	1,024,265	1,000,000	998,887	0	244	0	0	5.750	5.782	JD	2,875	57,500	11/29/2022	12/13/2027
46266T-AB-4	IQVIA INC			1,2	2.C FE	999,930	101.5000	1,015,000	1,000,000	999,923	0	(7)	0	0	5.700	5.702	MN	7,283	27,233	05/18/2023	05/15/2028
469814-AA-5	JACOBS ENGINEERING GROUP INC			1,2	2.C FE	998,990	101.5941	1,015,941	1,000,000	999,092	0	102	0	0	5.900	5.913	MS	19,667	31,958	02/13/2023	03/01/2033
48662#-AA-2	KAYNE ANDERSON BDC INC A 8.65 06/30/2027				2.B FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	8.650	8.647	JJ	87,461	0	06/29/2023	06/30/2027
48662#-AB-0	KAYNE ANDERSON BDC INC A 8.74 06/30/2028				2.B FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	8.740	8.738	JJ	88,371	0	06/29/2023	06/30/2028
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	2,085,000	101.7500	2,035,000	2,000,000	2,035,000	64,305	(16,805)	0	0	6.694	5.656	JJ	61,734	133,880	04/14/2022	01/15/2027
52532X-AJ-4	LEIDOS INC			1,2	2.C FE	992,970	103.9939	1,039,939	1,000,000	993,457	0	487	0	0	5.750	5.839	MS	16,931	31,465	02/16/2023	03/15/2033
539439-AW-9	LLOYDS BANKING GROUP PLC		C	2	2.A FE	2,000,000	114.0960	2,281,920	2,000,000	2,000,000	0	0	0	0	7.953	7.951	MN	20,324	159,060	11/07/2022	11/15/2033
55272X-AA-0	MFA FINANCIAL INC				2.C PL	987,500	98.9360	989,360	1,000,000	997,270	0	5,738	0	0	6.250	6.872	JD	2,778	62,500	04/08/2022	06/15/2024
556079-AF-8	MACQUARIE BANK LTD		C		2.B FE	1,000,000	106.3103	1,063,103	1,000,000	1,000,000	0	0	0	0	6.798	6.798	JJ	30,780	33,990	01/10/2023	01/18/2033
55903V-BA-0	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	10,000,000	95.7140	9,571,400	10,000,000	10,000,000	0	0	0	0	3.755	3.754	MS	110,564	375,500	03/09/2022	03/15/2027
571903-BL-6	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	987,320	100.5728	1,005,728	1,000,000	988,746	0	1,426	0	0	4.900	5.146	AO	10,344	26,950	03/23/2023	04/15/2029
595112-BZ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	1,998,660	104.0495	2,080,990	2,000,000	1,998,751	0	91	0	0	5.875	5.884	FA	46,347	58,750	02/06/2023	02/09/2033
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	1,000,000	103.7300	1,037,300	1,000,000	1,000,000	0	0	0	0	5.754	5.753	MN	5,434	43,155	02/21/2023	05/27/2034
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	2,000,000	98.4033	1,968,066	2,000,000	2,000,000	0	0	0	0	7.550	7.557	FA	57,883	138,836	09/13/2022	09/13/2025
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	852,740	89.8616	898,616	1,000,000	889,631	0	24,526	0	0	2.450	5.629	JD	1,974	24,500	06/21/2022	12/02/2027
63111X-AH-4	NASDAQ INC			1,2	2.B FE	998,010	102.6729	1,026,729	1,000,000	998,190	0	180	0	0	5.350	5.396	JD	446	26,750	06/22/2023	06/28/2028
639057-AJ-7	NATWEST GROUP PLC		C	2	1.G FE	1,000,000	100.8795	1,008,795	1,000,000	1,000,000	0	0	0	0	5.847	5.844	MS	19,328	29,235	02/27/2023	03/02/2027
639057-AK-4	NATWEST GROUP PLC		C	2	1.G FE	1,000,000	102.4592	1,024,592	1,000,000	1,000,000	0	0	0	0	5.808	5.806	MS	17,424	14,520	06/08/2023	09/13/2029
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	1,000,000	95.5000	955,000	1,000,000	1,000,000	0	0	0	0	5.750	5.747	AO	9,743	57,500	04/15/2021	04/30/2026
651229-BC-9	NEWELL BRANDS INC			1,2	3.B FE	1,000,000	99.5000	995,000	1,000,000	995,000	2,500	0	0	0	6.375	6.375	MS	18,771	63,927	09/09/2022	09/15/2027
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
65539*-AD-5	NORTH HAVEN PIF B 8.88 08/10/2028				2.B PL	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	8.880	8.877	MS	34,780	0	08/10/2023	08/10/2028
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	249,585	102.3566	255,892	250,000	249,609	0	24	0	0	6.700	6.723	MS	4,885	8,375	03/09/2023	03/16/2033
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	80.5812	805,812	1,000,000	1,000,000	0	0	0	0	3.500	3.500	AO	7,389	35,000	04/06/2021	04/15/2031
68389X-BN-4	ORACLE CORP			1,2	2.B FE	1,030,670	94.9213	949,213	1,000,000	1,020,470	0	(5,308)	0	0	3.250	2.654	MN	4,153	32,500	01/18/2022	11/15/2027
68389X-CJ-2	ORACLE CORP			1,2	2.B FE	1,996,480	108.5627	2,171,254	2,000,000	1,996,782	0	265	0	0	6.250	6.274	MN	18,056	125,000	11/07/2022	11/09/2032
69120V-AP-6	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	997,350	102.5289	1,025,289	1,000,000	998,014	0	533	0	0	7.750	7.813	MS	22,604	77,500	09/09/2022	09/16/2027
69120V-AR-2	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	1,987,060	103.9676	2,079,352	2,000,000	1,988,251	0	1,191	0	0	7.950	8.110	JD	7,950	79,500	06/06/2023	06/13/2028
69506Y-SC-4	BANC OF CALIFORNIA			2,5	3.A FE	400,000	86.5000	346,000	400,000	346,000	(54,000)	0	0	0	3.250	3.251	MN	2,167	13,000	04/27/2021	05/01/2031
709599-BS-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	997,920	101.3271	1,013,271	1,000,000	998,312	0	392	0	0	5.700	5.747	FA	23,750	31,508	01/05/2023	02/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
709599-BT-0	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	995,420	101.1682	1,011,682	1,000,000	996,091	0	671	0	0	5.550	5.653	MN	9,250	32,683	03/27/2023	05/01/2028
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
74930B-AG-0	RBB BANCORP			2,5	2.B FE	1,000,000	70.0370	700,370	1,000,000	1,000,000	0	0	0	0	4.000	4.001	AO	10,000	40,000	03/23/2021	04/01/2031
758750-AE-3	REGAL REXNORD CORP			1,2	2.C FE	999,150	102.1941	1,021,941	1,000,000	999,298	0	148	0	0	6.300	6.314	FA	23,800	35,175	01/09/2023	02/15/2030
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	997,720	79.7787	797,787	1,000,000	998,265	0	206	0	0	3.350	3.377	AO	6,979	33,500	04/13/2021	04/16/2031
845011-AF-2	SOUTHWEST GAS CORP			1,2	2.A FE	1,498,005	103.1084	1,546,626	1,500,000	1,498,391	0	356	0	0	5.800	5.831	JD	7,250	87,000	11/29/2022	12/01/2027
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
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	1,000,000	93.3193	933,193	1,000,000	1,000,000	0	0	0	0	4.250	4.253	JAJO	10,625	42,500	03/31/2021	04/01/2026
866677-AJ-6	SUN COMMUNITIES OPERATING LP			1,2	2.C FE	997,290	100.9078	1,009,078	1,000,000	997,484	0	194	0	0	5.700	5.736	JJ	26,283	28,183	01/09/2023	01/15/2033
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	1,000,000	96.8970	968,970	1,000,000	1,000,000	0	0	0	0	5.500	5.501	MN	8,403	55,000	05/01/2020	05/06/2030
87264A-CY-9	T-MOBILE USA INC			1,2	2.B FE	1,996,540	100.6030	2,012,060	2,000,000	1,996,704	0	164	0	0	5.050	5.072	JJ	46,572	43,767	02/06/2023	07/15/2033
89214P-DD-8	TOWNEBANK			2,5	2.A FE	1,000,000	84.8577	848,577	1,000,000	1,000,000	0	0	0	0	3.125	3.125	FA	11,806	31,250	02/02/2022	02/15/2032
896239-AE-0	TRIMBLE INC			1,2	2.C FE	998,430	106.6780	1,066,780	1,000,000	998,540	0	110	0	0	6.100	6.121	MS	17,961	31,517	02/23/2023	03/15/2033
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.B FE	1,500,000	93.0707	1,396,061	1,500,000	1,500,000	0	0	0	0	4.500	4.500	MS	19,125	67,500	03/01/2021	03/01/2026
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	489,830	99.0182	491,130	496,000	492,890	0	579	0	0	4.329	4.478	MS	5,964	21,472	06/21/2018	09/21/2028
92345Y-AH-9	VERISK ANALYTICS INC			1,2	2.B FE	990,390	106.7322	1,067,322	1,000,000	991,038	0	648	0	0	5.750	5.877	AO	14,375	32,583	03/02/2023	04/01/2033
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	1,463,790	94.7500	1,421,250	1,500,000	1,476,305	0	7,061	0	0	3.700	4.253	JJ	23,279	55,500	03/14/2022	01/30/2027
92852L-AC-3	VITERRA FINANCE BV		C	1,2	2.C FE	498,140	98.8548	494,274	500,000	498,721	0	348	0	0	4.900	4.985	AO	4,764	24,500	04/13/2022	04/21/2027
950810-AA-9	WESBANCO INC			2,5	2.B FE	3,000,000	82.7219	2,481,657	3,000,000	3,000,000	0	0	0	0	3.750	3.751	AO	28,125	112,500	03/18/2022	04/01/2032
984851-AH-8	YARA INTERNATIONAL ASA		C	1,2	2.B FE	2,000,000	110.5436	2,210,872	2,000,000	2,000,000	0	0	0	0	7.378	7.378	MN	19,265	147,560	11/08/2022	11/14/2032
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						129,812,136	XXX	127,877,736	131,477,648	129,957,120	30,527	197,365	0	0	XXX	XXX	XXX	1,783,394	5,354,301	XXX	XXX
03464H-AA-3	AOMT 225 A1 - CMO/RMBS			4	1.A FE	838,008	97.4151	837,136	859,349	841,207	0	4,415	0	0	4.500	5.570	MON	3,223	38,671	07/29/2022	05/25/2067
059522-AA-0	BAFC 2007-C 6A1 - RMBS			4,5	1.A FM	35,570	96.7750	40,027	41,361	38,113	0	(1,753)	0	0	5.892	26.106	MON	81	2,045	02/25/2016	05/20/2047
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS			4	1.A	1,526,080	84.4192	1,310,001	1,551,781	1,523,070	0	(221)	0	0	3.000	3.273	MON	3,879	46,553	02/17/2022	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1.A	3,830,406	81.9688	3,265,777	3,984,170	3,826,827	0	1,455	0	0	2.500	3.056	MON	8,300	99,604	02/10/2022	06/26/2051
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS			4	1.A FM	490,580	85.0699	432,473	508,373	488,336	0	4,166	0	0	4.322	5.100	MON	1,831	20,277	01/11/2019	08/25/2047
10569F-AA-6	BRAVO 2022-NQM1 A1 - CMO/RMBS			4	1.A FE	1,442,457	93.6849	1,352,401	1,443,564	1,450,976	0	22,852	0	0	3.626	4.197	MON	4,362	52,344	03/15/2022	09/26/2061
12530B-AA-7	CFMT 2021-3 A - CMBS			4	1.A FE	2,729,676	97.3100	2,656,251	2,729,680	2,730,525	0	(3,343)	0	0	1.151	0.890	MON	524	31,427	10/22/2021	10/27/2031
12530G-AA-6	CFMT 2022-HB9 A - RMBS			4	1.A FE	822,731	93.9000	849,613	904,807	854,955	0	25,741	0	0	3.250	6.629	MON	490	29,406	09/23/2022	09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1.A FE	1,879,631	87.8000	1,743,006	1,985,200	1,926,154	0	25,189	0	0	2.000	3.415	MON	662	39,704	02/14/2022	02/26/2052
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS			4	1.A FM	14,625	51.4190	17,579	34,187	18,258	0	(508)	0	0	6.000	7.501	MON	171	1,982	05/31/2009	09/25/2037
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS			4	1.A FM	173,625	38.9981	184,769	473,791	136,542	0	(11,417)	0	0	6.000	14.149	MON	2,369	31,091	05/31/2009	07/25/2037
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.D FE	1,603,679	93.1175	1,493,319	1,603,693	1,607,282	0	6,893	0	0	3.757	4.362	MON	5,021	60,251	02/22/2022	03/25/2067
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS			4	1.E FE	2,329,989	98.9573	2,352,965	2,377,758	2,342,109	0	13,190	0	0	6.000	7.111	MON	11,889	142,666	09/20/2022	10/25/2057
12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS			4	1.A FM	287,658	94.8582	272,758	287,543	157,788	0	17,112	0	0	6.250	21.533	MON	1,498	17,971	12/29/2021	07/25/2037
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS			4	1.A FE	845,694	94.1175	795,954	845,702	851,120	0	5,025	0	0	3.901	4.450	MON	2,749	32,991	03/17/2022	02/25/2067
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1.A FE	414,207	98.3005	413,802	420,956	416,281	0	2,162	0	0	4.650	5.538	MON	1,631	19,414	06/30/2022	07/25/2067
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS			4	1.A FE	898,209	101.1585	913,212	902,754	902,417	0	4,204	0	0	5.169	5.814	MON	3,889	46,663	08/01/2022	05/25/2067
126670-NY-0	CWL 2005-16 2A3 - RMBS			4	1.A FM	3,305	99.2213	75,677	76,271	0	0	(3,298)	0	0	5.669	67.425	MON	360	3,357	12/08/2005	07/25/2034
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS			4	1.A FM	16,205	49.7827	12,153	24,412	11,844	0	(369)	0	0	5.500	7.532	MON	112	1,246	11/10/2005	11/25/2035
12669G-R4-5	CWHL 2005-15 A8 - CMO/RMBS			4	1.A FM	191,418	55.7742	130,772	234,466	141,086	0	(3,818)	0	0	5.500	6.453	MON	1,075	12,896	07/19/2013	08/25/2035
17030E-AA-5	CHNGE 2022-3 A1 - RMBS			4	1.F FE	410,746	98.0017	411,395	419,783	413,178	0	2,652	0	0	5.000	6.142	MON	1,749	20,989	06/24/2022	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS			4	1.C FE	1,031,761	90.8233	937,086	1,031,768	1,034,475	0	4,607	0	0	3.007	3.593	MON	2,585	31,025	01/21/2022	01/25/2067
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS			4	1.A FM	0	49.8665	63,217	126,773	27,603	0	3,249	0	0	6.098	25.430	MON	644	3,163	03/22/2006	03/25/2036

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS			4	1.A FM	0	89.1029	39,908	44,789	0	0	(1,919)	0	0	5.749	44.901	MON	215	2,448	08/11/2005	08/25/2035
17309B-AB-3	CMLTI 2006-WF2 A2C - RMBS			4	1.A FM	(105,333)	38.2499	117,641	307,560	78,165	0	5,467	0	0	5.852	17.586	MON	1,500	7,622	05/31/2009	05/25/2036
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS			4	1.A FE	2,616,383	91.8438	2,636,328	2,870,447	2,740,210	0	81,537	0	0	2.000	5.509	MON	957	52,550	06/21/2022	06/25/2052
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS			4	1.A FM	681,547	91.8402	736,393	801,820	658,014	0	(35,880)	0	0	5.233	8.213	MON	3,497	29,580	02/19/2016	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS			4	1.A FM	735,240	65.7273	625,693	951,954	486,881	0	(17,135)	0	0	5.048	6.290	MON	4,004	43,193	05/20/2015	07/25/2036
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS			4	1.A	771,066	84.6678	700,336	827,158	771,334	0	391	0	0	3.000	4.000	MON	2,068	24,815	04/08/2022	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	1,693,828	81.4616	1,371,888	1,684,092	1,690,382	0	(776)	0	0	2.500	2.463	MON	3,509	42,102	10/20/2021	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	798,141	82.0938	672,240	818,869	797,015	0	8	0	0	2.500	2.875	MON	1,706	20,472	01/27/2022	09/25/2051
