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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF

AUGUSTAR LIFE ASSURANCE CORPORATION

NAIC Group Code 0704 (Current) 0704 (Prior) NAIC Company Code 89206 Employer's ID Number 31-0962495

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

Country of Domicile United States of America

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

Incorporated/Organized 06/26/1979 Commenced Business 08/22/1979

Statutory Home Office One Financial Way (Street and Number), Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way (Street and Number)

Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100 (Area Code) (Telephone Number)

Mail Address Post Office Box 237 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Financial Way (Street and Number)

Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100-6015 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts (Name), 513-794-6100-6015 (Area Code) (Telephone Number)

amber_roberts@constellationinsurance.com (E-mail Address), 513-794-4622 (FAX Number)

OFFICERS

President & Chief Executive Officer	Anurag Chandra	Vice President & Treasurer	Doris Lee Paul
Senior Vice President, Corporate Secretary & LATAM Regional Counsel and Compliance	Carlos Fernando da Costa Almeida de Paiva Nascimento #	Senior Vice President & Chief Risk Officer	Scott Niel Shepherd

OTHER

Lori Dianne Dashewich #, Senior Vice President, Chief Accounting Officer & Controller, Interim CFO	Sachin Jain #, Senior Vice President, Investments	Patrick Henry McEvoy, Senior Vice President, Chief Distribution and Sales - Traditional
Gary Russell Rodmaker, Senior Vice President & Chief Investment Officer		

DIRECTORS OR TRUSTEES

Michael Akker	Anurag Chandra	Philippe Francois Charette
Patricia Lynn Guinn #	Gregory Svend Nielsen	Westley Vander Thompson #
Steven Carl Verney		

State of Ohio
County of Butler
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.

Lori Dianne Dashewich	Carlos Fernando da Costa Almeida de Paiva Nascimento	Scott Niel Shepherd
Senior Vice President, Chief Accounting Officer & Controller, Interim CFO	Senior Vice President, Corporate Secretary & LATAM Regional Counsel and Compliance	Senior Vice President & Chief Risk Officer

Subscribed and sworn to before me this 19th 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 ....

Stephanie Coleman
Notary Public
Expires November 24, 2025

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	61,120,562	2.178	61,120,562	0	61,120,562	2.178
1.02 All other governments	8,976,033	0.320	8,976,033	0	8,976,033	0.320
1.03 U.S. states, territories and possessions, etc. guaranteed	208,946,643	7.445	208,946,643	0	208,946,643	7.445
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,511,338	0.089	2,511,338	0	2,511,338	0.089
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	49,852,015	1.776	49,852,015	0	49,852,015	1.776
1.06 Industrial and miscellaneous	1,712,401,237	61.016	1,712,401,237	5,500,000	1,717,901,237	61.212
1.07 Hybrid securities	2,000,000	0.071	2,000,000	0	2,000,000	0.071
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	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	2,045,807,828	72.896	2,045,807,828	5,500,000	2,051,307,828	73.092
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	16,711,200	0.595	16,711,200	0	16,711,200	0.595
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	16,711,200	0.595	16,711,200	0	16,711,200	0.595
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	18,325,933	0.653	18,325,933	0	18,325,933	0.653
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
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	18,325,933	0.653	18,325,933	0	18,325,933	0.653
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	817,505	0.029	817,505	0	817,505	0.029
4.03 Commercial mortgages	462,269,759	16.472	462,269,759	0	462,269,759	16.472
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	463,087,264	16.501	463,087,264	0	463,087,264	16.501
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)	16,000,325	0.570	16,000,326	0	16,000,326	0.570
6.02 Cash equivalents (Schedule E, Part 2)	0	0.000	0	47,348,712	47,348,712	1.687
6.03 Short-term investments (Schedule DA)	0	0.000	0	13,691,164	13,691,164	0.488
6.04 Total cash, cash equivalents and short-term investments	16,000,325	0.570	16,000,326	61,039,876	77,040,202	2.745
7. Contract loans	129,952,984	4.630	129,952,984	0	129,952,984	4.630
8. Derivatives (Schedule DB)	6,521,487	0.232	6,521,487	0	6,521,487	0.232
9. Other invested assets (Schedule BA)	42,770,524	1.524	42,770,524	0	42,770,524	1.524
10. Receivables for securities	756,910	0.027	756,910	0	756,910	0.027
11. Securities Lending (Schedule DL, Part 1)	66,539,878	2.371	66,539,878	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	2,806,474,333	100.000	2,806,474,334	66,539,876	2,806,474,332	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		452,169,616
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	53,320,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	53,320,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		42,402,355
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		463,087,261
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		463,087,261
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		463,087,261

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		37,712,761
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	664,404	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,234,212	5,898,616
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		2,853
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	87,656	
	5.2 Totals, Part 3, Column 9	0	87,656
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		900,414
8.	Deduct amortization of premium and depreciation		30,949
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		42,770,523
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		42,770,523

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,034,303,304
2.	Cost of bonds and stocks acquired, Part 3, Column 7		187,588,174
3.	Accrual of discount		1,006,761
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(26,543)	
	4.2. Part 2, Section 1, Column 15	182,400	
	4.3. Part 2, Section 2, Column 13	(188,056)	
	4.4. Part 4, Column 11	4,118	(28,081)
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,815,536)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		136,955,707
7.	Deduct amortization of premium		1,694,099
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	21,536	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	2,067	23,603
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(536,242)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,080,844,971
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		2,080,844,971

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	61,120,562	60,344,867	61,506,504	61,701,554
	2.	Canada	0	0	0	0
	3.	Other Countries	8,976,034	7,721,980	8,972,560	9,000,000
	4.	Totals	70,096,596	68,066,847	70,479,064	70,701,554
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	208,946,643	182,170,882	209,447,528	208,849,794
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,511,338	2,493,412	2,578,303	2,490,000
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	49,852,015	49,939,922	49,954,573	51,874,830
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	1,361,386,626	1,193,379,163	1,364,702,629	1,341,172,849
	9.	Canada	61,578,944	57,528,998	61,619,966	60,412,498
	10.	Other Countries	291,435,669	269,843,306	291,379,356	291,155,391
	11.	Totals	1,714,401,239	1,520,751,467	1,717,701,951	1,692,740,738
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	2,045,807,831	1,823,422,530	2,050,161,419	2,026,656,916
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	16,711,200	14,908,840	17,000,000	
	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	16,711,200	14,908,840	17,000,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	16,711,200	14,908,840	17,000,000	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20.	United States	18,325,933	18,325,933	18,513,989	
	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	18,325,933	18,325,933	18,513,989	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	18,325,933	18,325,933	18,513,989	
	26.	Total Stocks	35,037,133	33,234,773	35,513,989	
	27.	Total Bonds and Stocks	2,080,844,964	1,856,657,303	2,085,675,408	

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	7,856,716	26,577,951	17,976,525	8,673,903	35,466	XXX	61,120,561	3.0	25,819,526	1.3	59,820,274	1,300,287
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	7,856,716	26,577,951	17,976,525	8,673,903	35,466	XXX	61,120,561	3.0	25,819,526	1.3	59,820,274	1,300,287
2. All Other Governments												
2.1 NAIC 1	1,000,000	0	0	0	0	XXX	1,000,000	0.0	1,000,000	0.0	0	1,000,000
2.2 NAIC 2	0	0	0	7,976,034	0	XXX	7,976,034	0.4	7,974,138	0.4	7,976,034	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	1,000,000	0	0	7,976,034	0	XXX	8,976,034	0.4	8,974,138	0.4	7,976,034	1,000,000
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,838,507	33,900,333	45,402,276	62,293,376	43,382,151	XXX	187,816,643	9.2	215,246,200	10.7	185,807,075	2,009,568
3.2 NAIC 2	0	7,519,072	1,066,057	11,044,871	1,500,000	XXX	21,130,000	1.0	23,180,000	1.2	21,130,000	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	2,838,507	41,419,405	46,468,333	73,338,247	44,882,151	XXX	208,946,643	10.2	238,426,200	11.9	206,937,075	2,009,568
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	230,360	835,978	0	1,445,000	0	XXX	2,511,338	0.1	3,472,159	0.2	2,511,338	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	230,360	835,978	0	1,445,000	0	XXX	2,511,338	0.1	3,472,159	0.2	2,511,338	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,889,907	19,023,928	21,682,346	2,745,833	0	XXX	49,342,014	2.4	20,812,303	1.0	46,490,228	2,851,786
5.2 NAIC 2	195,000	315,000	0	0	0	XXX	510,000	0.0	685,000	0.0	0	510,000
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	6,084,907	19,338,928	21,682,346	2,745,833	0	XXX	49,852,014	2.4	21,497,303	1.1	46,490,228	3,361,786