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS			4	1.A FE	1,693,281	96.5668	1,734,329	1,795,989	1,699,342	0	6,061	0	0	4.349	5.977	MON	6,509	32,537	07/11/2023	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	861,236	102.4377	911,039	889,359	864,813	0	4,310	0	0	5.710	6.922	MON	4,232	50,782	10/14/2022	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	1,642,010	96.2750	1,588,235	1,649,686	1,646,300	0	7,499	0	0	4.210	4.912	MON	5,788	69,452	04/28/2022	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS			4	1.A FE	1,759,247	100.6429	1,770,563	1,759,252	1,768,696	0	8,597	0	0	5.269	5.797	MON	7,725	92,695	08/12/2022	08/25/2067
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS			4	1.A FM	21,754	102.7924	24,865	24,190	21,532	0	2,135	0	0	4.627	18.016	MON	93	921	08/26/2014	01/25/2036
362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS			4	1.A FM	178,580	70.5294	148,193	210,116	154,814	0	1,435	0	0	4.496	7.335	MON	787	8,801	03/16/2016	07/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS			4	1.A FM	114,604	92.6937	111,749	120,557	114,637	0	(677)	0	0	4.511	6.280	MON	453	4,726	02/25/2016	11/25/2035
39678W-AA-6	GCSP 51 A - CMO/RMBS			4,5	1.A FM	61,886	94.1182	58,871	62,551	62,914	0	(368)	0	0	4.635	3.974	MON	48	2,844	07/18/2005	09/25/2034
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS			4,5	1.A FM	124,589	66.4987	133,397	200,600	49,612	0	(421)	0	0	6.090	14.715	MON	441	8,996	07/09/2008	11/19/2035
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS			4,5	1.A FM	132,316	91.5983	172,525	188,350	134,854	0	(18,446)	0	0	6.090	18.119	MON	414	7,296	07/09/2008	08/19/2045
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS			4	1.A FE	1,718,953	99.7770	1,715,140	1,718,974	1,720,044	0	6,476	0	0	5.390	6.016	MON	7,721	92,653	08/02/2022	08/25/2067
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS			4	1.A	1,047,155	82.1558	874,510	1,064,453	1,045,422	0	(75)	0	0	2.500	2.755	MON	2,218	26,611	01/10/2022	07/25/2051
466247-ZP-1	JPMMT 2005-S3 A2 - CMO/RMBS			4	1.A FM	51,694	46.3502	48,766	105,211	44,191	0	(1,436)	0	0	5.750	10.494	MON	504	6,376	05/31/2009	01/25/2036
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS			4	1.A FM	14,177	77.5386	157,006	202,487	109,706	0	6,481	0	0	4.457	13.434	MON	752	7,588	02/07/2006	03/25/2036
46630W-AL-4	JPMMT 2007-S2 111 - CMO/RMBS			4	1.A FM	356,495	42.5622	231,539	544,001	155,236	0	(9,855)	0	0	6.000	17.755	MON	2,720	33,629	05/31/2009	06/25/2037
46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS			4	1.B FE	251,340	91.6681	238,755	260,456	252,830	0	172	0	0	3.000	3.566	MON	651	7,814	12/10/2013	10/27/2042
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS			4	1.B FE	417,263	92.0280	385,686	419,096	417,463	0	23	0	0	3.000	3.077	MON	1,048	12,573	11/25/2013	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
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	8,161,602	81.8603	6,960,624	8,503,052	8,156,321	0	3,175	0	0	2.500	3.096	MON	17,715	212,576	02/10/2022	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS			4	1.A	1,310,622	85.4375	1,402,992	1,642,126	1,312,786	0	3,734	0	0	3.000	6.475	MON	4,105	49,264	10/19/2022	01/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS			4	1.A FE	1,709,092	95.4145	1,757,284	1,841,737	1,713,352	0	3,694	0	0	4.750	6.497	MON	7,290	87,483	11/22/2022	01/25/2063
525221-EM-5	LXS 2005-7N A1A - RMBS			4,5	1.A FM	431,163	90.8208	534,587	588,618	476,413	0	781	0	0	6.010	8.745	MON	590	23,851	07/09/2008	12/25/2035
55284P-AC-9	MFRA 2022-NQM1 A1 - RMBS			4	1.A FE	1,485,788	95.7254	1,422,280	1,485,792	1,491,252	0	4,447	0	0	4.112	4.430	MON	1,018	61,544	03/21/2022	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS			4	1.A FE	1,223,880	95.5642	1,180,994	1,235,812	1,227,714	0	1,998	0	0	3.907	4.610	MON	4,024	48,283	04/05/2022	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - RMBS			4	1.A FE	834,089	95.1967	811,671	852,625	839,770	0	4,294	0	0	3.944	4.969	MON	561	33,842	06/07/2022	05/25/2067
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS			4	1.A	4,405,521	83.6538	3,722,612	4,450,021	4,399,973	0	(1,598)	0	0	3.000	3.172	MON	11,125	133,501	02/10/2022	03/25/2052
58549J-AK-0	MELLO 22INV2 A4 - CMO/RMBS			4	1.A	1,712,345	87.5837	1,521,367	1,737,044	1,711,629	0	777	0	0	3.000	3.335	MON	4,343	52,111	03/14/2022	03/25/2052
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS			4	1.A	1,723,070	81.8438	1,458,540	1,782,102	1,722,359	0	276	0	0	2.273	2.965	MON	450	44,564	02/09/2022	12/25/2051
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	1,450,740	81.5281	1,213,477	1,488,416	1,448,777	0	152	0	0	2.500	2.878	MON	3,101	37,210	01/27/2022	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	1,621,352	81.3922	1,305,376	1,603,810	1,617,866	0	(953)	0	0	2.500	2.395	MON	3,341	40,095	10/14/2021	08/25/2051
64831D-AB-8	NRZT 22INV1 - CMO/RMBS			4	1.A	2,080,857	84.6654	2,239,830	2,645,508	2,082,894	0	4,954	0	0	3.000	6.663	MON	6,614	79,365	10/21/2022	03/25/2052
65535A-AA-2	NHELI 2006-AF1 A1 - RMBS			4	1.A FM	107,618	21.0702	76,539	363,257	0	0	(4,163)	0	0	6.032	129.519	MON	1,826	4,196	11/03/2006	10/25/2036
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS			4	1.A FM	536,275	30.2675	394,001	1,301,730	379,113	0	11,212	0	0	5.515	9.309	MON	5,983	25,813	12/29/2021	01/25/2036
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS			4	1.A FE	1,765,994	103.0000	1,818,997	1,766,016	1,766,050	0	56	0	0	6.120	6.093	MON	9,007	108,128	01/06/2023	11/27/2062
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS			4	1.A	838,393	87.7214	788,356	898,705	839,319	0	793	0	0	3.500	4.515	MON	524	31,575	06/07/2022	06/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	2,158,353	81.3426	1,732,649	2,130,063	2,153,715	0	(1,328)	0	0	2.500	2.366	MON	4,438	53,252	10/01/2021	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS			4	1.A	2,823,926	87.7878	2,856,680	3,254,074	2,836,485	0	12,559	0	0	2.500	5.545	MON	6,779	54,235	04/21/2023	12/26/2052

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	19,809	98.1569	19,063	19,420	19,508	0	(140)	0	0	3.500	1.812	MON	57	680	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	175,925	94.4663	163,810	173,405	174,085	0	(962)	0	0	3.500	2.177	MON	506	6,069	10/28/2019	11/26/2049
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS			4	1.A	189,396	84.4638	157,728	186,741	189,106	0	(195)	0	0	3.000	2.729	MON	467	5,602	02/14/2020	02/25/2050
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS			4	1.A	4,324,150	81.3141	3,494,847	4,297,960	4,318,323	0	(2,141)	0	0	2.500	2.449	MON	8,954	107,449	09/29/2021	10/25/2051
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	111,368	88.2905	96,829	109,671	111,555	0	(87)	0	0	3.500	2.633	MON	320	3,839	10/11/2019	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	1,689,938	81.9688	1,385,006	1,689,674	1,686,536	0	(616)	0	0	2.500	2.538	MON	3,520	42,242	11/12/2021	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS			4	1.A	1,742,922	82.1007	1,460,387	1,778,776	1,740,595	0	11	0	0	2.500	2.803	MON	3,706	44,466	01/10/2022	01/25/2052
74938W-AB-7	RCKT 222 A2 - CMO/RMBS			4	1.A	1,250,745	81.8438	1,082,341	1,322,447	1,250,191	0	750	0	0	2.500	3.271	MON	2,755	33,061	02/17/2022	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS			4	1.A	1,723,872	81.9688	1,430,923	1,745,693	1,721,089	0	(238)	0	0	2.500	2.703	MON	3,637	43,642	01/06/2022	12/26/2051
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	346,951	96.2425	333,915	346,952	346,884	0	(71)	0	0	1.259	1.285	MON	61	4,469	11/17/2021	11/25/2031
74970F-AA-5	RPIT 2022-3 A - CMO/RMBS			4	1.A FE	1,395,571	86.9855	1,304,783	1,500,000	1,430,529	0	25,208	0	0	4.000	6.119	MON	1,000	60,000	08/04/2022	08/25/2062
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A FE	855,986	95.2326	821,679	862,813	858,491	0	3,744	0	0	4.000	4.729	MON	2,876	34,513	03/29/2022	03/25/2067
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS			4	1.A FM	813,786	77.7887	658,600	846,652	373,930	0	29,805	0	0	6.500	24.142	MON	4,586	55,032	12/29/2021	07/25/2037
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS			4,5	1.A FM	71,136	99.1996	83,172	83,844	83,521	0	613	0	0	6.030	7.777	MON	84	3,975	09/18/2014	07/25/2036
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
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS			4	2.C FM	244,013	86.7772	250,524	288,698	250,524	(7,639)	3,809	0	0	4.744	7.754	MON	1,141	13,039	02/24/2016	08/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS			4	1.A FM	1,858	82.3637	105,480	128,067	105,480	(16,775)	6,620	0	0	5.500	12.266	MON	587	7,050	02/13/2006	02/25/2036
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	141,103	88.6105	122,468	138,209	141,885	0	(55)	0	0	3.500	2.375	MON	403	4,837	10/08/2019	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS			4	1.A	664,487	87.4660	567,198	648,478	659,367	0	(5)	0	0	3.500	2.814	MON	1,891	22,697	02/13/2020	03/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS			4	1.A	872,688	81.8438	706,841	863,647	870,904	0	(514)	0	0	2.500	2.403	MON	1,799	21,591	10/06/2021	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	859,077	80.7487	711,709	881,388	858,061	0	111	0	0	2.500	2.869	MON	1,836	22,035	01/19/2022	02/26/2052
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS			4	1.A FM	677,454	57.1305	484,931	848,813	483,327	0	6,655	0	0	4.635	9.556	MON	3,278	37,362	02/16/2016	07/25/2035
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS			4	1.A FM	71,792	96.7791	78,916	81,542	81,099	0	1,560	0	0	5.269	6.951	MON	358	3,909	02/26/2016	08/25/2035
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	1.A FM	53,586	74.1538	42,423	57,210	48,791	0	(187)	0	0	3.375	3.500	MON	161	1,931	05/16/2002	08/25/2031
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
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	1,230,498	80.9156	1,027,121	1,269,373	1,229,194	0	155	0	0	2.500	2.938	MON	2,645	31,734	02/04/2022	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS			4	1.A	2,505,050	81.8594	2,117,109	2,586,275	2,502,438	0	489	0	0	2.500	2.952	MON	5,388	64,657	02/04/2022	11/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	1,826,523	85.7504	1,601,023	1,867,074	1,842,071	0	11,726	0	0	1.824	2.767	MON	2,838	34,055	02/10/2022	11/26/2066
92538N-AA-5	VERUS 2022-4 A1 - CMO/RMBS			2	1.A FE	789,560	97.5893	770,530	789,564	793,816	0	3,928	0	0	4.474	5.007	MON	2,944	35,325	04/22/2022	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
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS			4	1.A FM	122,549	97.4526	118,944	122,053	122,152	0	(76)	0	0	5.500	5.416	MON	559	6,713	03/03/2016	06/25/2033
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS			4	6. FM	1,020,105	85.2636	1,122,863	1,316,932	1,122,863	(87,621)	49,843	0	0	4.043	8.619	MON	4,437	50,105	02/17/2016	05/25/2037
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS			4	1.A FM	83,860	89.9893	75,246	83,616	75,246	(11,900)	2,451	0	0	5.750	8.935	MON	401	4,923	12/29/2021	02/25/2036
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS			4	1.A FM	72,042	96.8479	74,952	77,391	74,952	2,535	(1,594)	0	0	6.180	3.039	MON	399	4,022	02/24/2016	09/25/2036
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	398,498	84.6402	333,331	393,821	394,060	0	(24)	0	0	3.000	2.758	MON	985	11,815	02/14/2020	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS			4	1.A	2,190,322	82.0665	1,832,452	2,232,886	2,191,704	0	884	0	0	2.500	2.760	MON	930	55,916	01/13/2022	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						107,188,426	XXX	98,278,323	114,483,930	106,404,513	(121,400)	357,174	0	0	XXX	XXX	XXX	285,723	3,638,789	XXX	XXX
05608B-AA-8	BX 2019-IMC A - CMBS			4,5	1.A	1,000,000	99.3470	993,470	1,000,000	1,000,000	0	0	0	0	6.408	6.482	MON	3,026	60,885	05/02/2019	04/17/2034
10805V-AA-5	BRDGE 22SFR1 A - CMBS			4	1.A FE	1,822,065	95.5923	1,911,846	2,000,000	1,877,650	0	48,910	0	0	3.400	6.982	MON	5,667	68,189	11/17/2022	11/19/2037
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,822,065	XXX	2,905,316	3,000,000	2,877,650	0	48,910	0	0	XXX	XXX	XXX	8,692	129,074	XXX	XXX
000844-AC-4	ABPCI 8 A1B - CDO		C	4	1.A FE	2,002,578	93.4593	1,869,186	2,000,000	2,000,929	0	(641)	0	0	2.462	2.437	JAJO	9,711	49,240	04/27/2021	04/20/2032
00086A-AS-3	ABPCI I AB2 - CDO		C	4	1.A FE	1,000,000	92.0561	920,561	1,000,000	1,000,000	0	0	0	0	2.750	2.759	JAJO	5,424	27,500	04/29/2021	07/20/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.A FE	999,998	95.1459	951,459	1,000,000	997,650	0	(756)	0	0	2.120	2.316	MON	1,767	21,200	03/04/2020	04/17/2037
006346-AW-0	ADMSO 231 A2 - ABS			4	1.G FE	999,960	101.3573	1,013,573	1,000,000	999,764	0	(196)	0	0	6.967	6.969	MON	3,096	26,126	07/19/2023	07/15/2053
01983K-AA-2	ALLO 231 A2 - ABS			4	1.F FE	1,893,754	97.8287	1,956,574	2,000,000	1,903,140	0	9,386	0	0	6.200	7.595	MON	3,789	60,967	06/16/2023	06/20/2053
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	2,000,000	91.2000	1,824,000	2,000,000	2,000,000	0	0	0	0	2.875	2.885	JAJO	10,222	57,500	05/25/2021	07/27/2039
033295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	1,750,000	90.3413	1,580,973	1,750,000	1,750,000	0	0	0	0	3.000	3.011	JAJO	10,208	52,500	11/16/2021	01/23/2040
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	971,466	96.9113	941,461	971,466	971,466	0	0	0	0	4.100	4.098	AO	7,302	39,830	01/26/2018	04/25/2036
038413-AA-8	AQFIT 2020-A A - ABS			4	1.E FE	194,784	93.0053	181,193	194,820	194,784	0	(4)	0	0	1.900	1.915	MON	144	3,702	08/19/2020	07/17/2046
05072L-AA-3	AUDAX III A - CDO		C	4,5	1.A FE	1,194,096	99.8224	1,189,003	1,191,118	1,192,304	0	(762)	0	0	7.287	7.218	JAJO	17,602	79,491	01/05/2022	01/22/2030
05377R-DY-7	AESOP 2020-2 A - ABS			4	1.B FE	999,526	93.3039	933,039	1,000,000	997,414	0	(285)	0	0	2.020	2.171	MON	617	20,200	08/05/2020	02/22/2027
05377R-GC-2	AESOP 231 A - ABS			4	1.A FE	1,999,630	99.5159	1,990,318	2,000,000	1,994,407	0	(5,223)	0	0	5.250	5.391	MON	3,208	97,125	01/09/2023	04/20/2029
05377R-GJ-7	AESOP 232 A - ABS			4	1.A FE	999,925	100.1480	1,001,480	1,000,000	997,688	0	(2,237)	0	0	5.200	5.362	MON	1,589	48,100	01/09/2023	10/20/2027
05377R-HC-1	AESOP 235 A - ABS			4	1.A FE	999,843	101.2531	1,012,531	1,000,000	995,471	0	(4,372)	0	0	5.780	6.022	MON	1,766	31,951	05/24/2023	04/20/2028
05492Q-AA-4	BDS 2020-FL5 A - CMBS		C	4,5	1.A FE	202,420	99.0102	204,898	206,946	203,608	0	(2,629)	0	0	6.368	8.665	MON	512	13,050	08/27/2020	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS		C	4,5	1.A FE	892,170	98.1634	875,784	892,170	892,170	0	0	0	0	6.288	6.625	MON	2,182	55,139	10/01/2021	11/18/2038
05553E-AA-7	BFNS 221 A - CDO		C	4	1.D FE	2,359,531	93.9540	2,348,850	2,500,000	2,392,850	0	27,334	0	0	5.000	6.612	JAJO	28,125	125,000	10/07/2022	07/10/2035
05602C-AA-2	BSPRT 2021-FL7 A - CMBS		C	4,5	1.A FE	2,000,000	98.4372	1,968,744	2,000,000	2,000,000	0	0	0	0	6.796	6.887	MON	6,419	128,774	12/09/2021	12/15/2038
06759F-AC-0	BABSN 2015-II B1R - CDO		C	4,5	1.A FE	454,284	100.0011	596,007	596,000	596,000	0	0	0	0	7.267	7.318	JAJO	8,783	39,654	07/23/2015	10/21/2030
072917-AC-1	BXCMM 2022-1 A2 - CDO			4	1.A FE	2,500,000	91.2149	2,280,373	2,500,000	2,500,000	0	0	0	0	3.410	3.424	JAJO	16,813	85,250	02/10/2022	04/20/2035
12510H-AA-8	CAUTO 2020-1 A1 - ABS			4	1.A FE	418,797	95.6861	425,037	444,200	432,916	0	9,422	0	0	2.690	5.083	MON	531	11,950	06/17/2022	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	665,830	87.1868	580,925	666,300	665,865	0	(2)	0	0	3.250	3.284	MON	962	21,655	01/15/2020	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS			4	1.A FE	2,789,758	89.0163	2,483,555	2,790,000	2,789,517	0	(242)	0	0	3.350	3.377	MON	4,154	93,552	03/08/2022	03/15/2052
12529K-AA-0	CFMT 21GRN1 A - ABS			4	1.D FE	218,641	94.4959	206,609	218,643	218,642	0	1	0	0	1.100	1.103	MON	73	2,405	02/11/2021	03/20/2041
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	974,596	85.3411	832,076	975,000	974,628	0	10	0	0	2.010	2.012	MON	871	19,600	11/18/2020	12/15/2050
15137E-BN-2	CECLO 21 A1R - CDO			4,5	1.A FE	535,290	99.8509	534,492	535,290	535,290	0	0	0	0	6.619	6.637	JAJO	6,496	32,516	03/23/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	1,000,000	91.9000	919,000	1,000,000	1,000,000	0	0	0	0	3.164	3.176	JAJO	5,801	31,640	04/08/2021	07/25/2039
233046-AN-1	DNKN 211 A2I - RMBS			4	2.B FE	1,764,459	90.9062	1,781,762	1,960,000	1,829,479	0	40,586	0	0	2.045	4.582	FMAN	4,565	40,082	05/10/2022	11/20/2051
233046-AS-0	DNKN 211 A23 - RMBS			4	2.B FE	761,950	82.6832	810,295	980,000	770,610	0	8,660	0	0	2.791	6.416	FMAN	3,115	13,676	07/11/2023	11/20/2051
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	1,000,000	93.6987	936,987	1,000,000	1,000,000	0	0	0	0	3.933	3.933	MJSD	656	39,330	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	917,866	97.4493	906,278	930,000	922,925	0	3,583	0	0	4.474	4.948	JAJO	7,628	41,608	07/25/2022	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	919,968	95.3667	898,831	942,500	926,380	0	3,967	0	0	4.118	4.678	JAJO	7,116	38,812	05/05/2022	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS			4	2.A FE	2,388,508	97.1563	2,492,059	2,565,000	2,452,613	0	55,070	0	0	4.116	6.759	JAJO	19,355	105,575	11/02/2022	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	1,950,000	88.4459	1,724,695	1,950,000	1,950,000	0	0	0	0	2.662	2.662	JAJO	9,517	51,909	04/08/2021	04/25/2051
26209X-AA-9	HONK 201 A2 - RMBS			4	2.C FE	958,127	92.1442	891,495	967,500	961,061	0	1,617	0	0	3.786	4.011	JAJO	7,224	36,630	02/23/2022	07/20/2050
26827E-AC-9	ECAF I A2 - ABS		D	4	5.B FE	635,908	65.0036	413,363	635,908	413,363	18,437	840	0	0	4.947	3.779	MON	1,398	31,458	06/15/2015	08/15/2040
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	220,617	91.7691	202,500	220,663	220,634	0	4	0	0	2.540	2.558	MON	93	5,605	10/16/2019	03/25/2044
28852L-AN-3	ECLO 3 A2R - CDO			4,5	1.A FE	546,315	99.9964	546,295	546,315	546,315	0	0	0	0	7.427	7.458	JAJO	8,228	37,235	03/23/2021	07/22/2030
302637-AG-8	FSKMM 1R A1R - CDO			4,5	1.A FE	1,458,331	99.4862	1,450,839	1,458,331	1,458,331	0	0	0	0	7.420	7.566	JAJO	17,043	100,446	12/14/2020	01/15/2031
32010L-AN-4	NWSTR 161R 1BR - CDO			4	1.A FE	1,005,006	97.7986	982,895	1,005,019	1,004,971	0	27	0	0	3.353	3.374	JAJO	6,178	33,698	12/17/2019	01/26/2032
33767P-AA-6	FKH 2022-SFR2 A - CMBS			4	1.A FE	959,169	96.0284	954,884	994,376	959,647	0	1,949	0	0	4.250	5.393	MON	3,522	42,261	06/15/2022	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - CMBS			4	1.A FE	993,290	96.0350	953,947	993,333	992,788	0	(346)	0	0	4.145	4.139	MON	3,431	41,174	04/05/2022	05/19/2039
34417R-AB-2	FOCUS 221 A2 - RMBS			4	2.B FE	987,500	101.2175	999,523	987,500	987,500	0	0	0	0	7.206	7.206	JAJO	12,058	71,159	06/28/2022	07/30/2052
34960J-AU-9	FCO 6RR A2R - CDO			4,5	1.A FE	1,000,000	99.3554	993,554	1,000,000	1,000,343	0	609	0	0	7.268	7.312	JAJO	16,756	65,408	06/29/2018	07/10/2030
34960J-AW-5	FCO 6RR BTR - CDO			4,5	1.C FE	1,000,000	99.3722	993,722	1,000,000	999,767	0	368	0	0	7.718	7.821	JAJO	17,794	69,958	06/29/2018	07/10/2030

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
34960N-AN-6	FCBSL 3R B1R - CDO		C	4,5	1.C FE	998,750	99.9814	999,814	1,000,000	999,412	0	306	0	0	7.387	7.487	JAJO	15,389	67,984	06/07/2018	04/18/2031
36166V-AA-3	GCI 201 A - ABS		C	4	1.F FE	552,893	90.5029	566,807	626,286	556,811	0	3,918	0	0	2.820	6.368	MON	638	14,718	03/02/2023	10/18/2045
36166V-AE-5	GCI CREDIT SUISSE A - ABS			4	1.F FE	769,985	87.9069	677,044	770,183	770,000	0	6	0	0	2.380	2.381	MON	662	18,330	06/04/2021	06/18/2046
38175B-AA-2	GOCAP 36 A - CDO		C	2,5	1.A FE	841,644	99.5725	838,046	841,644	843,983	0	2,692	0	0	6.954	6.710	FMAN	9,105	54,278	02/23/2018	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO		C	4,5	1.C FE	1,000,000	99.1119	991,119	1,000,000	999,670	0	(300)	0	0	7.577	7.646	JAJO	15,365	69,677	07/17/2018	07/20/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO		C	4,5	1.A FE	2,000,000	99.7698	1,995,396	2,000,000	2,000,000	0	0	0	0	7.334	7.381	FMAN	22,818	136,665	02/27/2020	05/05/2032
38178G-AA-8	GOCAP 49 AR - CDO			4,5	1.A FE	1,000,000	99.0943	990,943	1,000,000	1,000,000	0	0	0	0	7.207	7.256	JAJO	14,615	65,926	08/06/2021	08/26/2033
39809L-AA-2	GSTNE 19FL2 A - CMBS		C	4,5	1.A FE	339,556	99.8079	338,692	339,344	339,117	0	(264)	0	0	6.726	6.905	MON	1,078	24,454	12/16/2020	09/15/2037
39809P-AA-3	GSTNE 21FL3 A - CMBS			4,5	1.A FE	2,000,000	98.1576	1,963,152	2,000,000	2,000,000	0	0	0	0	6.496	6.572	MON	6,135	124,088	07/29/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS			4	2.B FE	888,281	95.7634	907,358	947,500	901,275	0	12,994	0	0	4.959	8.641	MJSD	1,436	23,493	07/17/2023	06/22/2048
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4,5	1.C FE	889,370	93.9302	838,532	892,718	894,311	0	3,952	0	0	7.393	7.398	FMAN	7,333	62,557	04/16/2019	05/23/2039
466365-AD-5	JACK 221 A21 - RMBS			4	2.B FE	1,447,500	92.0234	1,332,039	1,447,500	1,447,500	0	0	0	0	3.445	3.460	FMAN	4,987	49,866	02/02/2022	02/26/2052
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS			4	2.B FE	4,925,000	93.2571	4,592,912	4,925,000	4,925,000	0	0	0	0	4.077	4.097	JAJO	34,023	200,792	03/09/2022	04/30/2052
48254V-AE-3	KKRLP III A2 - CDO			4,5	1.A FE	900,000	99.2280	893,052	900,000	900,000	0	0	0	0	7.227	7.265	JAJO	13,190	59,516	08/20/2021	10/21/2030
50203V-AC-5	LJVI I A2 - CDO			4	1.A FE	3,000,000	94.3912	2,831,736	3,000,000	3,000,000	0	0	0	0	3.590	3.600	JAJO	18,848	107,700	03/10/2022	04/28/2034
543190-AA-0	LTRAN III A1 - ABS			4	1.F FE	829,877	97.0458	805,411	829,928	829,477	0	395	0	0	2.980	3.106	MON	1,099	24,732	01/23/2015	01/17/2045
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	1,450,365	95.8821	1,398,287	1,458,340	1,456,952	0	1,283	0	0	4.060	4.190	MON	2,631	59,209	06/12/2018	01/17/2045
55283T-AA-6	MF1 2021-FL6 A - CMBS			4,5	1.A FE	2,412,321	98.3114	2,371,587	2,412,321	2,412,321	0	0	0	0	6.573	6.621	MON	6,166	150,993	06/10/2021	07/18/2036
55819T-AQ-4	MDPK 20R A2R - CDO		C	4,5	1.A FE	972,813	99.4125	994,125	1,000,000	989,836	0	3,015	0	0	6.949	7.405	JAJO	12,740	64,090	12/20/2018	07/29/2030
56577G-AA-7	MRNON 201 A - CDO		C	4,5	1.A FE	1,000,000	100.0211	1,000,211	1,000,000	1,000,000	0	0	0	0	7.495	7.663	JAJO	16,267	69,783	11/20/2020	01/15/2034
61034J-AC-4	MCMML XIII A2 - CDO			4	1.A FE	1,000,000	90.5475	905,475	1,000,000	1,000,000	0	0	0	0	3.270	3.283	FMAN	3,361	32,700	02/09/2022	02/24/2034
62947A-AF-0	NPRL 2021-1 A1 - ABS			4	1.F FE	2,485,583	89.5615	2,227,217	2,486,802	2,486,172	0	221	0	0	2.230	2.250	MON	1,849	55,443	03/03/2021	03/20/2051
62955W-AA-2	NZES 21FNT2 A - ABS			4	2.C FE	470,336	92.8529	436,723	470,339	470,337	0	1	0	0	3.228	3.228	MON	253	15,124	05/18/2021	05/25/2026
62960N-AA-5	NXTC 2020-1 A - CDO			4,5	1.A FE	1,000,000	100.0058	1,000,058	1,000,000	1,000,000	0	0	0	0	7.527	7.583	JAJO	15,264	69,170	12/04/2020	01/21/2031
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS			4	2.C FE	431,477	93.3333	402,716	431,482	431,480	0	1	0	0	2.981	2.981	MON	214	12,861	03/12/2021	03/25/2026
67590A-BR-2	OCT14 14RR ABR - CDO			4,5	1.A FE	890,000	99.6510	886,894	890,000	890,000	0	0	0	0	6.905	6.859	JAJO	13,145	55,554	03/02/2021	07/16/2029
691204-AA-9	OR III A1L - CDO		C	4,5	1.A FE	1,000,000	99.4482	994,482	1,000,000	1,000,000	0	0	0	0	7.477	7.186	JAJO	15,163	68,663	03/06/2020	04/20/2032
69120T-AA-4	ORTF 2020-1 A1R - CDO			4,5	1.A FE	1,000,000	100.1087	1,001,087	1,000,000	1,000,000	0	0	0	0	8.444	8.565	JAJO	18,061	12,583	08/07/2023	10/15/2035
69547M-AA-4	PAID 223 A - ABS			4	1.G FE	365,596	99.7913	364,833	365,596	365,596	0	0	0	0	6.060	6.136	MON	985	22,155	08/03/2022	03/15/2030
70163Q-AE-8	PARLI 2R AR - CDO		C	4,5	1.A FE	841,449	99.3776	836,212	841,449	841,449	0	0	0	0	6.927	6.893	JAJO	11,820	53,084	11/15/2021	10/20/2031
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.C FE	350,906	88.0030	308,810	350,908	350,905	0	1	0	0	3.967	4.000	MON	619	13,921	05/23/2019	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - CMBS			4	1.A FE	4,977,550	95.2762	4,742,578	4,977,715	4,975,372	0	(564)	0	0	1.732	1.726	MON	7,185	86,214	03/04/2020	04/17/2037
74331C-AB-4	PROG 2020-SFR1 B - CMBS			4	1.A FE	999,988	95.1598	951,598	1,000,000	999,492	0	(145)	0	0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74983D-AQ-0	RACEP 10R A2R - CDO		C	4,5	1.A FE	1,000,000	99.6730	996,730	1,000,000	999,818	0	129	0	0	7.090	7.158	JAJO	13,392	65,512	07/12/2018	07/25/2031
81742L-AA-4	SEQI 1 A - CDO		C	4,5	1.A FE	466,753	100.0478	466,976	466,753	466,753	0	0	0	0	7.055	7.100	JAJO	7,044	36,816	02/22/2021	04/15/2031
85022W-AP-9	SCFT 2020-A A - ABS			4	1.A FE	328,512	92.2532	303,078	328,528	328,515	0	1	0	0	1.970	1.980	MON	108	6,472	09/16/2020	09/26/2037
85208U-AA-2	SPRTE 211 A - ABS		C	2	1.F FE	1,019,457	91.6530	1,039,625	1,134,305	1,030,188	0	10,731	0	0	3.750	8.156	MON	1,891	21,268	06/26/2023	11/15/2046
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	2,422,429	88.4731	2,246,562	2,539,260	2,447,573	0	21,786	0	0	2.070	3.250	MON	2,044	52,563	11/03/2022	06/19/2051
87342R-AC-8	BELL 2016-1 A23 - RMBS			2	2.B FE	922,852	97.8619	917,455	937,500	930,186	0	4,878	0	0	4.970	5.600	FMAN	4,659	46,594	06/16/2022	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - RMBS			4	2.B FE	1,759,872	89.6570	1,893,892	2,112,375	1,840,020	0	71,854	0	0	1.946	6.636	FMAN	4,111	41,107	11/10/2022	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - RMBS			4	2.B FE	1,267,080	85.3373	1,257,658	1,473,750	1,309,095	0	26,708	0	0	2.294	4.845	FMAN	3,381	33,808	06/22/2022	08/25/2051
89609M-AA-7	TRIBUTE RAIL LLC - ABS			4	1.F FE	1,063,602	96.5081	1,094,345	1,133,941	1,081,820	0	16,511	0	0	4.760	6.767	MON	2,099	53,946	11/17/2022	05/17/2052
89616Q-AA-9	TCN 2022-SFR1 A - CMBS			4	1.A FE	999,279	95.1882	951,199	999,282	985,311	0	(8,966)	0	0	3.856	4.319	MON	3,211	38,532	03/23/2022	04/19/2039
89656C-AA-1	TRL 2010-1 NTS - ABS			4	1.F FE	1,033,773	97.4074	956,175	981,625	1,014,353	0	(3,937)	0	0	5.194	4.245	MON	2,124	50,986	01/17/2019	10/16/2040
89656Y-AB-1	TRL 202 A2 - ABS			4	1.F FE	1,666,875	88.6026	1,772,052	2,000,000	1,736,275	0	57,992	0	0	2.560	6.490	MON	1,707	51,200	10/14/2022	11/19/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,549,204	98.9802	1,533,406	1,549,204	1,549,204	0	0	0	0	3.321	7.322	JAJO	10,861	51,449	07/15/2020	04/16/2040