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	44,732,740	264,903,665	194,226,091	134,352,166	138,859,252	XXX	777,073,914	38.0	736,141,549	36.8	282,849,569	494,224,345
6.2 NAIC 2	50,747,649	299,807,402	258,697,754	121,484,173	160,802,166	XXX	891,539,144	43.6	898,986,060	44.9	399,792,220	491,746,924
6.3 NAIC 3	1,278,922	15,855,977	10,611,524	279,184	7,500,650	XXX	35,526,257	1.7	53,954,654	2.7	18,831,031	16,695,226
6.4 NAIC 4	142,807	4,617,866	978,592	54,996	0	XXX	5,794,261	0.3	9,979,762	0.5	1,449,809	4,344,452
6.5 NAIC 5	0	1,951,680	250,000	0	0	XXX	2,201,680	0.1	2,018,636	0.1	1,951,680	250,000
6.6 NAIC 6	0	73,153	192,830	0	0	XXX	265,983	0.0	1,200,977	0.1	76,118	189,865
6.7 Totals	96,902,118	587,209,743	464,956,791	256,170,519	307,162,068	XXX	1,712,401,239	83.7	1,702,281,638	85.0	704,950,427	1,007,450,812
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	2,000,000	0	0	0	0	XXX	2,000,000	0.1	2,000,000	0.1	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	2,000,000	0	0	0	0	XXX	2,000,000	0.1	2,000,000	0.1	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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) 62,548,230	345,241,855	279,287,238	209,510,278	182,276,869	0	1,078,864,470	52.7	XXX	XXX	577,478,484	501,385,986
12.2 NAIC 2	(d) 52,942,649	307,641,474	259,763,811	140,505,078	162,302,166	0	923,155,178	45.1	XXX	XXX	430,898,254	492,256,924
12.3 NAIC 3	(d) 1,278,922	15,855,977	10,611,524	279,184	7,500,650	0	35,526,257	1.7	XXX	XXX	18,831,031	16,695,226
12.4 NAIC 4	(d) 142,807	4,617,866	978,592	54,996	0	0	5,794,261	0.3	XXX	XXX	1,449,809	4,344,452
12.5 NAIC 5	(d) 0	1,951,680	250,000	0	0	0	(c) 2,201,680	0.1	XXX	XXX	1,951,680	250,000
12.6 NAIC 6	(d) 0	73,153	192,830	0	0	0	(c) 265,983	0.0	XXX	XXX	76,118	189,865
12.7 Totals	116,912,608	675,382,005	551,083,995	350,349,536	352,079,685	0	(b) 2,045,807,829	100.0	XXX	XXX	1,030,685,376	1,015,122,453
12.8 Line 12.7 as a % of Col. 7	5.7	33.0	26.9	17.1	17.2	0.0	100.0	XXX	XXX	XXX	50.4	49.6
13. Total Bonds Prior Year												
13.1 NAIC 1	37,006,231	281,298,794	290,481,383	206,963,718	186,741,611	0	XXX	XXX	1,002,491,737	50.1	524,955,432	477,536,305
13.2 NAIC 2	30,665,309	284,841,586	288,109,749	160,838,885	168,369,669	0	XXX	XXX	932,825,198	46.6	424,966,756	507,858,442
13.3 NAIC 3	2,623,655	22,140,003	20,400,456	1,289,890	7,500,650	0	XXX	XXX	53,954,654	2.7	33,988,489	19,966,165
13.4 NAIC 4	975,153	4,980,601	3,925,935	98,073	0	0	XXX	XXX	9,979,762	0.5	6,893,414	3,086,348
13.5 NAIC 5	11,947	40,047	1,966,642	0	0	0	XXX	XXX	(c) 2,018,636	0.1	2,018,636	0
13.6 NAIC 6	0	73,667	220,227	0	907,083	0	XXX	XXX	(c) 1,200,977	0.1	104,029	1,096,948
13.7 Totals	71,282,295	593,374,698	605,104,392	369,190,566	363,519,013	0	XXX	XXX	(b) 2,002,470,964	100.0	992,926,756	1,009,544,208
13.8 Line 13.7 as a % of Col. 9	3.6	29.6	30.2	18.4	18.2	0.0	XXX	XXX	100.0	XXX	49.6	50.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	19,761,236	128,242,782	141,730,380	146,034,186	141,709,901	0	577,478,485	28.2	524,955,432	26.2	577,478,485	XXX
14.2 NAIC 2	14,711,702	78,077,515	103,804,966	84,233,561	150,070,509	0	430,898,253	21.1	424,966,756	21.2	430,898,253	XXX
14.3 NAIC 3	59,211	8,163,763	3,066,562	40,845	7,500,650	0	18,831,031	0.9	33,988,489	1.7	18,831,031	XXX
14.4 NAIC 4	32,084	1,141,835	220,894	54,996	0	0	1,449,809	0.1	6,893,414	0.3	1,449,809	XXX
14.5 NAIC 5	0	1,951,680	0	0	0	0	1,951,680	0.1	2,018,636	0.1	1,951,680	XXX
14.6 NAIC 6	0	73,153	2,965	0	0	0	76,118	0.0	104,029	0.0	76,118	XXX
14.7 Totals	34,564,233	217,650,728	248,825,767	230,363,588	299,281,060	0	1,030,685,376	50.4	992,926,756	49.6	1,030,685,376	XXX
14.8 Line 14.7 as a % of Col. 7	3.4	21.1	24.1	22.4	29.0	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	1.7	10.6	12.2	11.3	14.6	0.0	50.4	XXX	XXX	XXX	50.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	42,786,994	216,999,073	137,556,858	63,476,092	40,566,968	0	501,385,985	24.5	477,536,305	23.8	XXX	501,385,985
15.2 NAIC 2	38,230,947	229,563,959	155,958,845	56,271,517	12,231,657	0	492,256,925	24.1	507,858,442	25.4	XXX	492,256,925
15.3 NAIC 3	1,219,711	7,692,214	7,544,962	238,339	0	0	16,695,226	0.8	19,966,165	1.0	XXX	16,695,226
15.4 NAIC 4	110,723	3,476,031	757,698	0	0	0	4,344,452	0.2	3,086,348	0.2	XXX	4,344,452
15.5 NAIC 5	0	0	250,000	0	0	0	250,000	0.0	0	0.0	XXX	250,000
15.6 NAIC 6	0	0	189,865	0	0	0	189,865	0.0	1,096,948	0.1	XXX	189,865
15.7 Totals	82,348,375	457,731,277	302,258,228	119,985,948	52,798,625	0	1,015,122,453	49.6	1,009,544,208	50.4	XXX	1,015,122,453
15.8 Line 15.7 as a % of Col. 7	8.1	45.1	29.8	11.8	5.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.0	22.4	14.8	5.9	2.6	0.0	49.6	XXX	XXX	XXX	XXX	49.6

(a) Includes $ 404,712,870 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 $ 6,000,000 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	175,019	2,128,439	3,553,539	0	0	XXX	5,856,997	0.3	5,792,689	0.3	4,556,709	1,300,288
1.02 Residential Mortgage-Backed Securities	5,873,916	18,783,562	10,400,354	3,983,122	0	XXX	39,040,954	1.9	1,839,512	0.1	39,040,954	0
1.03 Commercial Mortgage-Backed Securities	1,807,782	5,665,950	4,022,632	4,690,781	35,466	XXX	16,222,611	0.8	18,187,324	0.9	16,222,611	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	7,856,717	26,577,951	17,976,525	8,673,903	35,466	XXX	61,120,562	3.0	25,819,525	1.3	59,820,274	1,300,288
2. All Other Governments												
2.01 Issuer Obligations	1,000,000	0	0	7,976,034	0	XXX	8,976,034	0.4	8,974,138	0.4	7,976,034	1,000,000
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	1,000,000	0	0	7,976,034	0	XXX	8,976,034	0.4	8,974,138	0.4	7,976,034	1,000,000
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,838,507	41,154,007	43,481,448	71,590,531	44,882,151	XXX	203,946,644	10.0	233,426,199	11.7	201,937,075	2,009,569
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	265,399	2,986,885	1,747,716	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	0
3.05 Totals	2,838,507	41,419,406	46,468,333	73,338,247	44,882,151	XXX	208,946,644	10.2	238,426,199	11.9	206,937,075	2,009,569
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	230,360	835,978	0	1,445,000	0	XXX	2,511,338	0.1	3,472,159	0.2	2,511,338	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	230,360	835,978	0	1,445,000	0	XXX	2,511,338	0.1	3,472,159	0.2	2,511,338	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	579,644	2,002,644	779,498	0	0	XXX	3,361,786	0.2	3,911,079	0.2	0	3,361,786
5.02 Residential Mortgage-Backed Securities	5,505,263	17,336,284	20,902,848	2,745,833	0	XXX	46,490,228	2.3	17,152,055	0.9	46,490,228	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	434,168	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	6,084,907	19,338,928	21,682,346	2,745,833	0	XXX	49,852,014	2.4	21,497,302	1.1	46,490,228	3,361,786
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	73,106,288	400,369,616	409,734,703	246,528,776	302,734,730	XXX	1,432,474,113	70.0	1,445,853,757	72.2	687,902,975	744,571,138
6.02 Residential Mortgage-Backed Securities	3,684,815	8,863,934	7,316,310	3,210,366	503,465	XXX	23,578,890	1.2	26,708,600	1.3	8,914,066	14,664,824
6.03 Commercial Mortgage-Backed Securities	2,787,702	11,340,775	0	4,102,398	0	XXX	18,230,875	0.9	16,297,025	0.8	3,877,326	14,353,549
6.04 Other Loan-Backed and Structured Securities	17,323,313	166,635,419	47,905,778	2,328,979	3,923,873	XXX	238,117,362	11.6	213,422,256	10.7	4,256,059	233,861,303
6.05 Totals	96,902,118	587,209,744	464,956,791	256,170,519	307,162,068	XXX	1,712,401,240	83.7	1,702,281,638	85.0	704,950,426	1,007,450,814
7. Hybrid Securities												
7.01 Issuer Obligations	2,000,000	0	0	0	0	XXX	2,000,000	0.1	2,000,000	0.1	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	2,000,000	0	0	0	0	XXX	2,000,000	0.1	2,000,000	0.1	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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	79,929,818	446,490,684	457,549,188	327,540,341	347,616,881	XXX	1,659,126,912	81.1	XXX	XXX	906,884,131	752,242,781
12.02 Residential Mortgage-Backed Securities	15,063,994	44,983,780	38,619,512	9,939,321	503,465	XXX	109,110,072	5.3	XXX	XXX	94,445,248	14,664,824
12.03 Commercial Mortgage-Backed Securities	4,595,484	17,006,725	4,022,632	8,793,179	35,466	XXX	34,453,486	1.7	XXX	XXX	20,099,937	14,353,549
12.04 Other Loan-Backed and Structured Securities	17,323,313	166,900,818	50,892,663	4,076,695	3,923,873	XXX	243,117,362	11.9	XXX	XXX	9,256,059	233,861,303
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	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	116,912,609	675,382,007	551,083,995	350,349,536	352,079,685	0	2,045,807,832	100.0	XXX	XXX	1,030,685,375	1,015,122,457
12.10 Line 12.09 as a % of Col. 7	5.7	33.0	26.9	17.1	17.2	0.0	100.0	XXX	XXX	XXX	50.4	49.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	46,190,552	437,581,216	509,593,461	350,844,938	359,219,854	XXX	XXX	XXX	1,703,430,021	85.1	931,913,010	771,517,011
13.02 Residential Mortgage-Backed Securities	9,754,014	16,887,436	15,880,282	2,906,608	271,827	XXX	XXX	XXX	45,700,167	2.3	28,616,190	17,083,977
13.03 Commercial Mortgage-Backed Securities	3,027,286	18,180,346	3,979,107	9,690,255	41,523	XXX	XXX	XXX	34,918,517	1.7	22,437,951	12,480,566
13.04 Other Loan-Backed and Structured Securities	12,310,442	120,725,699	75,651,541	5,748,766	3,985,808	XXX	XXX	XXX	218,422,256	10.9	9,959,604	208,462,652
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	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	71,282,294	593,374,697	605,104,391	369,190,567	363,519,012	0	XXX	XXX	2,002,470,961	100.0	992,926,755	1,009,544,206
13.10 Line 13.09 as a % of Col. 9	3.6	29.6	30.2	18.4	18.2	0.0	XXX	XXX	100.0	XXX	49.6	50.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	18,410,536	167,666,033	205,390,384	216,358,529	299,058,649	XXX	906,884,131	44.3	931,913,010	46.5	906,884,131	XXX
14.02 Residential Mortgage-Backed Securities	12,229,439	38,748,002	35,714,300	7,566,563	186,945	XXX	94,445,249	4.6	28,616,190	1.4	94,445,249	XXX
14.03 Commercial Mortgage-Backed Securities	1,807,782	9,543,276	4,022,632	4,690,781	35,466	XXX	20,099,937	1.0	22,437,951	1.1	20,099,937	XXX
14.04 Other Loan-Backed and Structured Securities	2,116,476	1,693,416	3,698,451	1,747,716	0	XXX	9,256,059	0.5	9,959,604	0.5	9,256,059	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	0	0.0	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	34,564,233	217,650,727	248,825,767	230,363,589	299,281,060	0	1,030,685,376	50.4	992,926,755	49.6	1,030,685,376	XXX
14.10 Line 14.09 as a % of Col. 7	3.4	21.1	24.1	22.4	29.0	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	1.7	10.6	12.2	11.3	14.6	0.0	50.4	XXX	XXX	XXX	50.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	61,519,282	278,824,651	252,158,804	111,181,812	48,558,232	XXX	752,242,781	36.8	771,517,011	38.5	XXX	752,242,781
15.02 Residential Mortgage-Backed Securities	2,834,555	6,235,778	2,905,212	2,372,758	316,520	XXX	14,664,823	0.7	17,083,977	0.9	XXX	14,664,823
15.03 Commercial Mortgage-Backed Securities	2,787,702	7,463,449	0	4,102,398	0	XXX	14,353,549	0.7	12,480,566	0.6	XXX	14,353,549
15.04 Other Loan-Backed and Structured Securities	15,206,837	165,207,402	47,194,212	2,328,979	3,923,873	XXX	233,861,303	11.4	208,462,652	10.4	XXX	233,861,303
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	82,348,376	457,731,280	302,258,228	119,985,947	52,798,625	0	1,015,122,456	49.6	1,009,544,206	50.4	XXX	1,015,122,456
15.10 Line 15.09 as a % of Col. 7	8.1	45.1	29.8	11.8	5.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.0	22.4	14.8	5.9	2.6	0.0	49.6	XXX	XXX	XXX	XXX	49.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		2,211,914
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	4,801,871	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	4,801,871
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	1,719,616	
	3.2 Section 2, Column 19	1,434,923	3,154,539
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		430,766
6.	Considerations received/(paid) on terminations, Section 2, Column 15		4,077,603
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		6,521,487
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		6,521,487