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	1,000,000	90.2101	902,101	1,000,000	1,000,000	0	0	0	0	3.156	3.177	MON	1,403	31,560	02/18/2022	02/15/2052
92259K-AA-8	VCC 2022-4 A - CMBS			4	1.A FE	1,292,796	97.5621	1,261,563	1,293,088	1,292,659	0	(121)	0	0	5.280	5.557	MON	5,690	72,801	08/05/2022	08/26/2052
92259T-AA-9	VCC 2021-1 A - CMBS			4	1.A FE	661,622	83.3641	551,603	661,680	661,524	0	(74)	0	0	1.400	1.369	MON	772	9,264	05/10/2021	05/25/2051
95058X-AE-8	WEN 2018-1 A22 - RMBS			2	2.B FE	844,357	94.2381	885,809	939,969	862,766	0	15,188	0	0	3.884	6.210	MJSD	1,623	36,508	10/06/2022	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	899,984	95.5180	859,647	899,984	899,984	0	0	0	0	3.783	3.801	MJSD	1,513	34,046	06/13/2019	06/15/2049
96034J-AA-4	WESTR 2022-1 A - RMBS			4	1.A FE	496,332	95.2536	473,248	496,830	495,532	0	(262)	0	0	1.788	2.021	MON	740	8,883	01/14/2022	08/20/2036
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	1,362,024	81.8735	1,115,195	1,362,095	1,362,028	0	2	0	0	3.104	3.104	MON	1,879	42,279	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	885,269	89.9701	886,205	985,000	910,610	0	16,415	0	0	2.841	5.043	MJSD	2,021	27,984	06/02/2022	12/05/2050
97988Q-AL-8	WDMNT 172R A1R - CDO			4,5	1.A FE	1,962,500	98.7807	1,975,614	2,000,000	1,971,859	0	9,359	0	0	7.347	8.033	JAJO	29,798	104,470	02/07/2023	04/20/2033
97988W-AA-9	WDMNT 207 A1A - CDO		C	2,5	1.A FE	1,000,000	100.0212	1,000,212	1,000,000	1,000,000	0	0	0	0	7.555	7.612	JAJO	16,160	68,992	11/20/2020	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO		C	4	1.A FE	2,000,000	92.6816	1,853,632	2,000,000	2,000,059	0	(18)	0	0	3.540	3.554	JAJO	13,963	70,800	06/19/2018	07/21/2031
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	1,810,208	85.5836	1,673,159	1,955,000	1,831,228	0	21,020	0	0	3.238	4.806	JAJO	10,726	63,303	01/18/2023	07/31/2051
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						129,229,913	XXX	124,775,043	132,023,623	129,674,522	18,437	431,239	0	0	XXX	XXX	XXX	780,878	5,405,942	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						369,052,540	XXX	353,836,419	380,985,201	368,913,805	(72,436)	1,034,688	0	0	XXX	XXX	XXX	2,858,688	14,528,106	XXX	XXX
58551T-AA-5	MELLON CAPITAL IV			2,5	2.A FE	2,000,000	79.0000	1,580,000	2,000,000	2,000,000	0	0	0	0	6.197	6.288	MJSD	4,131	117,132	06/12/2007	06/29/2049
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,000,000	XXX	1,580,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	4,131	117,132	XXX	XXX
1309999999. Total - Hybrid Securities						2,000,000	XXX	1,580,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	4,131	117,132	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
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA			5	4.B FE	1,582,226	79.4000	1,268,977	1,598,208	1,268,977	(268,600)	3,298	0	0	10.437	10.822	JAJO	38,459	156,082	02/24/2021	03/10/2026
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,582,226	XXX	1,268,977	1,598,208	1,268,977	(268,600)	3,298	0	0	XXX	XXX	XXX	38,459	156,082	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,582,226	XXX	1,268,977	1,598,208	1,268,977	(268,600)	3,298	0	0	XXX	XXX	XXX	38,459	156,082	XXX	XXX
2419999999. Total - Issuer Obligations						141,032,206	XXX	138,898,727	142,593,084	141,166,983	30,527	190,967	0	0	XXX	XXX	XXX	1,858,751	5,735,337	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						107,726,580	XXX	98,757,225	115,013,897	106,939,932	(121,400)	357,040	0	0	XXX	XXX	XXX	287,269	3,657,338	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						2,822,065	XXX	2,905,316	3,000,000	2,877,650	0	48,910	0	0	XXX	XXX	XXX	8,692	129,074	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						177,367,313	XXX	169,486,539	179,295,376	177,384,486	18,437	317,485	0	0	XXX	XXX	XXX	1,083,941	6,954,393	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						1,582,226	XXX	1,268,977	1,598,208	1,268,977	(268,600)	3,298	0	0	XXX	XXX	XXX	38,459	156,082	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						430,530,390	XXX	411,316,784	441,500,565	429,638,028	(341,036)	917,700	0	0	XXX	XXX	XXX	3,277,113	16,632,224	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 202,598,520	1B ..$ 20,484,851	1C ..$ 11,175,898	1D ..$ 6,140,587	1E ..$ 7,947,445	1F ..$ 20,087,968	1G ..$ 7,365,360
1B	2A ...$ 28,219,396	2B ..$ 60,202,864	2C ..$ 58,288,564				
1C	3A ...$ 1,291,373	3B ..$ 3,030,000	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 1,268,977	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 413,363	5C ..$ 0				
1F	6 .....$ 1,122,863						

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
06055H-AB-9	BANK OF AMERICA CORP			2,000,000.000	1,000.00	0.000	2,000,000	100.000	2,000,000	2,000,000	30,625	122,500	0	54,000	0	0	54,000	0	2.B FE	04/19/2022
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	975,000	97.500	975,000	1,000,000	0	47,000	0	12,370	0	0	12,370	0	2.A FE	05/12/2020
19075Q-AC-6	COBANK ACB			1,500,000.000	1,000.00	0.000	1,443,750	96.250	1,443,750	1,500,000	0	93,750	0	(3,750)	0	0	(3,750)	0	2.B FE	04/05/2016
19075Q-AE-2	COBANK ACB			2,000,000.000	1,000.00	0.000	1,945,000	97.250	1,945,000	2,000,000	32,250	144,050	0	(15,000)	0	0	(15,000)	0	2.B FE	08/16/2022
28852N-40-6	ELLINGTON FINANCIAL INC			40,000.000	25.00	0.000	965,000	24.125	965,000	1,000,000	21,562	63,250	0	(35,000)	0	0	(35,000)	0	1.G PL	02/02/2023
404280-CQ-0	HSBC HOLDINGS PLC		C	1,000,000.000	100.00	0.000	813,750	81.375	813,750	1,000,000	0	47,000	0	18,599	0	0	18,599	0	2.C FE	03/02/2021
46625H-JQ-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	999,000	99.900	999,000	1,000,000	28,125	67,500	0	4,021	(21)	0	4,000	0	2.B FE	01/14/2014
55261F-AG-9	M&T BANK CORP			2,000,000.000	1,000.00	0.000	1,970,000	98.500	1,970,000	2,000,000	48,733	129,000	0	15,003	(3)	0	15,000	0	2.C FE	02/06/2014
59156R-BT-4	METLIFE INC			1,000,000.000	1,000.00	0.000	978,750	97.875	978,750	1,000,000	17,299	58,750	0	23,750	0	0	23,750	0	2.B FE	03/20/2018
665859-AQ-7	NORTHERN TRUST CORP			2,000,000.000	1,000.00	0.000	1,880,000	94.000	1,880,000	2,000,000	23,000	92,000	0	127,038	(38)	0	127,000	0	2.A FE	08/01/2016
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	932,500	93.250	932,500	1,000,000	0	53,472	0	(67,500)	0	0	(67,500)	0	2.B FE	02/02/2023
857477-60-8	STATE STREET CORP			70,000.000	25.00	0.000	1,754,200	25.060	1,754,200	1,764,400	0	103,268	0	51,800	0	0	51,800	0	2.A FE	02/26/2014
89832Q-AF-6	TRUIST FINANCIAL CORP			1,000,000.000	1,000.00	0.000	903,750	90.375	903,750	1,000,000	0	51,000	0	(15,000)	0	0	(15,000)	0	2.B FE	06/16/2020
902973-15-5	US BANCORP			100,000.000	25.00	0.000	2,063,000	20.630	2,063,000	2,500,000	39,966	140,281	0	222,000	0	0	222,000	0	2.B FE	03/22/2006
902973-86-6	US BANCORP			1,000.000	1,000.00	0.000	839,521	839.521	839,521	725,000	17,060	60,371	0	26,521	0	0	26,521	0	2.B FE	09/21/2011
949746-TD-3	WELLS FARGO & CO			2,000,000.000	1,000.00	0.000	1,840,000	92.000	1,840,000	2,000,000	0	78,000	0	92,500	0	0	92,500	0	2.B FE	01/19/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							22,303,221	XXX	22,303,221	23,489,400	258,620	1,351,191	0	511,351	(61)	0	511,290	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							22,303,221	XXX	22,303,221	23,489,400	258,620	1,351,191	0	511,351	(61)	0	511,290	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							22,303,221	XXX	22,303,221	23,489,400	258,620	1,351,191	0	511,351	(61)	0	511,290	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 ..$ 965,000
1B	2A ...$ 4,609,200	2B ..$ 13,945,271	2C ..$ 2,783,750				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09628D-10-4	BLUESTEM GROUP ORD			1,378.000	55	0.040	55	69	0	0	0	(14)	138	(152)	0	12/31/2014	
37045V-10-0	GENERAL MOTORS ORD			12,200.000	438,224	35.920	438,224	406,571	0	4,392	0	27,816	0	27,816	0	07/24/2015	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			13,361.000	79,364	5.940	79,364	67,740	2,672	10,689	0	7,749	0	7,749	0	11/02/2017	
695042-20-0	PACIFIC VENTURES GROUP ORD			3.000	0	0.000	0	1	0	0	0	0	0	0	0	11/20/1996	
75574U-10-1	READY CAPITAL ORD			23,800.000	243,950	10.250	243,950	243,950	7,140	37,128	0	69,972	91,154	(21,182)	0	03/22/2021	
90187B-80-4	TWO HARBORS INVESTMENT ORD			0.251	4	13.930	4	4	0	1	0	0	0	0	0	12/06/2013	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					761,597	XXX	761,597	718,334	9,812	52,209	0	105,523	91,292	14,231	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					761,597	XXX	761,597	718,334	9,812	52,209	0	105,523	91,292	14,231	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
59530Z-ZZ-3	MID-CONTINENT ASSURANCE COMPANY			100,000.000	21,447,944	214.479	21,447,944	5,000,000	0	0	0	646,981	0	646,981	0	08/31/1992	
595301-ZZ-8	MID-CONTINENT EXCESS AND SURPLUS INS			100.000	18,559,924	185,599.242	18,559,924	15,000,000	0	0	0	536,156	0	536,156	0	12/29/2009	
59539#-10-2	MID-CONTINENT SPECIALTY INS SERV INC			1,000.000	45,680	45.680	45,680	100,000	0	0	0	10,949	0	10,949	0	06/15/2009	
67920@-10-4	OKLAHOMA SURETY COMPANY			10,000.000	17,044,128	1,704.413	17,044,128	3,400,000	0	0	0	507,310	0	507,310	0	12/31/1980	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					57,097,677	XXX	57,097,677	23,500,000	0	0	0	1,701,397	0	1,701,397	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					57,097,677	XXX	57,097,677	23,500,000	0	0	0	1,701,397	0	1,701,397	0	XXX	XXX
5989999999 - Total Common Stocks					57,859,274	XXX	57,859,274	24,218,334	9,812	52,209	0	1,806,920	91,292	1,715,628	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					80,162,495	XXX	80,162,495	47,707,734	268,432	1,403,401	0	2,318,272	91,292	2,226,918	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-HM-6	UNITED STATES TREASURY		07/26/2023	Marketaxess		325,128	325,000	477
0109999999. Subtotal - Bonds - U.S. Governments						325,128	325,000	477
60535Q-L4-0	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		07/07/2023	RAYMOND JAMES & ASSOCIATES INC.		1,029,060	1,000,000	0
91743P-EU-5	UTAH HSG CORP		05/31/2023	Stifel, Nicolaus & Co., Inc.		2,048,120	2,000,000	6,333
91743P-EW-1	UTAH HSG CORP		08/01/2023	Stifel, Nicolaus & Co., Inc.		1,031,250	1,000,000	3,611
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,108,430	4,000,000	9,944
006346-AW-0	ADMSO 231 A2 - ABS		07/19/2023	BARCLAYS CAPITAL INC FIXED INC		999,960	1,000,000	0
01983K-AA-2	ALLO 231 A2 - ABS		06/16/2023	MORGAN STANLEY CO		1,893,754	2,000,000	0
053611-AN-9	AVERY DENNISON CORP		03/06/2023	MIZUHO SECURITIES USA INC.		995,570	1,000,000	0
05377R-GC-2	AESOP 231 A - ABS		01/09/2023	BARCLAYS CAPITAL INC FIXED INC		1,999,630	2,000,000	0
05377R-GJ-7	AESOP 232 A - ABS		01/09/2023	BARCLAYS CAPITAL INC FIXED INC		999,925	1,000,000	0
05377R-HC-1	AESOP 235 A - ABS		05/24/2023	JP Morgan		999,843	1,000,000	0
053807-AW-3	AVNET INC		03/06/2023	JP Morgan		997,230	1,000,000	0
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	05/08/2023	TORONTO DOMINION BANK LONDON		999,300	1,000,000	0
08576P-AK-7	BERRY GLOBAL INC		03/27/2023	CITIGROUP		990,960	1,000,000	0
092113-AV-1	BLACK HILLS CORP		03/02/2023	Bank of America Merrill Lynch		996,770	1,000,000	0
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		02/01/2023	Direct		0	0	0
125491-AN-0	CI FINANCIAL CORP	C	05/11/2023	Bank of America Merrill Lynch		1,485,960	2,000,000	26,311
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		05/01/2023	Direct		0	0	0
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC		01/06/2023	RBC CAPITAL MARKETS		914,910	1,000,000	15,104
224044-CR-6	COX COMMUNICATIONS INC		06/12/2023	JP Morgan		999,910	1,000,000	0
233046-AS-0	DNKN 211 A23 - RMBS		07/11/2023	Bank of America Merrill Lynch		765,838	985,000	4,047
24703D-BJ-9	DELL INTERNATIONAL LLC		01/09/2023	WELLS FARGO SECURITIES LLC		999,550	1,000,000	0
277432-AX-8	EASTMAN CHEMICAL CO		02/22/2023	JP Morgan		999,850	1,000,000	0
30225V-AJ-6	EXTRA SPACE STORAGE LP		03/21/2023	JP Morgan		998,230	1,000,000	0
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		09/25/2023	Direct		8,354	8,354	0
36166V-AA-3	GCI 201 A - ABS	C	03/02/2023	DEUTSCHE BANK SECURITIES, INC.		633,185	717,237	1,011
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		07/11/2023	BARCLAYS CAPITAL INC FIXED INC		1,727,463	1,832,245	2,656
411707-AD-4	HNGRY 2018-1 A2 - RMBS		07/17/2023	Bank of America Merrill Lynch		892,969	952,500	3,805
42250P-AE-3	HEALTHPEAK PROPERTIES INC		05/01/2023	WELLS FARGO SECURITIES LLC		1,982,390	2,000,000	16,479
44891A-CG-0	HYUNDAI CAPITAL AMERICA		06/21/2023	CITIGROUP		997,520	1,000,000	0
46266T-AB-4	IQVIA INC		05/18/2023	GOLDMAN		999,930	1,000,000	0
466247-ZP-1	JPMMT 2005-S3 A2 - CMO/RMBS		08/01/2023	Direct		294	294	0
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		06/02/2023	Direct		0	41,708	0
46630W-AL-4	JPMMT 2007-S2 111 - CMO/RMBS		08/01/2023	Direct		248	248	0
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		04/01/2023	MORGAN STANLEY & COMPANY		9,347	(11,789)	20
469814-AA-5	JACOBS ENGINEERING GROUP INC		02/13/2023	Bank of America Merrill Lynch		998,990	1,000,000	0
48662#-AA-2	KAYNE ANDERSON BDC INC A 8.65 06/30/2027		06/29/2023	AFG Private Placement		2,000,000	2,000,000	0
48662#-AB-0	KAYNE ANDERSON BDC INC A 8.74 06/30/2028		06/29/2023	AFG Private Placement		2,000,000	2,000,000	0
52532X-AJ-4	LEIDOS INC		02/16/2023	BANC OF AMERICA/FIXED INCOME		992,970	1,000,000	0
556079-AF-8	MACQUARIE BANK LTD	C	01/10/2023	Bank of America Merrill Lynch		1,000,000	1,000,000	0
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JP Morgan		987,320	1,000,000	0
595112-BZ-5	MICRON TECHNOLOGY INC		02/06/2023	MORGAN STANLEY CO		1,998,660	2,000,000	0
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC	C	02/21/2023	MIZUHO SECURITIES USA INC.		1,000,000	1,000,000	0
63111X-AH-4	NASDAQ INC		06/22/2023	GOLDMAN		998,010	1,000,000	0
639057-AJ-7	NATWEST GROUP PLC	C	02/27/2023	BANC OF AMERICA/FIXED INCOME		1,000,000	1,000,000	0
639057-AK-4	NATWEST GROUP PLC	C	06/08/2023	GOLDMAN		1,000,000	1,000,000	0
65473P-AN-5	NISOURCE INC		03/21/2023	JP Morgan		998,290	1,000,000	0
65539*-AD-5	NORTH HAVEN PIF B 8.88 08/10/2028		08/10/2023	AFG Private Placement		1,000,000	1,000,000	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		1,999,975	2,000,000	14,280
67116N-AA-7	OCI NV	C	03/09/2023	Bank of America Merrill Lynch		499,170	500,000	0
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		04/21/2023	Bank of America Merrill Lynch		3,013,581	3,472,618	5,788
69120T-AA-4	ORTF 2020-1 A1R - CDO		08/07/2023	MITSUBISHI UFJ SECURITIES		1,000,000	1,000,000	0
69120V-AR-2	OWL ROCK CORE INCOME CORP		06/06/2023	RBC CAPITAL MARKETS		1,987,060	2,000,000	0
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/05/2023	WELLS FARGO SECURITIES LLC		997,920	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
709599-BT-0	PENSKE TRUCK LEASING CO LP		03/27/2023	JP Morgan		995,420	1,000,000	0
718547-AT-9	PHILLIPS 66 CO		03/27/2023	MIZUHO SECURITIES USA INC.		997,680	1,000,000	0
758750-AE-3	REGAL REXNORD CORP		01/09/2023	JP Morgan		999,150	1,000,000	0
85208U-AA-2	SPRTE 211 A - ABS	C	06/26/2023	Bank of America Merrill Lynch		1,079,884	1,201,540	1,627
854502-AT-8	STANLEY BLACK & DECKER INC		03/02/2023	MORGAN STANLEY CO		1,003,500	1,000,000	0
866677-AJ-6	SUN COMMUNITIES OPERATING LP		01/09/2023	CITIGROUP		997,290	1,000,000	0
87264A-CY-9	T-MOBILE USA INC		02/06/2023	DEUTSCHE BANK SECURITIES, INC.		1,996,540	2,000,000	0
896239-AE-0	TRIMBLE INC		02/23/2023	Bank of America Merrill Lynch		998,430	1,000,000	0
92345Y-AH-9	VERISK ANALYTICS INC		03/02/2023	Bank of America Merrill Lynch		990,390	1,000,000	0
97988Q-AL-8	WDMNT 172R A1R - CDO		02/07/2023	BNP Paribas		1,962,500	2,000,000	7,197
98920M-AA-0	ZAXBY 211 A2 - ABS		01/18/2023	BARCLAYS CAPITAL INC FIXED INC		841,227	987,500	7,106
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						65,621,047	67,687,455	105,431
2509999997. Total - Bonds - Part 3						70,054,605	72,012,455	115,852
2509999998. Total - Bonds - Part 5						1,995,000	2,000,000	5,213
2509999999. Total - Bonds						72,049,605	74,012,455	121,066
28852N-40-6	ELLINGTON FINANCIAL INC		02/02/2023	PIPR	40,000.000	1,000,000	0.00	0
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		02/02/2023	Bank of America Merrill Lynch	1,000,000.000	1,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						2,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						2,000,000	XXX	0
6009999999 - Totals						74,049,605	XXX	121,066

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
912828-4S-6	UNITED STATES TREASURY		05/31/2023	Maturity @ 100.00		250,000	250,000	249,297	249,981	0	61	0	61	0	250,000	0	0	0	3,438	05/31/2023
912828-Y6-1	UNITED STATES TREASURY		07/31/2023	Maturity @ 100.00		350,000	350,000	348,441	349,808	0	192	0	192	0	350,000	0	0	0	9,625	07/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						600,000	600,000	597,738	599,789	0	253	0	253	0	600,000	0	0	0	13,063	XXX
68609T-DM-7	OREGON		12/01/2023	Direct		100,000	100,000	107,665	100,754	0	(754)	0	(754)	0	100,000	0	0	0	2,900	12/01/2048
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						100,000	100,000	107,665	100,754	0	(754)	0	(754)	0	100,000	0	0	0	2,900	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		12/01/2023	Paydown		61,813	61,813	61,813	61,813	0	0	0	0	0	61,813	0	0	0	1,020	07/01/2043
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS		02/03/2023	RAYMOND JAMES & ASSOCIATES INC.		853,411	840,000	887,620	867,871	0	(1,682)	0	(1,682)	0	866,189	0	(12,778)	(12,778)	9,371	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2023	Paydown		8,887	8,888	8,888	8,888	0	(1)	0	(1)	0	8,887	0	0	0	156	02/01/2044
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2023	Call @ 100.00		270,000	270,000	284,313	274,177	0	(1,441)	0	(1,441)	0	272,735	0	(2,735)	(2,735)	7,536	11/15/2039
296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		12/01/2023	Paydown		97,446	97,446	97,446	97,446	0	0	0	0	0	97,446	0	0	0	2,358	08/01/2044
3133N3-U9-3	FH RE6008 - RMBS		12/01/2023	Paydown		9,288	9,288	9,442	9,395	0	(106)	0	(106)	0	9,288	0	0	0	158	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS		12/01/2023	Paydown		19,915	19,915	20,204	20,118	0	(204)	0	(204)	0	19,915	0	0	0	374	09/01/2049
31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		12/15/2023	Call @ 100.00		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	4,166	05/15/2027
31397P-PL-8	FHM M012 A1A - CMBS		12/01/2023	Paydown		1,291,857	1,291,857	1,132,979	1,132,979	0	157,983	0	157,983	0	1,291,857	0	0	0	102,272	08/15/2051
3140QB-N5-3	FN CA4011 - RMBS		12/01/2023	Paydown		14,670	14,670	14,899	14,823	0	(153)	0	(153)	0	14,670	0	0	0	381	08/01/2049
34074M-SJ-1	FLORIDA HSG FIN CORP REV - RMBS		01/27/2023	JP Morgan		1,372,660	1,355,000	1,432,506	1,400,765	0	(6,188)	0	(6,188)	0	1,394,577	0	(21,917)	(21,917)	33,008	01/01/2050
346668-DK-9	FORSYTH MONT POLLUTION CTL REV		08/01/2023	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,001	0	(1)	0	(1)	0	2,000,000	0	0	0	40,000	08/01/2023
373539-4H-5	GEORGIA ST HSG & FIN AUTH REV - RMBS		06/01/2023	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	83	12/01/2034
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/03/2023	Call @ 100.00		75,000	75,000	83,287	78,485	0	(488)	0	(488)	0	77,997	0	(2,997)	(2,997)	2,200	01/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV - RMBS		01/27/2023	RAYMOND JAMES & ASSOCIATES INC.		1,555,635	1,545,000	1,728,654	1,676,251	0	(5,388)	0	(5,388)	0	1,670,864	0	(115,229)	(115,229)	19,172	04/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS		08/01/2023	Call @ 100.00		150,000	150,000	158,625	154,678	0	(859)	0	(859)	0	153,819	0	(3,819)	(3,819)	5,250	08/01/2046
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV - RMBS		02/01/2023	HILLTOP SECURITIES INC		953,894	945,000	1,013,928	974,562	0	(2,429)	0	(2,429)	0	972,133	0	(18,239)	(18,239)	12,597	10/01/2048
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV - RMBS		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		1,065,380	1,055,000	1,109,628	1,083,084	0	(1,885)	0	(1,885)	0	1,081,199	0	(15,819)	(15,819)	20,989	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2023	Paydown		80,698	80,698	77,471	78,243	0	2,455	0	2,455	0	80,698	0	0	0	1,169	06/01/2043
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2023	Paydown		8,927	8,927	8,927	8,927	0	0	0	0	0	8,927	0	0	0	163	07/01/2032
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Paydown		117,228	117,228	117,228	117,228	0	0	0	0	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		110,000	110,000	118,437	111,890	0	(1,890)	0	(1,890)	0	110,000	0	0	0	4,718	11/15/2045
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS		12/11/2023	Direct		165,000	165,000	177,652	166,258	0	(1,258)	0	(1,258)	0	165,000	0	0	0	6,813	11/15/2047
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2023	Paydown		57,393	57,393	57,393	57,393	0	0	0	0	0	57,393	0	0	0	1,372	07/01/2043
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2023	Call @ 100.00		11,179	11,179	11,179	11,179	0	0	0	0	0	11,179	0	0	0	241	11/01/2058
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/28/2023	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	775	09/01/2048
57587A-A8-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		12/29/2023	Direct		280,000	280,000	295,394	281,605	0	(1,605)	0	(1,605)	0	280,000	0	0	0	6,245	12/01/2048
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		12/29/2023	Direct		470,000	470,000	503,746	471,268	0	(1,268)	0	(1,268)	0	470,000	0	0	0	11,230	06/01/2039
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/30/2023	RBC CAPITAL MARKETS		983,756	975,000	1,035,021	1,004,121	0	(525)	0	(525)	0	1,003,596	0	(19,841)	(19,841)	6,500	12/01/2048
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
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		17,561	17,561	17,561	17,561	0	0	0	0	0	17,561	0	0	0	295	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		71,665	71,665	71,665	71,665	0	0	0	0	0	71,665	0	0	0	1,338	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		47,468	47,468	47,468	47,468	0	0	0	0	0	47,468	0	0	0	725	04/01/2045
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		230,515	230,515	230,515	230,515	0	0	0	0	0	230,515	0	0	0	2,807	12/01/2051
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		09/01/2023	Call @ 100.00		25,000	25,000	26,151	25,000	0	0	0	0	0	25,000	0	0	0	719	07/01/2031
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS		02/01/2023	RBC CAPITAL MARKETS		423,424	420,000	450,976	433,064	0	(573)	0	(573)	0	432,491	0	(9,067)	(9,067)	9,722	01/01/2048
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2023	Paydown		26,750	26,755	26,992	26,776	0	(25)	0	(25)	0	26,750	0	0	0	459	12/01/2034
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2023	Direct		145,000	145,000	157,254	145,986	0	(986)	0	(986)	0	145,000	0	0	0	2,371	05/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2023	Direct		40,000	40,000	43,106	40,134	0	(134)	0	(134)	0	40,000	0	0	0	654	11/01/2045
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		02/01/2023	RBC CAPITAL MARKETS		574,682	565,000	597,985	583,950	0	(1,144)	0	(1,144)	0	582,806	0	(8,124)	(8,124)	6,067	05/01/2049
61212R-X7-6	MONTANA ST BRD HSG - RMBS		12/01/2023	Call @ 100.00		45,000	45,000	47,292	45,341	0	(203)	0	(203)	0	45,138	0	(138)	(138)	1,300	12/01/2038
61212W-EL-5	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		06/01/2023	Direct		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	169	12/01/2037

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/15/2023	Various		954,143	945,000	1,005,319	977,865	0	(2,089)	0	(2,089)	0	975,776	0	(21,633)	(21,633)	16,337	09/01/2048
641272-FX-2	NEVADA HSG DIV - RMBS		10/02/2023	Direct		60,000	60,000	61,835	60,000	0	0	0	0	0	60,000	0	0	0	2,138	04/01/2039
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV - RM		10/02/2023	Call @ 100.00		215,000	215,000	230,454	220,495	0	(1,140)	0	(1,140)	0	219,356	0	(4,356)	(4,356)	7,200	10/01/2048
647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		45,558	45,558	45,558	45,558	0	0	0	0	0	45,558	0	0	0	623	12/01/2035
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Direct		50,000	50,000	53,039	50,184	0	(184)	0	(184)	0	50,000	0	0	0	1,300	03/01/2045
647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		107,647	107,647	107,647	107,647	0	0	0	0	0	107,647	0	0	0	1,860	02/01/2037
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		16,133	16,133	15,730	17,209	0	(1,076)	0	(1,076)	0	16,133	0	0	0	243	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		39,402	39,402	39,082	40,383	0	(980)	0	(980)	0	39,402	0	0	0	658	07/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan		635,179	625,000	660,913	646,190	0	(1,670)	0	(1,670)	0	644,521	0	(9,342)	(9,342)	15,353	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		07/03/2023	Call @ 100.00		90,000	90,000	97,704	92,268	0	(422)	0	(422)	0	91,847	0	(1,847)	(1,847)	2,359	01/01/2050
647201-JJ-2	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan		1,454,945	1,455,000	1,567,181	1,535,451	0	(5,003)	0	(5,003)	0	1,530,447	0	(75,503)	(75,503)	29,488	07/01/2050
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Call @ 100.00		95,000	95,000	100,575	95,344	0	(292)	0	(292)	0	95,052	0	(52)	(52)	2,262	10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Direct		315,000	315,000	332,387	315,921	0	(921)	0	(921)	0	315,000	0	0	0	5,461	10/01/2035
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Call @ 100.00		75,000	75,000	77,546	75,075	0	(75)	0	(75)	0	75,000	0	0	0	1,827	10/01/2043
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS		09/29/2023	Direct		45,000	45,000	47,745	45,159	0	(159)	0	(159)	0	45,000	0	0	0	639	10/01/2030
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		01/30/2023	RBC CAPITAL MARKETS		728,841	735,000	791,147	773,390	0	(467)	0	(467)	0	772,923	0	(44,082)	(44,082)	8,575	10/01/2032
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/03/2023	Call @ 100.00		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,021	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		02/07/2023	RBC CAPITAL MARKETS		412,603	410,000	445,358	423,770	0	(1,497)	0	(1,497)	0	422,273	0	(9,671)	(9,671)	9,783	07/01/2047