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	6,521,487	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		6,521,487
4.	Part D, Section 1, Column 6	6,521,487	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	6,521,487	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		6,521,487
10.	Part D, Section 1, Column 9	6,521,487	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2226010		CAMBRIDGE	MA		07/13/2018	4.718	817,505	0	0	0	0	0	1,930,000	12/31/2022
0399999. Mortgages in good standing - Residential mortgages-all other							817,505	0	0	0	0	0	1,930,000	XXX
0125745		HOOVER	AL		03/26/2015	4.285	941,198	0	0	0	0	0	3,980,000	12/31/2022
0125943		MOUNTAIN BROOK	AL		09/14/2017	4.450	1,870,899	0	0	0	0	0	4,130,000	12/31/2022
0225839		TEMPE	AZ		07/06/2016	4.125	1,057,444	0	0	0	0	0	5,245,000	12/31/2022
0325771		PHOENIX	AZ		06/30/2015	4.392	775,820	0	0	0	0	0	9,200,000	12/31/2022
0325823		TEMPE	AZ		04/21/2016	4.250	2,683,900	0	0	0	0	0	7,535,000	12/31/2022
0325824		PHOENIX	AZ		04/26/2016	4.250	572,763	0	0	0	0	0	2,070,000	12/31/2022
0325830		TUCSON	AZ		05/26/2016	4.354	1,035,548	0	0	0	0	0	4,430,000	12/31/2022
0325836		PHOENIX	AZ		06/20/2016	4.254	4,181,960	0	0	0	0	0	13,645,000	12/31/2022
0325843		TUCSON	AZ		07/22/2016	4.125	1,125,714	0	0	0	0	0	2,705,000	12/31/2022
0325904		TUCSON	AZ		05/01/2017	4.598	386,246	0	0	0	0	0	1,085,000	12/31/2022
0325940		PHOENIX	AZ		09/12/2017	4.500	1,092,943	0	0	0	0	0	5,575,000	12/31/2022
0325941		PHOENIX	AZ		09/12/2017	4.500	901,666	0	0	0	0	0	5,370,000	12/31/2022
0325942		PHOENIX	AZ		09/12/2017	4.500	503,535	0	0	0	0	0	2,615,000	12/31/2022
0325957		TUSCON	AZ		11/14/2017	4.625	1,097,416	0	0	0	0	0	3,370,000	12/31/2022
0325964		COTTONWOOD	AZ		12/18/2017	4.522	3,055,497	0	0	0	0	0	2,570,000	12/31/2022
0326022		CHANDLER	AZ		08/22/2018	5.050	2,973,295	0	0	0	0	0	4,375,000	12/31/2022
0326115		SCOTTSDALE	AZ		11/08/2019	3.900	3,859,954	0	0	0	0	0	7,980,000	12/31/2022
0326130		TEMPE	AZ		02/19/2020	4.000	674,546	0	0	0	0	0	1,325,000	12/31/2022
0326248		TUCSON	AZ		11/29/2021	3.700	1,085,819	0	0	0	0	0	1,805,000	12/31/2022
0326274		SCOTTSDALE	AZ		03/08/2022	3.636	941,535	0	0	0	0	0	1,605,000	12/31/2022
0326303		PLACENTIA	CA		07/13/2022	5.048	2,016,088	0	0	0	0	0	2,960,000	12/31/2022
0326313		ORO VALLEY	AZ		09/28/2022	4.940	6,415,718	0	0	0	0	0	9,125,000	12/31/2022
0425997		LITTLE ROCK	AR		05/11/2018	4.900	2,144,660	0	0	0	0	0	6,360,000	12/31/2022
0426092		FAYETTEVILLE	AR		07/31/2019	4.277	1,192,376	0	0	0	0	0	4,040,000	12/31/2022
0426098		RUSSELLVILLE	AR		07/31/2019	4.277	1,780,688	0	0	0	0	0	6,230,000	12/31/2022
0426099		ROGERS	AR		07/31/2019	4.277	1,028,351	0	0	0	0	0	2,765,000	12/31/2022
0426100		SPRINGDALE	AR		07/31/2019	4.277	1,830,003	0	0	0	0	0	5,640,000	12/31/2022
0525522		DANA POINT	CA		08/19/2011	5.500	324,428	0	0	0	0	0	2,370,000	12/31/2022
0525849		DEL MAR	CA		08/30/2016	4.850	1,769,561	0	0	0	0	0	4,650,000	12/31/2022
0525863		LOS ANGELES	CA		11/01/2016	4.200	2,017,719	0	0	0	0	0	6,610,000	12/31/2022
0525952		SAN YSIDRO	CA		10/24/2017	4.375	2,758,820	0	0	0	0	0	7,270,000	12/31/2022
0526174		HAYWARD	CA		02/10/2021	5.417	4,710,866	0	0	0	0	0	9,640,000	12/31/2022
0526244		MORENO VALLEY	CA		11/10/2021	3.000	2,262,856	0	0	0	0	0	3,005,000	12/31/2022
0526292		MALIBU	CA		06/03/2022	4.190	7,251,885	0	0	0	0	0	6,515,000	12/31/2022
0526359		SACRAMENTO	CA		05/01/2023	5.625	1,911,579	0	0	0	0	0	14,535,000	04/21/2023
0625761		GOLDEN	CO		05/22/2015	4.170	2,356,237	0	0	0	0	0	11,955,000	12/31/2022
0625917		WESTMINISTER	CO		06/29/2017	4.686	844,160	0	0	0	0	0	1,445,000	12/31/2022
0626026		FALCON	CO		09/11/2018	4.732	2,606,326	0	0	0	0	0	7,330,000	12/31/2022
0826027		MIDDLETOWN	DE		09/11/2018	5.010	1,656,193	0	0	0	0	0	3,700,000	12/31/2022
0926361		WASHINGTON	DC		05/30/2023	5.500	4,092,178	0	0	0	0	0	10,300,000	04/19/2023
1025363		CORAL SPRINGS	FL		12/20/2007	6.600	204,327	0	0	0	0	0	3,130,000	12/31/2022
1025434		POMPANO BEACH	FL		02/17/2009	5.100	610,754	0	0	0	0	0	1,310,000	12/31/2022
1025485		GROVELAND	FL		01/26/2011	5.650	951,171	0	0	0	0	0	4,610,000	12/31/2022
1025503		JACKSONVILLE	FL		05/27/2011	5.625	356,510	0	0	0	0	0	5,260,000	12/31/2022
1025515		KISSIMMEE	FL		07/07/2011	5.730	294,480	0	0	0	0	0	2,020,000	12/31/2022
1025528		ORLANDO	FL		09/29/2011	5.500	249,672	0	0	0	0	0	1,750,000	12/31/2022
1025581		MARIANNA	FL		10/26/2012	4.875	535,874	0	0	0	0	0	4,145,000	12/31/2022
1025647		OCOEE	FL		08/29/2013	4.450	547,384	0	0	0	0	0	3,935,000	12/31/2022
1025691		ORLANDO	FL		07/23/2014	4.950	881,890	0	0	0	0	0	1,800,000	12/31/2022
1025695		NICEVILLE	FL		08/08/2014	5.050	710,154	0	0	0	0	0	1,430,000	12/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1025698		OCALA	FL		09/03/2014	4.750	861,404	0	0	0	0	0	2,865,000	12/31/2022
1025703		NAPLES	FL		09/19/2014	4.900	730,875	0	0	0	0	0	2,770,000	12/31/2022
1025740		DORAL	FL		02/26/2015	4.075	1,319,196	0	0	0	0	0	6,205,000	12/31/2022
1025784		CLEARWATER	FL		08/18/2015	4.250	1,715,865	0	0	0	0	0	7,030,000	12/31/2022
1025817		NAPLES	FL		02/19/2016	4.250	3,937,389	0	0	0	0	0	7,095,000	12/31/2022
1025819		PORT ST LUCIE	FL		03/14/2016	4.375	146,422	0	0	0	0	0	1,190,000	12/31/2022
1025878	LS	ORLANDO	FL		01/05/2017	4.100	2,995,312	0	0	0	0	0	8,750,000	12/31/2022
1025885		SHALIMAR	FL		01/30/2017	4.300	2,529,311	0	0	0	0	0	4,340,000	12/31/2022
1025931		TALLAHASSEE	FL		07/28/2017	4.576	1,417,042	0	0	0	0	0	4,710,000	12/31/2022
1026111		POMPANO BEACH	FL		10/10/2019	4.150	4,217,021	0	0	0	0	0	9,980,000	12/31/2022
1125905		SNELLVILLE	GA		05/01/2017	4.826	840,459	0	0	0	0	0	2,020,000	12/31/2022
1126028		SAVANNAH	GA		09/27/2018	4.950	1,616,328	0	0	0	0	0	2,195,000	12/31/2022
1126031		GAINESVILLE	GA		10/25/2018	5.875	1,154,742	0	0	0	0	0	3,380,000	12/31/2022
1126042		MACON	GA		12/14/2018	5.096	2,139,570	0	0	0	0	0	2,770,000	12/31/2022
1126082		SAVANNAH	GA		06/20/2019	4.550	1,475,413	0	0	0	0	0	4,000,000	12/31/2022
1126103		BRUNSWICK	GA		09/06/2019	4.250	2,692,740	0	0	0	0	0	5,670,000	12/31/2022
1126129		WOODSTOCK	GA		01/08/2020	3.769	3,749,857	0	0	0	0	0	6,095,000	12/31/2022
1126218		BRUNSWICK	GA		07/23/2021	3.500	1,831,277	0	0	0	0	0	3,765,000	12/31/2022
1126381		NORCROSS	GA		09/05/2023	5.530	2,408,903	0	0	0	0	0	4,040,000	06/30/2023
1325938		IDAHO FALLS	ID		08/25/2017	4.400	1,630,156	0	0	0	0	0	3,085,000	12/31/2022
1425429		LINCOLNWOOD	IL		12/01/2008	4.960	993,405	0	0	0	0	0	4,080,000	12/31/2022
1425631		FRANKLIN PARK	IL		06/20/2013	4.750	479,687	0	0	0	0	0	2,335,000	12/31/2022
1425632		CHICAGO	IL		06/20/2013	4.750	479,687	0	0	0	0	0	1,865,000	12/31/2022
1425650		LAKE ZURICH	IL		09/06/2013	4.950	509,061	0	0	0	0	0	1,990,000	12/31/2022
1425697		NORTHBROOK	IL		09/03/2014	4.874	790,120	0	0	0	0	0	3,055,000	12/31/2022
1425704		CICERO	IL		09/25/2014	4.400	1,457,237	0	0	0	0	0	4,155,000	12/31/2022
1425860		DEERFIELD	IL		09/29/2016	4.250	733,996	0	0	0	0	0	3,130,000	12/31/2022
1425873		NORTHBROOK	IL		12/20/2016	4.125	1,768,430	0	0	0	0	0	2,185,000	12/31/2022
1425946		BARRINGTON	IL		09/27/2017	4.570	664,664	0	0	0	0	0	995,000	12/31/2022
1425953		HINSDALE	IL		10/30/2017	4.550	1,749,113	0	0	0	0	0	3,455,000	12/31/2022
1426023		LOMBARD	IL		08/28/2018	5.050	2,106,042	0	0	0	0	0	5,350,000	12/31/2022
1426217		BUFFALO GROVE	IL		07/22/2021	3.700	1,835,347	0	0	0	0	0	2,915,000	12/31/2022
1426222		FAIRVIEW HEIGHTS	IL		08/03/2021	3.750	943,270	0	0	0	0	0	1,835,000	12/31/2022
1525573		GRIFFITH	IN		09/11/2012	5.000	660,786	0	0	0	0	0	3,680,000	12/31/2022
1525629		GREENFIELD	IN		06/14/2013	4.500	815,934	0	0	0	0	0	5,010,000	12/31/2022
1525696		BLOOMINGTON	IN		08/21/2014	4.579	372,503	0	0	0	0	0	965,000	12/31/2022
1525783		INDIANAPOLIS	IN		08/04/2015	4.283	2,059,828	0	0	0	0	0	5,085,000	12/31/2022
1525807		FORT WAYNE	IN		12/22/2015	4.275	497,275	0	0	0	0	0	1,830,000	12/31/2022
1526001		FISHERS	IN		06/15/2018	4.883	1,286,495	0	0	0	0	0	2,340,000	12/31/2022
1526076		FISHERS	IN		05/28/2019	4.639	3,601,282	0	0	0	0	0	6,235,000	12/31/2022
1526109		FISHERS	IN		09/30/2019	4.161	1,370,609	0	0	0	0	0	2,355,000	12/31/2022
1526296		INDIANAPOLIS	IN		06/06/2022	4.100	2,668,093	0	0	0	0	0	4,150,000	12/31/2022
1526298		NOBLESVILLE	IN		06/23/2022	4.683	778,927	0	0	0	0	0	1,235,000	12/31/2022