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/03/2023	Call @ 100.00		210,000	210,000	227,529	210,941	0	(485)	0	(485)	0	210,456	0	(456)	(456)	5,700	01/01/2036
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Paydown		49,280	49,280	49,280	49,280	0	0	0	0	0	49,280	0	0	0	664	03/01/2036
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Paydown		32,853	32,853	32,853	32,853	0	0	0	0	0	32,853	0	0	0	495	03/01/2046
67756Q-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Paydown		55,349	55,349	55,349	55,349	0	0	0	0	0	55,349	0	0	0	1,012	03/01/2046
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,184	07/01/2034
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		90,000	90,000	95,228	90,505	0	(230)	0	(230)	0	90,275	0	(275)	(275)	3,339	07/01/2036
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		95,000	95,000	102,087	96,949	0	(529)	0	(529)	0	96,420	0	(1,420)	(1,420)	3,903	01/01/2040
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/03/2023	Call @ 100.00		45,000	45,000	46,698	45,167	0	(44)	0	(44)	0	45,123	0	(123)	(123)	1,219	07/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/03/2023	Call @ 100.00		40,000	40,000	43,541	40,528	0	(204)	0	(204)	0	40,323	0	(323)	(323)	1,136	07/01/2043
83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/03/2023	Call @ 100.00		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,871	07/01/2038
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS		10/04/2023	Call @ 100.00		120,000	120,000	127,513	121,206	0	(662)	0	(662)	0	120,544	0	(544)	(544)	1,476	05/01/2039
83756C-W2-7	SOUTH DAKOTA HSG DEV AUTH - RMBS		10/04/2023	Call @ 100.00		40,000	40,000	42,472	40,422	0	(143)	0	(143)	0	40,279	0	(279)	(279)	767	05/01/2053
88045R-B7-6	TENNESSEE HSG DEV AGY - RMBS		02/01/2023	Various		384,560	385,000	409,875	389,122	0	(151)	0	(151)	0	388,971	0	(4,411)	(4,411)	7,882	07/01/2045
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/03/2023	Call @ 100.00		85,000	85,000	91,568	86,317	0	(256)	0	(256)	0	86,061	0	(1,061)	(1,061)	5,268	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Direct		60,000	60,000	65,046	60,230	0	(230)	0	(230)	0	60,000	0	0	0	1,260	01/01/2042
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Call @ 100.00		100,000	100,000	108,597	101,321	0	(331)	0	(331)	0	100,990	0	(990)	(990)	1,925	07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Call @ 100.00		35,000	35,000	34,999	35,000	0	0	0	0	0	35,000	0	0	0	714	03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Paydown		60,108	60,108	60,108	60,108	0	0	0	0	0	60,108	0	0	0	910	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		02/08/2023	JP Morgan		771,644	760,000	844,945	824,692	0	(1,963)	0	(1,963)	0	822,729	0	(51,085)	(51,085)	13,362	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/29/2023	Various		8,068	8,068	8,068	8,068	0	0	0	0	0	8,068	0	0	0	103	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/29/2023	Call @ 100.00		8,068	8,068	8,068	8,068	0	0	0	0	0	8,068	0	0	0	101	07/01/2037
91743P-AK-1	UTAH HSG CORP - RMBS		12/01/2023	Paydown		24,528	24,528	25,789	22,077	0	2,452	0	2,452	0	24,528	0	0	0	394	08/21/2044
91743P-EU-5	UTAH HSG CORP		11/21/2023	Call @ 100.00		9,206	9,206	9,427	0	0	(1)	0	(1)	0	9,427	0	(221)	(221)	139	06/21/2053
91743P-EU-5	UTAH HSG CORP		12/21/2023	Direct		1,863	1,863	1,908	0	0	0	0	0	0	1,863	0	0	0	9	06/21/2053
91743P-EW-1	UTAH HSG CORP		11/21/2023	Call @ 100.00		2,638	2,638	2,720	0	0	0	0	0	0	2,720	0	(82)	(82)	29	08/21/2053
91743P-EW-1	UTAH HSG CORP		12/21/2023	Direct		857	857	884	0	0	0	0	0	0	857	0	0	0	5	08/21/2053
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2023	Paydown		80,857	80,857	80,857	80,827	0	30	0	30	0	80,857	0	0	0	1,344	11/25/2039
93978T-XF-1	WASHINGTON ST HSG FIN COMMN - RMBS		12/01/2023	Direct		220,000	220,000	236,190	220,639	0	(639)	0	(639)	0	220,000	0	0	0	4,600	12/01/2047
976890-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2023	Direct		160,000	160,000	170,816	161,252	0	(1,252)	0	(1,252)	0	160,000	0	0	0	4,700	09/01/2045
0909999999. Subtotal - Bonds - U.S. Special Revenues						23,360,433	23,250,683	24,325,278	23,693,722	0	109,403	0	109,403	0	23,818,889	0	(458,456)	(458,456)	510,585	XXX
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		12/13/2023	Various		397,233	489,689	373,694	402,507	0	7,329	0	7,329	0	409,836	0	(12,603)	(12,603)	13,186	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
023135-BX-3	AMAZON.COM INC		07/11/2023	US BANCORP		1,845,822	2,055,000	2,046,122	2,048,978	0	936	0	936	0	2,049,914	0	(204,092)	(204,092)	13,757	05/12/2026
03330P-AA-7	ANCHF 5 A - CDO		10/25/2023	Paydown		28,534	28,534	28,534	28,534	0	0	0	0	0	28,534	0	0	0	1,170	04/25/2036
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		12/01/2023	Paydown		101,634	101,634	99,110	98,967	0	2,668	0	2,668	0	101,634	0	0	0	2,406	05/25/2067
03666H-AA-9	ANTARES HOLDINGS LP		08/15/2023	Maturity @ 100.00		1,000,000	1,000,000	999,950	1,000,014	0	(14)	0	(14)	0	1,000,000	0	0	0	60,000	08/15/2023
038413-AA-8	AQFIT 2020-A A - ABS		12/17/2023	Paydown		140,304	140,304	140,278	140,281	0	22	0	22	0	140,304	0	0	0	1,382	07/17/2046
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	03/15/2023	Paydown		1,052,612	1,052,612	1,052,612	1,052,612	0	0	0	0	0	1,052,612	0	0	0	9,757	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	05/15/2023	Paydown		759,982	759,982	759,982	759,982	0	0	0	0	0	759,982	0	0	0	9,724	02/15/2035
038923-AD-0	ARBOR REALTY TRUST INC		05/01/2023	Maturity @ 100.00		1,000,000	1,000,000	999,870	1,000,007	0	(7)	0	(7)	0	1,000,000	0	0	0	28,125	05/01/2023
05072L-AA-3	AUDAX III A - CDO	C	10/20/2023	Paydown		748,872	748,872	750,744	750,096	0	(1,224)	0	(1,224)	0	748,872	0	0	0	35,641	01/22/2030
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	07/18/2023	Paydown		407,007	407,007	398,104	405,611	0	1,396	0	1,396	0	407,007	0	0	0	9,733	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	12/18/2023	Paydown		107,830	107,830	107,830	107,830	0	0	0	0	0	107,830	0	0	0	6,664	11/18/2038
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		12/13/2023	Various		591,707	742,048	567,998	644,512	0	27,361	0	27,361	0	671,873	0	(80,166)	(80,166)	24,696	01/25/2037
05568Y-AA-6	BNSF 2007-1 PTC - ABS		10/01/2023	Paydown		214,494	214,494	214,494	214,603	0	(109)	0	(109)	0	214,494	0	0	0	6,438	04/01/2024
059522-AA-0	BAFC 2007-C 6A1 - RMBS		12/20/2023	Paydown		43,929	43,929	37,779	42,342	0	1,588	0	1,588	0	43,929	0	0	0	862	05/20/2047
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		12/01/2023	Paydown		94,128	94,128	92,569	92,400	0	1,728	0	1,728	0	94,128	0	0	0	1,571	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2023	Paydown		233,544	233,544	224,530	224,235	0	9,308	0	9,308	0	233,544	0	0	0	3,212	06/26/2051
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS		12/01/2023	Paydown		12,148	13,445	12,974	12,088	0	60	0	60	0	12,148	0	0	0	310	08/25/2047
10569F-AA-6	BRAVO 2022-NQM1 A1 - CMO/RMBS		12/01/2023	Paydown		159,677	159,677	159,554	159,578	0	99	0	99	0	159,677	0	0	0	3,303	09/26/2061
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	12/20/2023	Paydown		207,559	207,559	207,559	207,560	0	0	0	0	0	207,559	0	0	0	6,922	12/20/2025
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2023	Paydown		2,373	2,373	2,237	2,262	0	111	0	111	0	2,373	0	0	0	33	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2023	Paydown		3,559	3,559	3,557	3,557	0	2	0	2	0	3,559	0	0	0	63	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		12/15/2023	Paydown		120,000	120,000	119,990	119,990	0	10	0	10	0	120,000	0	0	0	2,097	03/15/2052
12529K-AA-0	CFMT 21GRN1 A - ABS		12/20/2023	Paydown		170,966	170,966	170,964	170,964	0	1	0	1	0	170,966	0	0	0	971	03/20/2041
12529L-AA-8	CFMT 2020-HB4 A - RMBS		04/25/2023	Paydown		1,828,413	1,828,413	1,828,412	1,825,068	0	3,344	0	3,344	0	1,828,413	0	0	0	5,344	12/26/2030
12530B-AA-7	CFMT 2021-3 A - CMBS		12/25/2023	Paydown		1,122,337	1,122,337	1,122,336	1,124,060	0	(1,722)	0	(1,722)	0	1,122,337	0	0	0	7,620	10/27/2031
12530G-AA-6	CFMT 2022-HB9 A - RMBS		12/25/2023	Paydown		83,327	83,327	75,769	76,366	0	6,962	0	6,962	0	83,327	0	0	0	1,625	09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		12/25/2023	Paydown		13,635	13,635	12,910	13,057	0	579	0	579	0	13,635	0	0	0	196	02/26/2052
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS		10/01/2023	Paydown		1,123	1,095	468	1,134	0	(11)	0	(11)	0	1,123	0	0	0	44	09/25/2037
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		11/01/2023	Paydown		5,183	4,252	1,558	5,201	0	(19)	0	(19)	0	5,183	0	0	0	185	07/25/2037
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/25/2023	Paydown		179,641	179,641	179,639	179,271	0	370	0	370	0	179,641	0	0	0	3,011	03/25/2067
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		12/01/2023	Paydown		555,065	555,065	543,914	543,664	0	11,401	0	11,401	0	555,065	0	0	0	17,080	10/25/2057
12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS		12/01/2023	Paydown		13,330	19,798	19,806	12,775	0	555	0	555	0	13,330	0	0	0	732	07/25/2037
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS		12/01/2023	Paydown		70,169	70,169	70,169	70,253	0	(84)	0	(84)	0	70,169	0	0	0	1,520	02/25/2067
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		12/25/2023	Paydown		59,310	59,310	58,359	58,346	0	963	0	963	0	59,310	0	0	0	1,534	07/25/2067
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		12/01/2023	Paydown		72,654	72,654	72,288	72,291	0	364	0	364	0	72,654	0	0	0	1,955	05/25/2067
126670-NY-0	CWL 2005-16 2A3 - RMBS		12/30/2023	Paydown		116,387	116,387	5,043	(3,298)	0	114,398	0	114,398	0	111,099	0	5,287	5,287	2,480	07/25/2034
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		10/01/2023	Paydown		0	4	3	0	0	0	0	0	0	0	0	0	0	0	11/25/2035
12669G-R4-5	CWHL 2005-15 A8 - CMO/RMBS		12/01/2023	Paydown		6,471	6,573	5,366	6,517	0	(46)	0	(46)	0	6,471	0	0	0	189	08/25/2035
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2023	Paydown		5,000	5,000	4,998	4,998	0	2	0	2	0	5,000	0	0	0	52	12/15/2050
15089Q-AR-5	CELANESE US HOLDINGS LLC		08/25/2023	Call @ 96.99		969,920	1,000,000	999,870	999,884	0	48	0	48	0	999,933	0	(30,013)	(30,013)	95,719	07/05/2024
15137E-BN-2	CECLO 21 A1R - CDO		10/27/2023	Paydown		460,662	460,662	460,662	460,662	0	0	0	0	0	460,662	0	0	0	18,902	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	09/25/2023	Various		1,872,507	1,872,795	1,872,795	1,878,944	0	(1,737)	0	(1,737)	0	1,877,207	0	(4,700)	(4,700)	94,981	07/15/2030
15673N-AA-1	CERB 22 A - CDO	C	06/13/2023	Paydown		2,000,000	2,000,000	2,000,000	1,999,524	0	476	0	476	0	2,000,000	0	0	0	80,058	04/15/2030
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		12/01/2023	Paydown		55,364	55,364	54,172	54,143	0	1,221	0	1,221	0	55,364	0	0	0	1,504	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		12/01/2023	Paydown		175,577	175,577	175,576	175,254	0	323	0	323	0	175,577	0	0	0	3,056	01/25/2067
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS		12/01/2023	Paydown		6,227	6,227	0	6,173	0	53	0	53	0	6,227	0	0	0	65	03/25/2036
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS		12/30/2023	Paydown		5,979	5,979	0	2,559	0	2,425	0	2,425	0	4,984	0	995	995	180	08/25/2035
17309B-AB-3	CMLTI 2006-WF2 A2C - RMBS		12/01/2023	Paydown		13,748	13,748	(4,709)	13,597	0	151	0	151	0	13,748	0	0	0	173	05/25/2036
233046-AN-1	DNKN 211 A2I - RMBS		11/20/2023	Paydown		20,000	20,000	18,005	18,254	0	1,746	0	1,746	0	20,000	0	0	0	256	11/20/2051
233046-AS-0	DNKN 211 A23 - RMBS		11/20/2023	Paydown		5,000	5,000	3,888	0	0	1,113	0	1,113	0	5,000	0	0	0	52	11/20/2051

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24422E-VF-3	JOHN DEERE CAPITAL CORP		07/11/2023	GOLDMAN		894,350	1,000,000	999,340	999,596	0	49	0	49	0	999,645	0	(105,295)	(105,295)	14,778	03/09/2027
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2023	Paydown		10,000	10,000	9,870	9,885	0	115	0	115	0	10,000	0	0	0	280	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		10/25/2023	Paydown		10,000	10,000	9,761	9,787	0	213	0	213	0	10,000	0	0	0	257	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2023	Paydown		27,000	27,000	25,142	25,237	0	1,763	0	1,763	0	27,000	0	0	0	695	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	333	04/25/2051
26209X-AA-9	HONK 201 A2 - RMBS		10/20/2023	Paydown		10,000	10,000	9,903	9,917	0	83	0	83	0	10,000	0	0	0	237	07/20/2050
26827E-AC-9	ECAF I A2 - ABS	D	12/15/2023	Paydown		57,830	57,830	57,830	35,839	20,148	1,844	0	21,992	0	57,830	0	0	0	1,374	08/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO		04/20/2023	Paydown		175,000	175,000	174,891	175,009	0	(9)	0	(9)	0	175,000	0	0	0	3,415	04/22/2030
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2023	Paydown		40,409	40,409	40,401	40,403	0	6	0	6	0	40,409	0	0	0	536	03/25/2044
28852L-AN-3	ECLO 3 A2R - CDO		10/20/2023	Paydown		209,480	209,480	209,480	209,480	0	0	0	0	0	209,480	0	0	0	9,334	07/22/2030
302637-AG-8	FSKMM 1R A1R - CDO		10/15/2023	Paydown		41,669	41,669	41,669	41,669	0	0	0	0	0	41,669	0	0	0	1,275	01/15/2031
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		12/25/2023	Paydown		125,942	120,971	110,254	112,038	0	13,905	0	13,905	0	125,942	0	0	0	1,407	06/25/2052
32010L-AN-4	NWSTR 161R 1BR - CDO		10/25/2023	Paydown		845,599	845,599	845,588	845,536	0	63	0	63	0	845,599	0	0	0	18,219	01/26/2032
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		08/01/2023	Paydown		18,641	18,641	15,845	16,132	0	2,509	0	2,509	0	18,641	0	0	0	298	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		12/01/2023	Paydown		28,981	39,146	30,235	29,245	0	(263)	0	(263)	0	28,981	0	0	0	822	07/25/2036
33768N-AA-0	FKH 2022-SFR1 A - CMBS		12/01/2023	Paydown		1,044	1,044	1,044	1,044	0	0	0	0	0	1,044	0	0	0	43	05/19/2039
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		12/01/2023	Paydown		61,101	61,101	56,957	56,948	0	4,152	0	4,152	0	61,101	0	0	0	1,030	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/01/2023	Paydown		110,843	110,843	111,484	111,308	0	(465)	0	(465)	0	110,843	0	0	0	1,564	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2023	Paydown		54,582	54,582	53,201	53,125	0	1,457	0	1,457	0	54,582	0	0	0	779	09/25/2051
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	450	07/30/2052
34963V-AA-3	FCO 17 A - CDO	C	09/20/2023	Various		418,050	418,565	418,565	418,565	0	0	0	0	0	418,565	0	(516)	(516)	20,610	01/15/2030
36166V-AA-3	GCI 201 A - ABS	C	12/18/2023	Paydown		90,951	90,951	80,293	0	0	10,658	0	10,658	0	90,951	0	0	0	1,181	10/18/2045
36166V-AE-5	GCI CREDIT SUISSE A - ABS		12/18/2023	Paydown		79,546	79,546	79,526	79,527	0	20	0	20	0	79,546	0	0	0	1,027	06/18/2046
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		12/01/2023	Paydown		36,256	36,256	34,183	0	0	2,073	0	2,073	0	36,256	0	0	0	402	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		12/01/2023	Paydown		103,476	103,476	100,204	100,118	0	3,357	0	3,357	0	103,476	0	0	0	2,682	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		184,957	184,957	184,096	183,737	0	1,220	0	1,220	0	184,957	0	0	0	5,006	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		12/01/2023	Paydown		187,949	187,949	187,948	188,039	0	(90)	0	(90)	0	187,949	0	0	0	5,920	08/25/2067
361837-AA-5	GARR 151 A1 - CDO		08/28/2023	Paydown		613,492	613,492	604,290	611,873	0	1,619	0	1,619	0	613,492	0	0	0	21,509	09/21/2029
361856-DX-2	GMACM 2004-HE5 A5 - RMBS		09/25/2023	Paydown		21,868	21,868	0	20,244	0	1,624	0	1,624	0	21,868	0	0	0	504	09/25/2034
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		12/01/2023	Paydown		31,230	30,870	27,761	31,111	0	119	0	119	0	31,230	0	0	0	198	01/25/2036
362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS		12/01/2023	Paydown		14,621	13,380	11,372	14,566	0	55	0	55	0	14,621	0	0	0	390	07/25/2035
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		12/21/2023	Various		159,508	338,247	271,126	202,989	35,618	901	0	36,519	0	239,508	0	(80,000)	(80,000)	13,374	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2023	Paydown		17,517	17,517	16,652	16,755	0	762	0	762	0	17,517	0	0	0	313	11/25/2035
38175B-AA-2	GOCAP 36 A - CDO	C	11/06/2023	Paydown		158,356	158,356	158,356	158,776	0	(420)	0	(420)	0	158,356	0	0	0	7,410	02/05/2031
39678W-AA-6	GCSP 51 A - CMO/RMBS		12/25/2023	Paydown		9,092	9,092	8,996	9,125	0	(33)	0	(33)	0	9,092	0	0	0	196	09/25/2034
39809L-AA-2	GSTNE 19FL2 A - CMBS	C	11/15/2023	Paydown		1,054,600	1,054,600	1,055,259	1,054,715	0	(114)	0	(114)	0	1,054,600	0	0	0	36,406	09/15/2037
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS		12/19/2023	Paydown		205,413	205,413	127,578	204,986	0	427	0	427	0	205,413	0	0	0	893	11/19/2035
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS		12/19/2023	Paydown		37,022	37,022	26,008	30,133	0	6,889	0	6,889	0	37,022	0	0	0	836	08/19/2045
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2023	Paydown		5,000	5,000	4,688	0	0	313	0	313	0	5,000	0	0	0	93	06/22/2048
43133J-AA-6	HITR 2019-2 A1 - CDO	C	02/22/2023	Paydown		2,375	2,375	2,366	2,441	0	(65)	0	(65)	0	2,375	0	0	0	39	05/23/2039
43283A-AA-3	HGVT 2017-A A - RMBS		10/25/2023	Paydown		241,378	241,378	241,345	241,365	0	13	0	13	0	241,378	0	0	0	4,342	12/26/2028
44931A-AL-3	ICG 2015-1 A2R - CDO	C	08/18/2023	Paydown		604,500	604,500	485,264	604,500	0	0	0	0	0	604,500	0	0	0	32,523	10/19/2028
44931A-AN-9	ICG 2015-1 BR - CDO	C	08/18/2023	Paydown		1,160,500	1,160,500	931,594	1,160,500	0	0	0	0	0	1,160,500	0	0	0	67,808	10/19/2028
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS		12/01/2023	Paydown		195,356	195,356	195,354	194,742	0	614	0	614	0	195,356	0	0	0	6,907	08/25/2067
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		12/01/2023	Paydown		60,543	60,543	59,559	59,465	0	1,078	0	1,078	0	60,543	0	0	0	828	07/25/2051
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		12/01/2023	Paydown		50,403	55,028	4,516	49,321	0	1,082	0	1,082	0	50,403	0	0	0	1,218	03/25/2036
46630W-AL-4	JPMMT 2007-S2 111 - CMO/RMBS		12/01/2023	Paydown		45,803	11,588	7,594	45,895	0	(92)	0	(92)	0	45,803	0	0	0	365	06/25/2037
466365-AD-5	JACK 221 A21 - RMBS		11/25/2023	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	646	02/26/2052
46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS		12/01/2023	Paydown		21,355	21,355	20,608	20,716	0	639	0	639	0	21,355	0	0	0	458	10/27/2042
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS		12/01/2023	Paydown		42,576	42,576	42,390	42,408	0	168	0	168	0	42,576	0	0	0	808	09/17/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
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		939,560	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(60,440)	(60,440)	16,708	03/13/2026
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2023	Paydown		617,696	617,696	592,892	592,277	0	25,419	0	25,419	0	617,696	0	0	0	8,929	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		12/25/2023	Paydown		107,801	103,216	82,673	82,567	0	25,234	0	25,234	0	107,801	0	0	0	1,872	01/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		12/25/2023	Paydown		150,184	150,184	139,367	139,413	0	10,770	0	10,770	0	150,184	0	0	0	3,906	01/25/2063
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		10/30/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,274	04/30/2052
50188Q-AE-1	LCM XIX C - CDO	C	10/16/2023	Paydown		990,000	990,000	751,636	990,000	0	0	0	0	0	990,000	0	0	0	75,487	07/15/2027
50188Q-AL-5	LCM 19R BR - CDO	C	07/17/2023	Paydown		421,000	421,000	319,635	421,000	0	0	0	0	0	421,000	0	0	0	17,290	07/15/2027
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		12/22/2023	Paydown		1,413,464	1,413,464	1,413,464	1,413,464	0	0	0	0	0	1,413,464	0	0	0	59,547	12/24/2035
525221-EM-5	LXS 2005-7N A1A - RMBS		12/26/2023	Paydown		78,121	78,121	57,223	63,125	0	14,995	0	14,995	0	78,121	0	0	0	1,942	12/25/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS		12/18/2023	Paydown		87,679	87,679	87,679	87,679	0	0	0	0	0	87,679	0	0	0	4,285	07/18/2036
55284P-AC-9	MFRA 2022-NQM1 A1 - RMBS		12/01/2023	Paydown		238,379	238,379	238,378	238,541	0	(163)	0	(163)	0	238,379	0	0	0	4,644	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		12/01/2023	Paydown		158,392	158,392	156,863	156,807	0	1,585	0	1,585	0	158,392	0	0	0	3,558	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - RMBS		12/01/2023	Paydown		64,791	64,791	63,382	63,487	0	1,303	0	1,303	0	64,791	0	0	0	1,143	05/25/2067
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		12/25/2023	Paydown		234,863	234,863	232,515	232,306	0	2,557	0	2,557	0	234,863	0	0	0	3,917	03/25/2052
58549J-AK-0	MELLO 22INV2 A4 - CMO/RMBS		12/25/2023	Paydown		131,488	131,488	129,618	129,505	0	1,983	0	1,983	0	131,488	0	0	0	2,287	03/25/2052
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/01/2023	Paydown		87,493	87,493	84,595	84,546	0	2,947	0	2,947	0	87,493	0	0	0	1,166	12/25/2051
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		05/01/2023	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(530)	04/08/2022
61751D-AE-4	MSM 2006-17XS A3A - RMBS		12/21/2023	Various		328,793	1,184,424	337,426	355,415	0	22,856	16,311	6,545	0	361,961	0	(33,168)	(33,168)	17,210	10/25/2046
61754P-AA-2	MSM 2007-8XS A1 - RMBS		12/14/2023	Various		422,945	912,128	477,710	506,191	0	16,342	29,120	(12,778)	0	493,413	0	(70,468)	(70,468)	15,832	04/25/2037
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2023	Paydown		119,882	119,882	116,848	116,677	0	3,205	0	3,205	0	119,882	0	0	0	1,598	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2023	Paydown		123,406	123,406	124,756	124,560	0	(1,155)	0	(1,155)	0	123,406	0	0	0	1,821	08/25/2051
62947A-AF-0	NPRL 2021-1 A1 - ABS		05/19/2023	Paydown		7,466	7,466	7,462	7,463	0	2	0	2	0	7,466	0	0	0	48	03/20/2051
62955W-AA-2	NZES 21FNT2 A - ABS		12/25/2023	Paydown		213,191	213,191	213,189	213,190	0	1	0	1	0	213,191	0	0	0	4,415	05/25/2026
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS		12/25/2023	Paydown		212,430	212,430	212,428	212,429	0	2	0	2	0	212,430	0	0	0	3,947	03/25/2026
64831D-AB-8	NRZT 22INV1 - CMO/RMBS		12/25/2023	Paydown		180,278	180,278	141,800	141,601	0	38,677	0	38,677	0	180,278	0	0	0	2,887	03/25/2052
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	04/20/2023	Paydown		123,128	123,128	123,128	123,125	0	3	0	3	0	123,128	0	0	0	1,831	04/20/2028
654740-BL-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC		07/11/2023	BARCLAYS CAPITAL INC FIXED INC		2,985,930	3,000,000	2,998,920	2,999,855	0	107	0	107	0	2,999,961	0	(14,031)	(14,031)	94,292	09/21/2023
65535A-AA-2	NHELI 2006-AF1 A1 - RMBS		12/30/2023	Paydown		8,023	8,023	2,377	(4,163)	0	7,984	0	7,984	0	3,820	0	4,203	4,203	46	10/25/2036
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS		12/01/2023	Paydown		27,817	27,817	11,460	27,705	0	111	0	111	0	27,817	0	0	0	340	01/25/2036
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		12/01/2023	Paydown		233,984	233,984	233,981	0	0	3	0	3	0	233,984	0	0	0	8,145	11/27/2062
67116N-AA-7	OCI NV	C	12/19/2023	GOLDMAN		256,613	250,000	249,585	0	0	23	0	23	0	249,608	0	7,005	7,005	12,795	03/16/2033
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		12/01/2023	Paydown		63,927	63,927	59,637	59,646	0	4,281	0	4,281	0	63,927	0	0	0	1,261	06/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2023	Paydown		134,182	134,182	135,964	135,756	0	(1,574)	0	(1,574)	0	134,182	0	0	0	1,873	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		12/25/2023	Paydown		218,544	218,544	189,655	0	0	28,889	0	28,889	0	218,544	0	0	0	2,037	12/26/2052
69120L-AA-1	ORTF 201 A - CDO	C	08/23/2023	Paydown		1,000,000	1,000,000	995,000	997,526	0	2,474	0	2,474	0	1,000,000	0	0	0	66,445	01/15/2031
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2023	Paydown		20,015	20,015	20,415	20,249	0	(235)	0	(235)	0	20,015	0	0	0	240	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2023	Paydown		21,338	21,338	21,648	21,540	0	(202)	0	(202)	0	21,338	0	0	0	392	11/26/2049
69506Y-SC-4	PACIFIC WESTERN BANK		03/22/2023	GOLDMAN		960,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	(640,000)	(640,000)	20,656	05/01/2031
69546M-AA-5	PAID 221 A - ABS		09/29/2023	Various		1,396,690	1,410,823	1,410,823	1,410,823	0	0	0	0	0	1,410,823	0	(14,132)	(14,132)	17,013	10/15/2029
69547M-AA-4	PAID 223 A - ABS		12/15/2023	Paydown		532,834	532,834	532,834	532,834	0	0	0	0	0	532,834	0	0	0	16,908	03/15/2030
70163Q-AE-8	PARLI 2R AR - CDO	C	10/20/2023	Paydown		158,551	158,551	158,551	158,551	0	0	0	0	0	158,551	0	0	0	9,440	10/20/2031
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2023	Paydown		36,795	36,795	36,794	36,794	0	1	0	1	0	36,795	0	0	0	809	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - RMBS		04/01/2023	Paydown		13,310	13,310	13,309	13,305	0	5	0	5	0	13,310	0	0	0	57	04/17/2037
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		12/01/2023	Paydown		19,128	19,128	19,400	19,390	0	(262)	0	(262)	0	19,128	0	0	0	329	02/25/2050
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		12/01/2023	Paydown		223,035	223,035	224,394	224,203	0	(1,168)	0	(1,168)	0	223,035	0	0	0	2,947	10/25/2051
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2023	Paydown		7,516	7,516	7,632	7,651	0	(135)	0	(135)	0	7,516	0	0	0	148	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		12/01/2023	Paydown		113,221	113,221	113,238	113,052	0	169	0	169	0	113,221	0	0	0	1,638	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		117,506	117,506	115,138	114,983	0	2,523	0	2,523	0	117,506	0	0	0	1,527	01/25/2052

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		12/01/2023	Paydown		78,389	78,389	74,138	74,061	0	4,327	0	4,327	0	78,389	0	0	0	1,049	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		12/25/2023	Paydown		93,107	93,107	91,943	91,807	0	1,300	0	1,300	0	93,107	0	0	0	1,259	12/26/2051
74969T-AA-8	RBIT 2021-HB1 A - RMBS		12/25/2023	Paydown		394,888	394,888	394,888	394,891	0	(3)	0	(3)	0	394,888	0	0	0	2,368	11/25/2031
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2023	Paydown		86,504	86,504	85,819	85,695	0	809	0	809	0	86,504	0	0	0	1,928	03/25/2067
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS		12/01/2023	Paydown		86,562	112,549	108,180	84,995	0	1,567	0	1,567	0	86,562	0	0	0	3,851	07/25/2037
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		12/26/2023	Paydown		169,273	169,273	143,617	167,385	0	1,887	0	1,887	0	169,273	0	0	0	4,261	07/25/2036