1825646		LEXINGTON	KY		08/22/2013	4.420	460,604	0	0	0	0	0	3,365,000	12/31/2022
1825699		LOUISVILLE	IN		09/05/2014	4.016	421,705	0	0	0	0	0	2,585,000	12/31/2022
1825780		LEXINGTON	KY		07/28/2015	4.292	1,230,284	0	0	0	0	0	5,110,000	12/31/2022
1825822		LEXINGTON	KY		04/07/2016	4.323	2,941,693	0	0	0	0	0	8,445,000	12/31/2022
1826193		BELLEVUE	KY		05/13/2021	3.250	662,468	0	0	0	0	0	885,000	12/31/2022
1826210		BURLINGTON	KY		07/07/2021	3.600	1,100,201	0	0	0	0	0	3,180,000	12/31/2022
1826213		LEXINGTON	KY		07/14/2021	3.937	1,272,422	0	0	0	0	0	3,530,000	12/31/2022
1826310		LOUISVILLE	KY		08/30/2022	4.790	1,826,943	0	0	0	0	0	2,420,000	12/31/2022
1826331		DRY RIDGE	KY		11/17/2022	4.930	1,077,800	0	0	0	0	0	1,415,000	12/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2125749		DISTRICT HEIGHTS	MD		04/30/2015	4.125	1,236,556	0	0	0	0	0	5,560,000	12/31/2022
2126003		ELKTON	MD		06/22/2018	4.810	1,724,103	0	0	0	0	0	3,210,000	12/31/2022
2126046		CROFTON	MD		12/21/2018	5.280	1,258,010	0	0	0	0	0	3,210,000	12/31/2022
2126053		SILVER SPRING	MD		02/21/2019	4.880	2,850,593	0	0	0	0	0	7,220,000	12/31/2022
2126355		CLINTON	MD		04/21/2023	5.750	3,066,987	0	0	0	0	0	8,900,000	04/11/2023
2225809		BRAINTREE	MA		12/29/2015	4.410	1,983,671	0	0	0	0	0	4,135,000	12/31/2022
2325674		CLARKSTON	MI		01/28/2014	5.000	474,383	0	0	0	0	0	5,090,000	12/31/2022
2325683		AUBURN HILLS	MI		04/17/2014	4.980	341,899	0	0	0	0	0	2,690,000	12/31/2022
2325725		MADISON HEIGHTS	MI		12/17/2014	4.350	792,999	0	0	0	0	0	4,615,000	12/31/2022
2325789		SHELBY TOWNSHIP	MI		09/09/2015	4.500	1,286,637	0	0	0	0	0	3,210,000	12/31/2022
2325870		YPSILANTE	MI		12/12/2016	4.099	710,721	0	0	0	0	0	2,300,000	12/31/2022
2325888		NOVI	MI		02/10/2017	3.830	661,887	0	0	0	0	0	4,370,000	12/31/2022
2325924		NEW HUDSON	MI		07/12/2017	4.645	2,174,330	0	0	0	0	0	5,125,000	12/31/2022
2326085		ROCHESTER HILLS	MI		06/26/2019	4.650	4,508,258	0	0	0	0	0	13,985,000	12/31/2022
2425585		EDEN PRAIRIE	MN		11/29/2012	4.500	232,736	0	0	0	0	0	3,090,000	12/31/2022
2425812		BUFFALO	MN		01/14/2016	4.450	1,631,194	0	0	0	0	0	3,675,000	12/31/2022
2425962		ST. PAUL	MN		12/15/2017	4.110	572,862	0	0	0	0	0	2,175,000	12/31/2022
2425966		WEST SAINT PAUL	MN		12/19/2017	4.591	854,686	0	0	0	0	0	1,325,000	12/31/2022
2525738		RIDGELAND	MS		02/05/2015	4.145	321,495	0	0	0	0	0	1,740,000	12/31/2022
2525867		MADISON	MS		11/21/2016	4.000	736,184	0	0	0	0	0	2,045,000	12/31/2022
2625831		ST LOUIS	MO		05/27/2016	4.200	1,184,828	0	0	0	0	0	4,850,000	12/31/2022
2626219		SAINT CHARLES	MO		07/23/2021	3.430	4,398,865	0	0	0	0	0	8,655,000	12/31/2022
2826284		LAS VEGAS	NV		05/11/2022	4.110	5,004,565	0	0	0	0	0	6,325,000	12/31/2022
3126236		BERNARDSVILLE	NJ		10/06/2021	3.700	891,938	0	0	0	0	0	1,875,000	12/31/2022
3126346		FAIRFIELD	NJ		02/22/2023	5.625	2,681,878	0	0	0	0	0	12,600,000	01/26/2023
3126347		FAIRFIELD	NJ		02/22/2023	5.625	1,360,657	0	0	0	0	0	6,400,000	01/26/2023
3126348		FAIRFILED	NJ		02/22/2023	5.625	3,865,059	0	0	0	0	0	18,200,000	01/26/2023
3126349		FAIRFIELD	NJ		02/22/2023	5.625	3,924,217	0	0	0	0	0	18,300,000	01/26/2023
3126350		FAIRFIELD	NJ		02/22/2023	5.625	2,957,948	0	0	0	0	0	10,500,000	01/26/2023
3225728		ALBUQUERQUE	NM		12/19/2014	4.250	455,377	0	0	0	0	0	3,940,000	12/31/2022
3225932		ALBUQUERQUE	NM		08/04/2017	4.575	1,455,564	0	0	0	0	0	3,325,000	12/31/2022
3226008		PORTALES	NM		07/11/2018	4.925	979,188	0	0	0	0	0	985,000	12/31/2022
3325115		MORAVIA	NY		12/22/2004	6.970	101,291	0	0	0	0	0	1,970,000	12/31/2022
3325853		DUNKIRK	NY		09/15/2016	4.075	1,022,628	0	0	0	0	0	2,730,000	12/31/2022
3325974		MASSAPEQUA	NY		01/25/2018	4.320	1,220,841	0	0	0	0	0	5,475,000	12/31/2022
3326015		PORT WASHINGTON	NY		07/31/2018	5.125	1,416,617	0	0	0	0	0	2,560,000	12/31/2022
3326043		RONKONKOMA	NY		12/18/2018	5.026	525,448	0	0	0	0	0	1,405,000	12/31/2022
3326089		FARMINGDALE	NY		07/30/2019	4.750	467,952	0	0	0	0	0	1,100,000	12/31/2022
3326204		HUNTINGTON	NY		06/18/2021	3.640	1,937,850	0	0	0	0	0	1,890,000	12/31/2022
3326240		HAMBURG	NY		10/21/2021	3.500	5,495,605	0	0	0	0	0	11,710,000	12/31/2022
3326252		HAUPPAUGE	NY		12/08/2021	3.000	1,420,463	0	0	0	0	0	2,465,000	12/31/2022
3326261		FARMINGDALE	NY		12/21/2021	3.200	2,243,220	0	0	0	0	0	4,080,000	12/31/2022
3326267		SCHUYLERVILLE	NY		01/27/2022	3.375	790,371	0	0	0	0	0	1,340,000	12/31/2022
3326269		LONG ISLAND CITY	NY		02/17/2022	3.725	3,824,637	0	0	0	0	0	4,705,000	12/31/2022
3326302		FARMINGDALE	NY		07/01/2022	4.625	932,320	0	0	0	0	0	1,740,000	12/31/2022
3326330		MILFORD	OH		11/17/2022	4.880	1,842,477	0	0	0	0	0	2,860,000	12/31/2022
3425457		CHARLOTTE	NC		07/13/2010	6.375	249,027	0	0	0	0	0	4,825,000	12/31/2022
3425582		MONROE	NC		10/26/2012	4.500	668,698	0	0	0	0	0	5,040,000	12/31/2022
3425753		GARNER	NC		05/01/2015	4.000	693,419	0	0	0	0	0	4,245,000	12/31/2022
3425802		ASHEVILLE	NC		11/23/2015	3.774	1,402,409	0	0	0	0	0	9,640,000	12/31/2022
3425806		DURHAM	NC		12/18/2015	4.250	799,313	0	0	0	0	0	2,455,000	12/31/2022
3425846		ALBEMARLE	NC		08/11/2016	4.000	1,274,300	0	0	0	0	0	3,400,000	12/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3425862		MADISON	NC		09/29/2016	4.235	470,799	0	0	0	0	0	1,800,000	12/31/2022
3425881		HUNTERSVILLE	NC		01/19/2017	4.171	799,680	0	0	0	0	0	1,550,000	12/31/2022
3425911		WAXHAW	NC		06/07/2017	4.600	1,807,586	0	0	0	0	0	6,215,000	12/31/2022
3426036		ASHEVILLE	NC		11/29/2018	5.175	1,645,898	0	0	0	0	0	3,585,000	12/31/2022
3426104		CHARLOTTE	NC		09/13/2019	4.075	2,379,921	0	0	0	0	0	4,680,000	12/31/2022
3426117		GREENSBORO	NC		11/20/2019	4.540	2,874,678	0	0	0	0	0	8,155,000	12/31/2022
3426169		JACKSONVILLE	NC		12/23/2020	4.000	1,056,712	0	0	0	0	0	2,315,000	12/31/2022
3426221		CHARLOTTE	NC		08/03/2021	3.750	1,650,736	0	0	0	0	0	3,465,000	12/31/2022
3426257		MORGANTON	NC		12/16/2021	3.223	1,870,458	0	0	0	0	0	6,350,000	12/31/2021
3625627		CENTERVILLE	OH		06/05/2013	4.250	750,627	0	0	0	0	0	5,610,000	12/31/2022
3625645		CINCINNATI	OH		08/13/2013	4.650	887,484	0	0	0	0	0	2,010,000	12/31/2022
3625672		SPRINGBORO	OH		01/09/2014	5.125	506,321	0	0	0	0	0	1,645,000	12/31/2022
3625694		BEACHWOOD	OH		08/05/2014	4.500	1,453,679	0	0	0	0	0	6,355,000	12/31/2022
3625726		CINCINNATI	OH		12/18/2014	4.500	2,117,003	0	0	0	0	0	5,725,000	12/31/2022
3625827		LORAIN	OH		04/29/2016	4.300	746,571	0	0	0	0	0	2,275,000	12/31/2022
3625923		COLUMBUS	OH		07/10/2017	4.580	1,571,040	0	0	0	0	0	2,210,000	12/31/2022
3625936		NORTH ROYALTON	OH		08/24/2017	4.790	770,718	0	0	0	0	0	1,525,000	12/31/2022
3625970		FAIRBORN	OH		12/21/2017	4.368	749,345	0	0	0	0	0	1,385,000	12/31/2022
3625975		BEACHWOOD	OH		01/25/2018	4.614	1,242,638	0	0	0	0	0	2,770,000	12/31/2022
3625982		OTTAWA	OH		03/14/2018	4.500	622,029	0	0	0	0	0	1,545,000	12/31/2022
3626005		YOUNGSTOWN	OH		06/26/2018	4.894	701,685	0	0	0	0	0	1,520,000	12/31/2022
3626030		GARFIELD HEIGHTS	OH		10/05/2018	4.843	1,218,365	0	0	0	0	0	2,615,000	12/31/2022
3626057		CINCINNATI	OH		03/11/2019	4.879	899,868	0	0	0	0	0	2,680,000	12/31/2022
3626065		MASON	OH		04/15/2019	4.700	1,717,442	0	0	0	0	0	5,575,000	12/31/2022
3626072		BROOK PARK	OH		04/30/2019	4.790	1,609,330	0	0	0	0	0	2,635,000	12/31/2022
3626074		STREETSBORO	OH		05/02/2019	4.880	2,717,197	0	0	0	0	0	5,135,000	12/31/2022
3626206		CARROLLTON	OH		06/29/2021	3.500	1,855,711	0	0	0	0	0	4,535,000	12/31/2022
3626216		CAMBRIDGE	OH		07/15/2021	3.500	1,255,388	0	0	0	0	0	2,830,000	12/31/2022
3626220		CINCINNATI	OH		07/30/2021	3.650	4,340,434	0	0	0	0	0	11,345,000	12/31/2022
3626264		CENTERVILLE	OH		12/23/2021	3.300	8,724,507	0	0	0	0	0	18,795,000	12/31/2022
3626268		GROVE CITY	OH		01/31/2022	3.550	1,356,475	0	0	0	0	0	7,455,000	12/31/2022
3626277		WASHINGTON TOWNSHIP	OH		03/30/2022	3.700	1,563,593	0	0	0	0	0	2,065,000	12/31/2022
3626278		ANDERSON TOWNSHIP	OH		03/30/2022	3.850	2,332,226	0	0	0	0	0	2,775,000	12/31/2022
3626329		CINCINNATI	OH		11/17/2022	4.930	1,025,341	0	0	0	0	0	1,700,000	12/31/2022
3626332		WEST CHESTER	OH		12/05/2022	6.020	1,219,553	0	0	0	0	0	2,210,000	12/31/2022
3626333		CINCINNATI	OH		12/14/2022	5.720	2,457,569	0	0	0	0	0	6,500,000	11/21/2022
3626353		MASON	OH		04/06/2023	5.816	1,807,263	0	0	0	0	0	5,650,000	03/17/2023
3626387		CINCINNATI	OH		11/01/2023	6.496	497,030	0	0	0	0	0	1,800,000	10/04/2023
3725944		TULSA	OK		09/15/2017	3.950	645,698	0	0	0	0	0	4,730,000	12/31/2022
3825553		PORTLAND	OR		05/07/2012	5.375	475,257	0	0	0	0	0	4,955,000	12/31/2022
3825732		SPRINGFIELD	OR		12/29/2014	4.450	1,552,018	0	0	0	0	0	10,450,000	12/31/2022
3925244		CASTLE SHANNON BOROUGH	PA		06/15/2006	6.390	134,583	0	0	0	0	0	1,040,000	12/31/2022
3925551		PITTSBURGH	PA		04/30/2012	4.750	43,101	0	0	0	0	0	2,620,000	12/31/2022
3925552		PITTSBURGH	PA		04/30/2012	4.750	29,724	0	0	0	0	0	1,855,000	12/31/2022
3926281		BRISTOL	PA		04/18/2022	3.500	4,319,989	0	0	0	0	0	10,660,000	12/31/2022
4125536		FORT MILL	SC		10/31/2011	5.500	342,575	0	0	0	0	0	2,535,000	12/31/2022
4125898		CHARLESTON	SC		03/30/2017	4.730	2,190,898	0	0	0	0	0	4,020,000	12/31/2022
4125918		CONWAY	SC		06/28/2017	4.500	1,926,168	0	0	0	0	0	6,970,000	12/31/2022
4225864		BELLE FOURCHE	SD		11/08/2016	4.300	1,484,318	0	0	0	0	0	2,890,000	12/31/2022
4325727		LAKELAND	TN		12/19/2014	4.250	748,817	0	0	0	0	0	4,220,000	12/31/2022
4326034		CHATTANOOGA	TN		11/27/2018	5.040	960,410	0	0	0	0	0	1,870,000	12/31/2022
4326055		CHATTANOOGA	TN		02/27/2019	4.700	2,131,465	0	0	0	0	0	5,405,000	12/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4326063		CORDOVA	TN		03/29/2019	4.950	1,229,829	0	0	0	0	0	2,165,000	12/31/2022
4326378		CHATTANOOGA	TN		09/05/2023	5.530	1,751,929	0	0	0	0	0	3,650,000	07/24/2023
4326379		CHATTANOOGA	TN		09/05/2023	5.530	2,558,214	0	0	0	0	0	5,100,000	07/24/2023
4326382		OOLTHEWAH	TN		09/05/2023	5.530	1,274,130	0	0	0	0	0	2,250,000	07/24/2023
4425228		TEMPLE	TX		04/06/2006	6.150	331,357	0	0	0	0	0	2,985,000	12/31/2022
4425554		PORTLAND	TX		05/14/2012	4.750	525,583	0	0	0	0	0	2,840,000	12/31/2022
4425571		EL PASO	TX		08/28/2012	5.125	614,080	0	0	0	0	0	4,300,000	12/31/2022
4425665		LAREDO	TX		11/26/2013	4.711	159,204	0	0	0	0	0	2,325,000	12/31/2022
4425685		SAN ANTONIO	TX		05/23/2014	4.600	699,156	0	0	0	0	0	3,080,000	12/31/2022
4425715		EL PASO	TX		10/30/2014	4.500	672,436	0	0	0	0	0	3,075,000	12/31/2022
4425724		FREDERICKSBURG	TX		12/16/2014	4.125	530,461	0	0	0	0	0	2,825,000	12/31/2022
4425741		NORTH RICHLAND HILLS	TX		03/13/2015	4.450	1,503,134	0	0	0	0	0	4,905,000	12/31/2022
4425774		RED OAK	TX		07/10/2015	4.250	1,017,364	0	0	0	0	0	1,875,000	12/31/2022
4425852		DALLAS	TX		09/13/2016	4.000	2,150,431	0	0	0	0	0	8,465,000	12/31/2022
4425879		SAN ANTONIO	TX		01/11/2017	4.160	1,589,919	0	0	0	0	0	4,305,000	12/31/2022
4425891		EL PASO	TX		03/06/2017	4.250	474,334	0	0	0	0	0	810,000	12/31/2022
4425894		ROCKWALL	TX		03/21/2017	4.796	932,301	0	0	0	0	0	2,940,000	12/31/2022
4425903		VICTORIA	TX		04/27/2017	4.835	1,276,991	0	0	0	0	0	2,745,000	12/31/2022
4425907		SAN ANTONIO	TX		05/12/2017	4.600	629,579	0	0	0	0	0	7,830,000	12/31/2022
4425914		HORIZON CITY	TX		06/21/2017	4.650	1,593,047	0	0	0	0	0	4,940,000	12/31/2022
4425928		EL PASO	TX		07/18/2017	4.570	3,877,714	0	0	0	0	0	8,305,000	12/31/2022
4425945		PFLUGERVILLE	TX		09/20/2017	4.529	2,343,710	0	0	0	0	0	5,080,000	12/31/2022
4425981		EL PASO	TX		03/09/2018	4.515	3,284,472	0	0	0	0	0	4,500,000	12/31/2022
4425984		HOUSTON	TX		03/28/2018	4.442	799,815	0	0	0	0	0	2,540,000	12/31/2022
4426060		MCALLEN	TX		03/26/2019	4.800	1,790,105	0	0	0	0	0	5,480,000	12/31/2022
4426061		SWEETWATER	TX		03/27/2019	4.600	2,313,342	0	0	0	0	0	3,475,000	12/31/2022
4426087		NEW BRAUNFELS	TX		07/15/2019	5.028	1,054,363	0	0	0	0	0	2,635,000	12/31/2022
4426106		HOUSTON	TX		09/19/2019	4.140	1,313,694	0	0	0	0	0	5,145,000	12/31/2022
4426110		FORT WORTH	TX		10/10/2019	4.000	2,901,113	0	0	0	0	0	4,915,000	12/31/2021
4426194		VICTORIA	TX		05/14/2021	3.500	3,684,414	0	0	0	0	0	4,905,000	12/31/2022
4426214		SAN ANTONIO	TX		07/15/2021	3.425	2,388,817	0	0	0	0	0	11,590,000	12/31/2022
4426251		SAN ANGELO	TX		12/06/2021	3.375	1,861,275	0	0	0	0	0	3,350,000	12/31/2022
4426262		EAGLE PASS	TX		12/22/2021	3.450	2,307,825	0	0	0	0	0	5,045,000	12/31/2022
4426290		HOUSTON	TX		05/27/2022	4.100	964,441	0	0	0	0	0	2,140,000	12/31/2022
4426301		EL PASO	TX		06/28/2022	4.271	967,274	0	0	0	0	0	1,320,000	12/31/2022
4426308		CEDAR PARK	TX		08/23/2022	4.852	5,674,670	0	0	0	0	0	6,550,000	12/31/2022
4426327		SAN ANTONIO	TX		11/10/2022	5.160	4,820,872	0	0	0	0	0	8,050,000	12/31/2022
4426328		ARLINGTON	VA		11/16/2022	5.330	4,901,734	0	0	0	0	0	5,420,000	12/31/2022
4426334		EL PASO	TX		12/20/2022	5.631	1,277,637	0	0	0	0	0	2,820,000	12/31/2022
4525637		SALT LAKE CITY	UT		06/27/2013	4.750	479,687	0	0	0	0	0	100,000	12/31/2022
4526025		SALT LAKE CITY	UT		09/04/2018	5.128	1,868,012	0	0	0	0	0	2,935,000	12/31/2022
4526136		OREM	UT		03/30/2020	3.750	1,991,110	0	0	0	0	0	2,325,000	12/31/2022
4526345		MURRAY	UT		02/08/2023	5.700	1,380,590	0	0	0	0	0	6,500,000	01/11/2023
4720658		GLEN ALLEN	VA		03/13/2019	4.813	2,809,206	0	0	0	0	0	5,255,000	12/31/2022
4725546		ROANOKE	VA		02/27/2012	5.625	814,116	0	0	0	0	0	5,350,000	12/31/2022
4725706		WOODBRIDGE	VA		09/30/2014	3.800	236,490	0	0	0	0	0	4,530,000	12/31/2022
4725720		MIDLOTHIAN	VA		12/03/2014	4.625	697,604	0	0	0	0	0	1,465,000	12/31/2022
4725721		YORKTOWN	VA		12/10/2014	4.250	591,801	0	0	0	0	0	2,050,000	12/31/2022
4725960		NORFOLK	VA		11/22/2017	4.400	2,357,148	0	0	0	0	0	6,250,000	12/31/2022
4725983		VIRGINIA BEACH	VA		03/16/2018	4.309	1,495,204	0	0	0	0	0	3,560,000	12/31/2022
4726029		FARMVILLE	VA		09/27/2018	5.000	5,176,764	0	0	0	0	0	8,765,000	12/31/2022
4726162		STERLING	VA		11/12/2020	3.625	2,363,904	0	0	0	0	0	3,410,000	12/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4726180		WINCHESTER	VA		03/25/2021	3.300	3,896,301	0	0	0	0	0	11,005,000	12/31/2022
4726196		PORTSMOUTH	VA		05/19/2021	3.634	3,097,181	0	0	0	0	0	3,305,000	12/31/2022
4825759		RICHLAND	WA		05/21/2015	4.250	2,947,143	0	0	0	0	0	18,495,000	12/31/2022
4825775		SILVERDALE	WA		07/13/2015	4.300	2,050,982	0	0	0	0	0	8,265,000	12/31/2022
4825838		AUBURN	WA		06/29/2016	4.031	1,279,217	0	0	0	0	0	5,005,000	12/31/2022
4825861		TACOMA	WA		10/04/2016	4.000	556,264	0	0	0	0	0	2,635,000	12/31/2022
4825916		BELLINGHAM	WA		06/28/2017	4.550	2,391,397	0	0	0	0	0	5,310,000	12/31/2022
4826050		BURIEN	WA		02/15/2019	5.084	1,522,072	0	0	0	0	0	4,380,000	12/31/2022
4826230		SEATTLE	WA		08/26/2021	3.500	3,200,702	0	0	0	0	0	9,360,000	12/31/2022
4826369		SEATTLE	WA		07/12/2023	5.500	2,289,857	0	0	0	0	0	7,310,000	05/23/2023
5025890		BURLINGTON	WI		03/03/2017	4.625	410,434	0	0	0	0	0	1,485,000	12/31/2022
5026067		ARCADIA	WI		04/17/2019	4.800	612,482	0	0	0	0	0	1,195,000	12/31/2022
5026339		MILWAUKEE	WI		01/31/2023	5.230	4,042,802	0	0	0	0	0	8,800,000	01/05/2023
5026340		MILWAUKEE	WI		01/31/2023	5.230	4,331,568	0	0	0	0	0	9,860,000	01/05/2023
5026342		MILWAUKEE	WI		01/31/2023	5.230	6,016,074	0	0	0	0	0	13,970,000	01/05/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							462,269,759	0	0	0	0	0	1,251,590,000	XXX
0899999. Total Mortgages in good standing							463,087,264	0	0	0	0	0	1,253,520,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							463,087,264	0	0	0	0	0	1,253,520,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0526359	SACRAMENTO	CA		05/01/2023	5.625	2,000,000	0	14,535,000
0926361	WASHINGTON	DC		05/30/2023	5.500	4,150,000	0	10,300,000
1126381	NORCROSS	GA		09/05/2023	5.530	2,420,000	0	4,040,000
2126355	CLINTON	MD		04/21/2023	5.750	3,100,000	0	8,900,000
3126346	FAIRFIELD	NJ		02/22/2023	5.625	2,720,000	0	12,600,000
3126347	FAIRFIELD	NJ		02/22/2023	5.625	1,380,000	0	6,400,000
3126348	FAIRFILED	NJ		02/22/2023	5.625	3,920,000	0	18,200,000
3126349	FAIRFIELD	NJ		02/22/2023	5.625	3,980,000	0	18,300,000
3126350	FAIRFIELD	NJ		02/22/2023	5.625	3,000,000	0	10,500,000
3626353	MASON	OH		04/06/2023	5.816	1,890,000	0	5,650,000
3626387	CINCINNATI	OH		11/01/2023	6.496	500,000	0	1,800,000
4326378	CHATTANOOGA	TN		09/05/2023	5.530	1,760,000	0	3,650,000
4326379	CHATTANOOGA	TN		09/05/2023	5.530	2,570,000	0	5,100,000
4326382	OOLTHEWAH	TN		09/05/2023	5.530	1,280,000	0	2,250,000
4526345	MURRAY	UT		02/08/2023	5.700	1,400,000	0	6,500,000
4826369	SEATTLE	WA		07/12/2023	5.500	2,300,000	0	7,310,000
5026339	MILWAUKEE	WI		01/31/2023	5.230	4,200,000	0	8,800,000