75575J-AA-3	RCMT 2020-FL4 A - CMBS		06/26/2023	Paydown		412,686	412,686	412,686	412,686	0	0	0	0	0	412,686	0	0	0	11,877	02/26/2035
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
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		12/01/2023	Paydown		26,333	29,975	25,336	26,109	0	223	0	223	0	26,333	0	0	0	862	08/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		12/01/2023	Paydown		10,253	16,354	237	9,918	0	335	0	335	0	10,253	0	0	0	433	02/25/2036
81742L-AA-4	SEQI 1 A - CDO	C	10/15/2023	Paydown		573,612	573,612	573,612	573,612	0	0	0	0	0	573,612	0	0	0	15,501	04/15/2031
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2023	Paydown		15,378	15,378	15,700	15,793	0	(415)	0	(415)	0	15,378	0	0	0	364	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		12/01/2023	Paydown		64,730	64,730	66,328	65,817	0	(1,087)	0	(1,087)	0	64,730	0	0	0	1,072	03/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		12/01/2023	Paydown		53,509	53,509	54,069	53,989	0	(480)	0	(480)	0	53,509	0	0	0	742	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		56,511	56,511	55,081	55,009	0	1,503	0	1,503	0	56,511	0	0	0	778	02/26/2052
85022W-AP-9	SCFT 2020-A A - ABS		12/25/2023	Paydown		115,279	115,279	115,273	115,274	0	5	0	5	0	115,279	0	0	0	1,161	09/26/2037
85208U-AA-2	SPRTE 211 A - ABS	C	12/15/2023	Paydown		67,235	67,235	60,427	0	0	6,808	0	6,808	0	67,235	0	0	0	730	11/15/2046
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		12/01/2023	Paydown		79,586	63,026	50,303	79,537	0	49	0	49	0	79,586	0	0	0	423	07/25/2035
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS		12/01/2023	Paydown		30,551	30,551	26,898	30,195	0	355	0	355	0	30,551	0	0	0	931	08/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS		12/13/2023	Various		183,187	202,406	174,575	195,041	0	4,096	0	4,096	0	199,137	0	(15,950)	(15,950)	3,179	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2023	Paydown		15,231	16,007	14,993	15,253	0	(22)	0	(22)	0	15,231	0	0	0	282	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/27/2023	Paydown		300,132	300,132	283,625	285,144	0	14,989	0	14,989	0	300,132	0	0	0	1,960	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2023	Various		1,392,005	1,701,311	1,462,709	1,474,852	0	43,959	0	43,959	0	1,518,811	0	(126,806)	(126,806)	46,015	11/25/2036
872227-AK-9	TBW 2007-2 A6A - RMBS		12/21/2023	Various		1,120,490	2,810,553	1,062,434	1,128,865	0	44,644	38,152	6,493	0	1,135,358	0	(14,868)	(14,868)	46,108	07/25/2037
87267C-AA-6	TRP 211 A - ABS		12/17/2023	Paydown		96,119	96,119	91,696	91,823	0	4,295	0	4,295	0	96,119	0	0	0	1,179	06/19/2051
87342R-AC-8	BELL 2016-1 A23 - RMBS		08/25/2023	Paydown		7,500	7,500	7,383	7,402	0	98	0	98	0	7,500	0	0	0	186	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - RMBS		08/25/2023	Paydown		16,125	16,125	13,434	13,497	0	2,628	0	2,628	0	16,125	0	0	0	157	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2023	Paydown		11,250	11,250	9,672	9,790	0	1,460	0	1,460	0	11,250	0	0	0	129	08/25/2051
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		12/13/2023	Various		349,753	333,062	284,293	383,012	0	1,722	0	1,722	0	384,733	0	(34,981)	(34,981)	16,794	01/25/2038
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		07/11/2023	US BANCORP		287,865	300,000	299,730	299,902	0	29	0	29	0	299,931	0	(12,066)	(12,066)	4,600	10/07/2024
89609M-AA-7	TRIBUTE RAIL LLC - ABS		12/17/2023	Paydown		48,286	48,286	45,291	45,363	0	2,923	0	2,923	0	48,286	0	0	0	1,358	05/17/2052
89616Q-AA-9	TCN 2022-SFR1 A - CMBS		12/01/2023	Paydown		718	718	718	714	0	4	0	4	0	718	0	0	0	28	04/19/2039
89656C-AA-1	TRL 2010-1 NTS - ABS		12/16/2023	Paydown		123,703	123,703	130,275	128,323	0	(4,621)	0	(4,621)	0	123,703	0	0	0	3,262	10/16/2040
89822P-AA-1	TFINS 201 A1 - CDO		10/16/2023	Paydown		164,997	164,997	164,997	164,997	0	0	0	0	0	164,997	0	0	0	4,305	04/16/2040
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		12/01/2023	Paydown		82,216	82,216	79,698	79,604	0	2,612	0	2,612	0	82,216	0	0	0	1,055	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		12/01/2023	Paydown		154,236	154,236	149,392	149,207	0	5,029	0	5,029	0	154,236	0	0	0	2,129	11/25/2051
92259K-AA-8	VCC 2022-4 A - CMBS		12/01/2023	Paydown		162,200	162,200	162,164	162,161	0	39	0	39	0	162,200	0	0	0	5,024	08/26/2052
92259T-AA-9	VCC 2021-1 A - CMBS		12/01/2023	Paydown		103,125	103,125	103,116	103,113	0	13	0	13	0	103,125	0	0	0	656	05/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2023	Paydown		166,605	166,605	162,986	163,327	0	3,277	0	3,277	0	166,605	0	0	0	1,730	11/26/2066
92538N-AA-5	VERUS 2022-4 A1 - CMO/RMBS		12/01/2023	Paydown		88,945	88,945	88,945	88,988	0	(43)	0	(43)	0	88,945	0	0	0	2,233	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
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		12/01/2023	Paydown		16,083	16,083	16,149	16,107	0	(23)	0	(23)	0	16,083	0	0	0	536	06/25/2033
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		12/01/2023	Paydown		88,612	91,425	70,819	87,107	0	1,504	0	1,504	0	88,612	0	0	0	1,660	05/25/2037
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS		12/01/2023	Paydown		(467)	5,287	5,302	(516)	0	49	0	49	0	(467)	0	0	0	138	02/25/2036
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		12/01/2023	Paydown		22,302	22,811	21,235	19,151	3,320	(168)	0	3,151	0	22,302	0	0	0	623	09/25/2036
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		33,469	33,469	33,866	33,491	0	(22)	0	(22)	0	33,469	0	0	0	524	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		112,641	112,641	110,493	110,521	0	2,120	0	2,120	0	112,641	0	0	0	1,509	08/25/2051
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2023	Paydown		10,031	10,031	9,010	9,045	0	986	0	986	0	10,031	0	0	0	244	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2023	Paydown		10,016	10,016	10,016	10,016	0	0	0	0	0	10,016	0	0	0	237	06/15/2049

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
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
96034J-AA-4	WESTR 2022-1 A - RMBS		12/01/2023	Paydown		253,627	253,627	253,372	253,098	0	529	0	529	0	253,627	0	0	0	2,410	08/20/2036
96524V-A*-7	WHITEHORSE FINANCE, INC.		08/07/2023	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,000	08/07/2023
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2023	Paydown		52,722	52,722	52,719	52,720	0	3	0	3	0	52,722	0	0	0	861	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS		06/05/2023	Paydown		5,000	5,000	4,494	4,539	0	461	0	461	0	5,000	0	0	0	53	12/05/2050
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2023	Paydown		20,000	20,000	18,519	10,000	0	1,481	0	1,481	0	20,000	0	0	0	405	07/31/2051
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						53,663,962	58,857,439	53,700,891	54,084,698	59,086	615,346	83,582	590,850	0	55,540,765	0	(1,876,804)	(1,876,804)	1,664,209	XXX
2509999997. Total - Bonds - Part 4						77,724,395	82,808,121	78,731,572	78,478,962	59,086	724,249	83,582	699,753	0	80,059,654	0	(2,335,260)	(2,335,260)	2,190,756	XXX
2509999998. Total - Bonds - Part 5						2,000,000	2,000,000	1,995,000	0	0	5,000	0	5,000	0	2,000,000	0	0	0	36,037	XXX
2509999999. Total - Bonds						79,724,395	84,808,121	80,726,572	78,478,962	59,086	729,249	83,582	704,753	0	82,059,654	0	(2,335,260)	(2,335,260)	2,226,793	XXX
369604-BQ-5	GENERAL ELECTRIC CO		09/15/2023	Call @ 100.00	1,363,000.000	1,363,000	0.00	1,376,630	1,351,074	11,926	0	0	11,926	0	1,363,000	0	0	0	54,882	
459745-70-9	AERCAP GLOBAL AVIATION TRUST	C	10/17/2023	Call @ 100000.00	20.000	2,000,000	0.00	640,000	1,800,000	(1,160,000)	0	0	(1,160,000)	0	640,000	0	1,360,000	1,360,000	224,837	
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC		11/01/2023	Call @ 100.00	2,000,000.000	2,000,000	0.00	2,000,000	1,990,000	10,000	0	0	10,000	0	2,000,000	0	0	0	176,951	
949746-55-6	WELLS FARGO & CO		09/15/2023	Call @ 25.00	40,000.000	1,000,000	0.00	1,000,000	914,800	85,200	0	0	85,200	0	1,000,000	0	0	0	43,876	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,363,000	XXX	5,016,630	6,055,874	(1,052,874)	0	0	(1,052,874)	0	5,003,000	0	1,360,000	1,360,000	500,545	XXX
4509999997. Total - Preferred Stocks - Part 4						6,363,000	XXX	5,016,630	6,055,874	(1,052,874)	0	0	(1,052,874)	0	5,003,000	0	1,360,000	1,360,000	500,545	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						6,363,000	XXX	5,016,630	6,055,874	(1,052,874)	0	0	(1,052,874)	0	5,003,000	0	1,360,000	1,360,000	500,545	XXX
06738E-20-4	BARCLAYS ADR REP 4 ORD	C	11/27/2023	WOLFE TRAHAN SECURITIES	100,000.000	709,084		501,000	780,000	(279,000)	0	0	(279,000)	0	501,000	0	208,084	208,084	37,120	
90187B-80-4	TWO HARBORS INVESTMENT ORD		12/01/2023	Strategas Securities LLC	16,244.000	223,404		247,559	256,168	(8,609)	0	0	(8,609)	0	247,559	0	(24,155)	(24,155)	34,112	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						932,488	XXX	748,559	1,036,168	(287,609)	0	0	(287,609)	0	748,559	0	183,929	183,929	71,232	XXX
5989999997. Total - Common Stocks - Part 4						932,488	XXX	748,559	1,036,168	(287,609)	0	0	(287,609)	0	748,559	0	183,929	183,929	71,232	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						932,488	XXX	748,559	1,036,168	(287,609)	0	0	(287,609)	0	748,559	0	183,929	183,929	71,232	XXX
5999999999. Total - Preferred and Common Stocks						7,295,488	XXX	5,765,189	7,092,042	(1,340,483)	0	0	(1,340,483)	0	5,751,559	0	1,543,929	1,543,929	571,777	XXX
6009999999 - Totals						87,019,883	XXX	86,491,760	85,571,004	(1,281,397)	729,249	83,582	(635,730)	0	87,811,213	0	(791,330)	(791,330)	2,798,570	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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
05492K-AC-3	BDS 2019-FL4 AS - CDO	C	02/01/2023	Amherst Securities Group LLC	05/17/2023	Paydown	2,000,000	1,995,000	2,000,000	2,000,000	0	5,000	0	5,000	0	0	0	0	36,037	5,213
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,000,000	1,995,000	2,000,000	2,000,000	0	5,000	0	5,000	0	0	0	0	36,037	5,213
2509999998. Total - Bonds							2,000,000	1,995,000	2,000,000	2,000,000	0	5,000	0	5,000	0	0	0	0	36,037	5,213
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								1,995,000	2,000,000	2,000,000	0	5,000	0	5,000	0	0	0	0	36,037	5,213

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
59530Z-ZZ-3	Mid-Continent Assurance Company		15380	73-1406844	8BI	21,447,944	0	0	100,000.000	100.0
595301-ZZ-8	Mid-Continent Excess and Surplus Insurance Company		13794	38-3803661	8BI	18,559,924	0	0	100.000	100.0
67920@-10-4	Oklahoma Surety Company		23426	73-0773259	8BI	17,044,128	0	0	10,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						57,051,997	0	0	XXX	XXX
59539#-10-2	Mid-Continent Specialty Insurance Services, Inc.				8BI	45,680	0	45,680	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						45,680	0	45,680	XXX	XXX
1899999. Total Common Stocks						57,097,677	0	45,680	XXX	XXX
1999999 - Totals						57,097,677	0	45,680	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
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Mabrey Bank	Tulsa, Oklahoma		0.600	0	0	18,138,640	XXX
PNC Bank	Pittsburgh, Pennsylvania		2.200	0	0	7,392,422	XXX
The Bank of New York Mellon	New York, New York		2.250	1,277	0	7,943	XXX
Cash Held With Securities On Deposit		SD	0.000	0	0	5,500	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	1,277	0	25,544,505	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	1,277	0	25,544,505	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	1,277	0	25,544,505	XXX

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

1. January	28,673,050	4. April	23,522,944	7. July	22,978,090	10. October	25,818,027
2. February	28,906,343	5. May	24,584,016	8. August	26,694,663	11. November	29,455,898
3. March	28,970,249	6. June	21,753,144	9. September	31,313,671	12. December	25,544,505

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/04/2023	5.100		44	0	89
825252-40-6	INVESCO TREASURY INST		12/29/2023	5.250		15,234,583	114,034	1,042,498
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/04/2023	5.210		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						15,234,628	114,034	1,042,587
8609999999 - Total Cash Equivalents						15,234,628	114,034	1,042,587

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	O	PROPERTY AND CASUALTY	0	0	279,931	259,391
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	234,514	216,961
11.	Georgia GA	O	PROPERTY AND CASUALTY	0	0	44,907	41,546
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PROPERTY AND CASUALTY	0	0	114,762	106,172
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	211,186	206,480
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	399,758	392,375
33.	New York NY			0	0	0	0
34.	North Carolina NC	O	PROPERTY AND CASUALTY	0	0	310,155	313,047
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	2,478,769	2,511,705	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PROPERTY AND CASUALTY	0	0	274,431	253,891
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,478,769	2,511,705	1,869,644	1,789,863
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0