5026340	MILWAUKEE	WI		01/31/2023	5.230	4,500,000	0	9,860,000
5026342	MILWAUKEE	WI		01/31/2023	5.230	6,250,000	0	13,970,000
0599999. Mortgages in good standing - Commercial mortgages-all other						53,320,000	0	168,665,000
0899999. Total Mortgages in good standing						53,320,000	0	168,665,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						53,320,000	0	168,665,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025575	TITUSVILLE	FL		09/26/2012	04/10/2023	56,933	0	0	0	0	0	0	27,172	27,173	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013	12/27/2023	221,910	0	0	0	0	0	0	17,345	17,345	0	0	0
1425459	GURNEE	IL		07/22/2010	05/22/2023	292,989	0	0	0	0	0	0	257,572	257,572	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014	11/21/2023	242,419	0	0	0	0	0	0	133,677	133,677	0	0	0
1826049	RICHMOND	KY		02/14/2019	08/09/2023	3,131,639	0	0	0	0	0	0	3,029,006	3,029,006	0	0	0
2125621	ABERDEEN	MD		05/10/2013	06/01/2023	317,473	0	0	0	0	0	0	290,685	290,685	0	0	0
3625534	FOREST PARK	OH		10/27/2011	11/01/2023	527,154	0	0	0	0	0	0	462,606	462,606	0	0	0
3625607	SPRINGBORO	OH		03/18/2013	04/01/2023	40,530	0	0	0	0	0	0	10,157	10,157	0	0	0
3625785	KETTERING	OH		08/26/2015	01/24/2023	601,005	0	0	0	0	0	0	595,608	595,608	0	0	0
3725532	TULSA	OK		10/20/2011	05/01/2023	542,164	0	0	0	0	0	0	509,842	509,842	0	0	0
4325756	FRANKLIN	TN		05/11/2015	10/05/2023	308,426	0	0	0	0	0	0	213,238	213,238	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017	01/27/2023	1,290,075	0	0	0	0	0	0	1,285,043	1,285,043	0	0	0
4425058	ABILENE	TX		02/27/2004	12/04/2023	1,592,749	0	0	0	0	0	0	1,283,775	1,283,775	0	0	0
4425222	CONROE	TX		03/28/2006	06/28/2023	873,615	0	0	0	0	0	0	832,869	832,869	0	0	0
4425299	CONROE	TX		01/19/2007	06/28/2023	364,910	0	0	0	0	0	0	350,165	350,165	0	0	0
4425393	TEMPLE	TX		05/12/2008	05/01/2023	494,384	0	0	0	0	0	0	470,516	470,516	0	0	0
4425592	LYTLE	TX		12/20/2012	01/10/2023	11,787	0	0	0	0	0	0	11,787	11,787	0	0	0
4426232	GRAND PRAIRIE	TX		09/17/2021	03/10/2023	1,399,576	0	0	0	0	0	0	1,377,552	1,377,552	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013	06/30/2023	105,345	0	0	0	0	0	0	15,083	15,083	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008	01/23/2023	27,183	0	0	0	0	0	0	3,331	3,331	0	0	0
5026068	CASHTON	WI		04/17/2019	01/13/2023	618,648	0	0	0	0	0	0	614,937	614,937	0	0	0
0199999. Mortgages closed by repayment						13,060,914	0	0	0	0	0	0	11,791,966	11,791,967	0	0	0
0125745	HOOVER	AL		03/26/2015		1,069,787	0	0	0	0	0	0	0	128,590	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		1,975,315	0	0	0	0	0	0	0	104,417	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,172,376	0	0	0	0	0	0	0	114,932	0	0	0
0325771	PHOENIX	AZ		06/30/2015		848,685	0	0	0	0	0	0	0	72,865	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,786,540	0	0	0	0	0	0	0	102,640	0	0	0
0325824	PHOENIX	AZ		04/26/2016		607,074	0	0	0	0	0	0	0	34,311	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,160,768	0	0	0	0	0	0	0	125,220	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,338,622	0	0	0	0	0	0	0	156,662	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,168,168	0	0	0	0	0	0	0	42,454	0	0	0
0325904	TUCSON	AZ		05/01/2017		423,016	0	0	0	0	0	0	0	36,770	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,148,689	0	0	0	0	0	0	0	55,745	0	0	0
0325941	PHOENIX	AZ		09/12/2017		947,658	0	0	0	0	0	0	0	45,992	0	0	0
0325942	PHOENIX	AZ		09/12/2017		529,218	0	0	0	0	0	0	0	25,683	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,181,811	0	0	0	0	0	0	0	84,395	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,306,465	0	0	0	0	0	0	0	250,969	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,105,788	0	0	0	0	0	0	0	132,492	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		3,976,471	0	0	0	0	0	0	0	116,518	0	0	0
0326130	TEMPE	AZ		02/19/2020		721,117	0	0	0	0	0	0	0	46,571	0	0	0
0326248	TUCSON	AZ		11/29/2021		1,143,964	0	0	0	0	0	0	0	58,145	0	0	0
0326274	SCOTTSDALE	AZ		03/08/2022		977,038	0	0	0	0	0	0	0	35,503	0	0	0
0326303	PLACENTIA	CA		07/13/2022		2,079,547	0	0	0	0	0	0	0	63,459	0	0	0
0326313	ORO VALLEY	AZ		09/28/2022		6,617,351	0	0	0	0	0	0	0	201,632	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,317,759	0	0	0	0	0	0	0	173,099	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,278,204	0	0	0	0	0	0	0	85,829	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		1,884,448	0	0	0	0	0	0	0	103,760	0	0	0
0426099	ROGERS	AR		07/31/2019		1,102,812	0	0	0	0	0	0	0	74,461	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		1,958,427	0	0	0	0	0	0	0	128,424	0	0	0
0525522	DANA POINT	CA		08/19/2011		430,863	0	0	0	0	0	0	0	106,435	0	0	0
0525849	DEL MAR	CA		08/30/2016		1,864,992	0	0	0	0	0	0	0	95,431	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525863	LOS ANGELES	CA		11/01/2016		2,130,176	0	0	0	0	0	0	0	112,457	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		2,876,256	0	0	0	0	0	0	0	117,436	0	0	0
0526174	HAYWARD	CA		02/10/2021		4,818,005	0	0	0	0	0	0	0	107,139	0	0	0
0526244	MORENO VALLEY	CA		11/10/2021		2,433,953	0	0	0	0	0	0	0	171,097	0	0	0
0526292	MALIBU	CA		06/03/2022		7,428,545	0	0	0	0	0	0	0	176,659	0	0	0
0526359	SACRAMENTO	CA		05/01/2023		0	0	0	0	0	0	0	0	88,421	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,512,725	0	0	0	0	0	0	0	156,488	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		883,611	0	0	0	0	0	0	0	39,450	0	0	0
0626026	FALCON	CO		09/11/2018		2,828,609	0	0	0	0	0	0	0	222,283	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		1,783,399	0	0	0	0	0	0	0	127,206	0	0	0
0926361	WASHINGTON	DC		05/30/2023		0	0	0	0	0	0	0	0	57,822	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		380,511	0	0	0	0	0	0	0	176,185	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		636,395	0	0	0	0	0	0	0	25,642	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,105,393	0	0	0	0	0	0	0	154,222	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		485,703	0	0	0	0	0	0	0	129,192	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		393,928	0	0	0	0	0	0	0	99,449	0	0	0
1025528	ORLANDO	FL		09/29/2011		331,533	0	0	0	0	0	0	0	81,861	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		56,933	0	0	0	0	0	0	0	29,760	0	0	0
1025581	MARIANNA	FL		10/26/2012		657,113	0	0	0	0	0	0	0	121,239	0	0	0
1025647	OCOEE	FL		08/29/2013		648,668	0	0	0	0	0	0	0	101,283	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		221,910	0	0	0	0	0	0	0	204,565	0	0	0
1025691	ORLANDO	FL		07/23/2014		936,446	0	0	0	0	0	0	0	54,557	0	0	0
1025695	NICEVILLE	FL		08/08/2014		745,088	0	0	0	0	0	0	0	34,934	0	0	0
1025698	OCALA	FL		09/03/2014		980,750	0	0	0	0	0	0	0	119,346	0	0	0
1025703	NAPLES	FL		09/19/2014		847,031	0	0	0	0	0	0	0	116,157	0	0	0
1025740	DORAL	FL		02/26/2015		1,409,814	0	0	0	0	0	0	0	90,618	0	0	0
1025784	CLEARWATER	FL		08/18/2015		1,826,158	0	0	0	0	0	0	0	110,292	0	0	0
1025817	NAPLES	FL		02/19/2016		4,129,828	0	0	0	0	0	0	0	192,438	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		204,780	0	0	0	0	0	0	0	58,358	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,250,783	0	0	0	0	0	0	0	255,471	0	0	0
1025885	SHALIMAR	FL		01/30/2017		2,700,141	0	0	0	0	0	0	0	170,831	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,547,319	0	0	0	0	0	0	0	130,277	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,400,328	0	0	0	0	0	0	0	183,307	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		883,988	0	0	0	0	0	0	0	43,529	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,702,087	0	0	0	0	0	0	0	85,759	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,286,259	0	0	0	0	0	0	0	131,516	0	0	0
1126042	MACON	GA		12/14/2018		2,231,558	0	0	0	0	0	0	0	91,989	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,581,579	0	0	0	0	0	0	0	106,166	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,765,072	0	0	0	0	0	0	0	72,332	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		4,134,801	0	0	0	0	0	0	0	384,944	0	0	0
1126218	BRUNSWICK	GA		07/23/2021		1,879,076	0	0	0	0	0	0	0	47,799	0	0	0
1126381	NORCROSS	GA		09/05/2023		0	0	0	0	0	0	0	0	11,097	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		1,779,650	0	0	0	0	0	0	0	149,494	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,067,537	0	0	0	0	0	0	0	74,132	0	0	0
1425459	GURNEE	IL		07/22/2010		292,989	0	0	0	0	0	0	0	35,417	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		571,206	0	0	0	0	0	0	0	91,519	0	0	0
1425632	CHICAGO	IL		06/20/2013		571,206	0	0	0	0	0	0	0	91,519	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		595,048	0	0	0	0	0	0	0	85,987	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		844,215	0	0	0	0	0	0	0	54,095	0	0	0
1425704	CICERO	IL		09/25/2014		1,560,021	0	0	0	0	0	0	0	102,783	0	0	0
1425860	DEERFIELD	IL		09/29/2016		776,140	0	0	0	0	0	0	0	42,145	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1425873	NORTHBROOK	IL		12/20/2016		1,831,711	0	0	0	0	0	0	0	63,281	0	0	0
1425946	BARRINGTON	IL		09/27/2017		698,369	0	0	0	0	0	0	0	33,705	0	0	0
1425953	HINSDALE	IL		10/30/2017		1,835,130	0	0	0	0	0	0	0	86,017	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,199,900	0	0	0	0	0	0	0	93,858	0	0	0
1426217	BUFFALO GROVE	IL		07/22/2021		1,907,654	0	0	0	0	0	0	0	72,307	0	0	0
1426222	FAIRVIEW HEIGHTS	IL		08/03/2021		969,074	0	0	0	0	0	0	0	25,804	0	0	0
1525573	GRIFFITH	IN		09/11/2012		813,375	0	0	0	0	0	0	0	152,589	0	0	0
1525629	GREENFIELD	IN		06/14/2013		972,744	0	0	0	0	0	0	0	156,810	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		427,899	0	0	0	0	0	0	0	55,395	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		242,419	0	0	0	0	0	0	0	108,742	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,188,442	0	0	0	0	0	0	0	128,614	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		553,827	0	0	0	0	0	0	0	56,551	0	0	0
1526001	FISHERS	IN		06/15/2018		1,367,169	0	0	0	0	0	0	0	80,675	0	0	0
1526076	FISHERS	IN		05/28/2019		3,702,275	0	0	0	0	0	0	0	100,993	0	0	0
1526109	FISHERS	IN		09/30/2019		1,449,817	0	0	0	0	0	0	0	79,208	0	0	0
1526296	INDIANAPOLIS	IN		06/06/2022		2,761,995	0	0	0	0	0	0	0	93,902	0	0	0
1526298	NOBLESVILLE	IN		06/23/2022		804,637	0	0	0	0	0	0	0	25,710	0	0	0
1825646	LEXINGTON	KY		08/22/2013		614,766	0	0	0	0	0	0	0	154,162	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		559,494	0	0	0	0	0	0	0	137,789	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,309,862	0	0	0	0	0	0	0	79,578	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,116,980	0	0	0	0	0	0	0	175,287	0	0	0
1826049	RICHMOND	KY		02/14/2019		3,131,639	0	0	0	0	0	0	0	102,633	0	0	0
1826193	BELLEVUE	KY		05/13/2021		690,140	0	0	0	0	0	0	0	27,672	0	0	0
1826210	BURLINGTON	KY		07/07/2021		1,143,999	0	0	0	0	0	0	0	43,798	0	0	0
1826213	LEXINGTON	KY		07/14/2021		1,306,543	0	0	0	0	0	0	0	34,121	0	0	0
1826310	LOUISVILLE	KY		08/30/2022		1,885,736	0	0	0	0	0	0	0	58,793	0	0	0
1826331	DRY RIDGE	KY		11/17/2022		1,130,000	0	0	0	0	0	0	0	52,200	0	0	0
2125621	ABERDEEN	MD		05/10/2013		317,473	0	0	0	0	0	0	0	26,788	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,319,675	0	0	0	0	0	0	0	83,119	0	0	0
2126003	ELKTON	MD		06/22/2018		1,821,521	0	0	0	0	0	0	0	97,418	0	0	0
2126046	CROFTON	MD		12/21/2018		1,311,637	0	0	0	0	0	0	0	53,627	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,000,063	0	0	0	0	0	0	0	149,471	0	0	0
2126355	CLINTON	MD		04/21/2023		0	0	0	0	0	0	0	0	33,013	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,105,341	0	0	0	0	0	0	0	121,670	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		855,302	0	0	0	0	0	0	0	37,797	0	0	0
2325674	CLARKSTON	MI		01/28/2014		552,909	0	0	0	0	0	0	0	78,526	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		440,652	0	0	0	0	0	0	0	98,753	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		886,580	0	0	0	0	0	0	0	93,581	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,367,221	0	0	0	0	0	0	0	80,584	0	0	0
2325870	YPSILANTE	MI		12/12/2016		774,038	0	0	0	0	0	0	0	63,317	0	0	0
2325888	NOVI	MI		02/10/2017		849,580	0	0	0	0	0	0	0	187,693	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,285,729	0	0	0	0	0	0	0	111,400	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		4,873,273	0	0	0	0	0	0	0	365,015	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		303,658	0	0	0	0	0	0	0	70,922	0	0	0
2425812	BUFFALO	MN		01/14/2016		1,730,074	0	0	0	0	0	0	0	98,880	0	0	0
2425962	ST. PAUL	MN		12/15/2017		699,152	0	0	0	0	0	0	0	126,290	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		882,093	0	0	0	0	0	0	0	27,407	0	0	0
2525738	RIDGELAND	MS		02/05/2015		412,035	0	0	0	0	0	0	0	90,540	0	0	0
2525867	MADISON	MS		11/21/2016		778,533	0	0	0	0	0	0	0	42,349	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,316,491	0	0	0	0	0	0	0	131,663	0	0	0
2626219	SAINT CHARLES	MO		07/23/2021		4,734,719	0	0	0	0	0	0	0	335,854	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2826284	LAS VEGAS	NV		05/11/2022		5,338,231	0	0	0	0	0	0	0	333,666	0	0	0
3126236	BERNARDSVILLE	NJ		10/06/2021		944,846	0	0	0	0	0	0	0	52,908	0	0	0
3126346	FAIRFIELD	NJ		02/22/2023		0	0	0	0	0	0	0	0	38,122	0	0	0
3126347	FAIRFIELD	NJ		02/22/2023		0	0	0	0	0	0	0	0	19,343	0	0	0
3126348	FAIRFILED	NJ		02/22/2023		0	0	0	0	0	0	0	0	54,941	0	0	0
3126349	FAIRFIELD	NJ		02/22/2023		0	0	0	0	0	0	0	0	55,783	0	0	0
3126350	FAIRFIELD	NJ		02/22/2023		0	0	0	0	0	0	0	0	42,052	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		615,474	0	0	0	0	0	0	0	160,097	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,571,420	0	0	0	0	0	0	0	115,857	0	0	0
3226008	PORTALES	NM		07/11/2018		1,051,772	0	0	0	0	0	0	0	72,584	0	0	0
3325115	MORAVIA	NY		12/22/2004		188,372	0	0	0	0	0	0	0	87,081	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,082,115	0	0	0	0	0	0	0	59,487	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		1,556,187	0	0	0	0	0	0	0	335,346	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,478,333	0	0	0	0	0	0	0	61,716	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		564,519	0	0	0	0	0	0	0	39,071	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		500,875	0	0	0	0	0	0	0	32,923	0	0	0
3326204	HUNTINGTON	NY		06/18/2021		2,015,168	0	0	0	0	0	0	0	77,317	0	0	0
3326240	HAMBURG	NY		10/21/2021		5,649,373	0	0	0	0	0	0	0	153,767	0	0	0
3326252	HAUPPAUGE	NY		12/08/2021		1,462,530	0	0	0	0	0	0	0	42,067	0	0	0
3326261	FARMINGDALE	NY		12/21/2021		2,379,154	0	0	0	0	0	0	0	135,933	0	0	0
3326267	SCHUYLERVILLE	NY		01/27/2022		867,601	0	0	0	0	0	0	0	77,230	0	0	0
3326269	LONG ISLAND CITY	NY		02/17/2022		3,926,240	0	0	0	0	0	0	0	101,603	0	0	0
3326302	FARMINGDALE	NY		07/01/2022		980,552	0	0	0	0	0	0	0	48,231	0	0	0
3326330	MILFORD	OH		11/17/2022		1,900,000	0	0	0	0	0	0	0	57,523	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		405,717	0	0	0	0	0	0	0	156,690	0	0	0
3425582	MONROE	NC		10/26/2012		821,399	0	0	0	0	0	0	0	152,701	0	0	0
3425753	GARNER	NC		05/01/2015		822,646	0	0	0	0	0	0	0	129,226	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,515,740	0	0	0	0	0	0	0	113,331	0	0	0
3425806	DURHAM	NC		12/18/2015		894,055	0	0	0	0	0	0	0	94,742	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,406,847	0	0	0	0	0	0	0	132,547	0	0	0
3425862	MADISON	NC		09/29/2016		491,260	0	0	0	0	0	0	0	20,461	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		849,141	0	0	0	0	0	0	0	49,461	0	0	0
3425911	WAXHAW	NC		06/07/2017		1,867,802	0	0	0	0	0	0	0	60,216	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		1,768,449	0	0	0	0	0	0	0	122,550	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		2,551,246	0	0	0	0	0	0	0	171,325	0	0	0
3426117	GREENSBORO	NC		11/20/2019		3,282,306	0	0	0	0	0	0	0	407,628	0	0	0
3426169	JACKSONVILLE	NC		12/23/2020		1,111,516	0	0	0	0	0	0	0	54,805	0	0	0
3426221	CHARLOTTE	NC		08/03/2021		1,695,887	0	0	0	0	0	0	0	45,151	0	0	0
3426257	MORGANTON	NC		12/16/2021		2,203,757	0	0	0	0	0	0	0	333,300	0	0	0
3625534	FOREST PARK	OH		10/27/2011		527,154	0	0	0	0	0	0	0	64,548	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		40,530	0	0	0	0	0	0	0	30,374	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		895,911	0	0	0	0	0	0	0	145,284	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,046,178	0	0	0	0	0	0	0	158,695	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		543,367	0	0	0	0	0	0	0	37,047	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,556,558	0	0	0	0	0	0	0	102,880	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,261,140	0	0	0	0	0	0	0	144,137	0	0	0
3625785	KETTERING	OH		08/26/2015		601,005	0	0	0	0	0	0	0	5,397	0	0	0
3625827	LORAIN	OH		04/29/2016		830,262	0	0	0	0	0	0	0	83,691	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,649,994	0	0	0	0	0	0	0	78,954	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		884,452	0	0	0	0	0	0	0	113,734	0	0	0
3625970	FAIRBORN	OH		12/21/2017		815,139	0	0	0	0	0	0	0	65,794	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625975	BEACHWOOD	OH		01/25/2018		1,349,123	0	0	0	0	0	0	0	106,485	0	0	0
3625982	OTTAWA	OH		03/14/2018		682,224	0	0	0	0	0	0	0	60,195	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		757,732	0	0	0	0	0	0	0	56,047	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,311,857	0	0	0	0	0	0	0	93,492	0	0	0
3626057	CINCINNATI	OH		03/11/2019		946,662	0	0	0	0	0	0	0	46,794	0	0	0
3626065	MASON	OH		04/15/2019		2,136,762	0	0	0	0	0	0	0	419,320	0	0	0
3626072	BROOK PARK	OH		04/30/2019		1,725,737	0	0	0	0	0	0	0	116,407	0	0	0
3626074	STREETSBORO	OH		05/02/2019		2,852,658	0	0	0	0	0	0	0	135,461	0	0	0
3626206	CARROLLTON	OH		06/29/2021		2,017,572	0	0	0	0	0	0	0	161,861	0	0	0
3626216	CAMBRIDGE	OH		07/15/2021		1,362,669	0	0	0	0	0	0	0	107,281	0	0	0
3626220	CINCINNATI	OH		07/30/2021		4,542,185	0	0	0	0	0	0	0	201,751	0	0	0
3626264	CENTERVILLE	OH		12/23/2021		9,071,667	0	0	0	0	0	0	0	347,159	0	0	0
3626268	GROVE CITY	OH		01/31/2022		1,435,917	0	0	0	0	0	0	0	79,441	0	0	0
3626277	WASHINGTON TOWNSHIP	OH		03/30/2022		1,622,148	0	0	0	0	0	0	0	58,555	0	0	0
3626278	ANDERSON TOWNSHIP	OH		03/30/2022		2,441,773	0	0	0	0	0	0	0	109,547	0	0	0
3626329	CINCINNATI	OH		11/17/2022		1,075,000	0	0	0	0	0	0	0	49,659	0	0	0
3626332	WEST CHESTER	OH		12/05/2022		1,250,000	0	0	0	0	0	0	0	30,447	0	0	0
3626333	CINCINNATI	OH		12/14/2022		2,500,000	0	0	0	0	0	0	0	42,431	0	0	0
3626353	MASON	OH		04/06/2023		0	0	0	0	0	0	0	0	82,737	0	0	0
3626387	CINCINNATI	OH		11/01/2023		0	0	0	0	0	0	0	0	2,970	0	0	0
3725532	TULSA	OK		10/20/2011		542,164	0	0	0	0	0	0	0	32,322	0	0	0
3725944	TULSA	OK		09/15/2017		798,724	0	0	0	0	0	0	0	153,025	0	0	0
3825553	PORTLAND	OR		05/07/2012		534,784	0	0	0	0	0	0	0	59,528	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,658,029	0	0	0	0	0	0	0	106,011	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		181,128	0	0	0	0	0	0	0	46,545	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		143,570	0	0	0	0	0	0	0	100,469	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		98,787	0	0	0	0	0	0	0	69,062	0	0	0
3926281	BRISTOL	PA		04/18/2022		4,753,837	0	0	0	0	0	0	0	433,847	0	0	0
4125536	FORT MILL	SC		10/31/2011		448,041	0	0	0	0	0	0	0	105,466	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,277,840	0	0	0	0	0	0	0	86,943	0	0	0
4125918	CONWAY	SC		06/28/2017		2,026,824	0	0	0	0	0	0	0	100,656	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,567,803	0	0	0	0	0	0	0	83,485	0	0	0
4325727	LAKELAND	TN		12/19/2014		854,477	0	0	0	0	0	0	0	105,659	0	0	0
4325756	FRANKLIN	TN		05/11/2015		308,426	0	0	0	0	0	0	0	95,188	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,290,075	0	0	0	0	0	0	0	5,032	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,002,234	0	0	0	0	0	0	0	41,825	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		2,193,074	0	0	0	0	0	0	0	61,609	0	0	0
4326063	CORDOVA	TN		03/29/2019		1,318,829	0	0	0	0	0	0	0	88,999	0	0	0
4326378	CHATTANOOGA	TN		09/05/2023		0	0	0	0	0	0	0	0	8,071	0	0	0
4326379	CHATTANOOGA	TN		09/05/2023		0	0	0	0	0	0	0	0	11,786	0	0	0
4326382	OOLTHEWAH	TN		09/05/2023		0	0	0	0	0	0	0	0	5,870	0	0	0
4425058	ABILENE	TX		02/27/2004		1,592,749	0	0	0	0	0	0	0	308,974	0	0	0
4425222	CONROE	TX		03/28/2006		873,615	0	0	0	0	0	0	0	40,746	0	0	0
4425228	TEMPLE	TX		04/06/2006		454,753	0	0	0	0	0	0	0	123,396	0	0	0
4425299	CONROE	TX		01/19/2007		364,910	0	0	0	0	0	0	0	14,745	0	0	0
4425393	TEMPLE	TX		05/12/2008		494,384	0	0	0	0	0	0	0	23,868	0	0	0
4425554	PORTLAND	TX		05/14/2012		660,478	0	0	0	0	0	0	0	134,895	0	0	0
4425571	EL PASO	TX		08/28/2012		703,642	0	0	0	0	0	0	0	89,563	0	0	0
4425665	LAREDO	TX		11/26/2013		311,131	0	0	0	0	0	0	0	151,927	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		803,013	0	0	0	0	0	0	0	103,857	0	0	0
4425715	EL PASO	TX		10/30/2014		741,603	0	0	0	0	0	0	0	69,167	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425724	FREDERICKSBURG	TX		12/16/2014		647,336	0	0	0	0	0	0	0	116,875	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,600,197	0	0	0	0	0	0	0	97,063	0	0	0
4425774	RED OAK	TX		07/10/2015		1,089,015	0	0	0	0	0	0	0	71,651	0	0	0
4425852	DALLAS	TX		09/13/2016		2,276,196	0	0	0	0	0	0	0	125,765	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,676,660	0	0	0	0	0	0	0	86,740	0	0	0
4425891	EL PASO	TX		03/06/2017		520,813	0	0	0	0	0	0	0	46,480	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,079,555	0	0	0	0	0	0	0	147,254	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,358,865	0	0	0	0	0	0	0	81,873	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		688,784	0	0	0	0	0	0	0	59,206	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		1,703,641	0	0	0	0	0	0	0	110,594	0	0	0
4425928	EL PASO	TX		07/18/2017		4,222,242	0	0	0	0	0	0	0	344,529	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,462,942	0	0	0	0	0	0	0	119,232	0	0	0
4425981	EL PASO	TX		03/09/2018		3,440,215	0	0	0	0	0	0	0	155,743	0	0	0
4425984	HOUSTON	TX		03/28/2018		838,892	0	0	0	0	0	0	0	39,078	0	0	0
4426060	MCALLEN	TX		03/26/2019		1,920,836	0	0	0	0	0	0	0	130,731	0	0	0
4426061	SWEETWATER	TX		03/27/2019		2,414,943	0	0	0	0	0	0	0	101,601	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019		1,123,064	0	0	0	0	0	0	0	68,701	0	0	0
4426106	HOUSTON	TX		09/19/2019		1,416,791	0	0	0	0	0	0	0	103,098	0	0	0
4426110	FORT WORTH	TX		10/10/2019		3,108,965	0	0	0	0	0	0	0	207,853	0	0	0
4426194	VICTORIA	TX		05/14/2021		3,813,966	0	0	0	0	0	0	0	129,552	0	0	0
4426214	SAN ANTONIO	TX		07/15/2021		2,656,735	0	0	0	0	0	0	0	267,919	0	0	0
4426232	GRAND PRAIRIE	TX		09/17/2021		1,399,576	0	0	0	0	0	0	0	22,024	0	0	0
4426251	SAN ANGELO	TX		12/06/2021		1,934,771	0	0	0	0	0	0	0	73,495	0	0	0
4426262	EAGLE PASS	TX		12/22/2021		2,475,919	0	0	0	0	0	0	0	168,094	0	0	0
4426290	HOUSTON	TX		05/27/2022		1,028,797	0	0	0	0	0	0	0	64,356	0	0	0
4426301	EL PASO	TX		06/28/2022		990,579	0	0	0	0	0	0	0	23,305	0	0	0
4426308	CEDAR PARK	TX		08/23/2022		5,856,019	0	0	0	0	0	0	0	181,348	0	0	0
4426327	SAN ANTONIO	TX		11/10/2022		4,920,000	0	0	0	0	0	0	0	99,127	0	0	0
4426328	ARLINGTON	VA		11/16/2022		5,000,000	0	0	0	0	0	0	0	98,266	0	0	0
4426334	EL PASO	TX		12/20/2022		1,300,000	0	0	0	0	0	0	0	22,363	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		571,206	0	0	0	0	0	0	0	91,519	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		1,950,032	0	0	0	0	0	0	0	82,020	0	0	0
4526136	OREM	UT		03/30/2020		2,050,952	0	0	0	0	0	0	0	59,843	0	0	0
4526345	MURRAY	UT		02/08/2023		0	0	0	0	0	0	0	0	19,410	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019		2,888,797	0	0	0	0	0	0	0	79,591	0	0	0
4725546	ROANOKE	VA		02/27/2012		911,305	0	0	0	0	0	0	0	97,189	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		105,345	0	0	0	0	0	0	0	90,262	0	0	0
4725706	WOODBRIDGE	VA		09/30/2014		510,691	0	0	0	0	0	0	0	274,201	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		744,719	0	0	0	0	0	0	0	47,115	0	0	0
4725721	YORKTOWN	VA		12/10/2014		675,307	0	0	0	0	0	0	0	83,506	0	0	0
4725960	NORFOLK	VA		11/22/2017		2,476,388	0	0	0	0	0	0	0	119,241	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		1,622,650	0	0	0	0	0	0	0	127,445	0	0	0
4726029	FARMVILLE	VA		09/27/2018		5,406,630	0	0	0	0	0	0	0	229,865	0	0	0
4726162	STERLING	VA		11/12/2020		2,462,741	0	0	0	0	0	0	0	98,837	0	0	0
4726180	WINCHESTER	VA		03/25/2021		4,148,194	0	0	0	0	0	0	0	251,893	0	0	0
4726196	PORTSMOUTH	VA		05/19/2021		3,221,614	0	0	0	0	0	0	0	124,434	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,131,572	0	0	0	0	0	0	0	184,429	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,183,577	0	0	0	0	0	0	0	132,595	0	0	0
4825838	AUBURN	WA		06/29/2016		1,328,251	0	0	0	0	0	0	0	49,034	0	0	0
4825861	TACOMA	WA		10/04/2016		614,853	0	0	0	0	0	0	0	58,588	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,515,852	0	0	0	0	0	0	0	124,455	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4826050	BURIEN	WA		02/15/2019		1,632,474	0	0	0	0	0	0	0	110,402	0	0	0
4826230	SEATTLE	WA		08/26/2021		3,291,216	0	0	0	0	0	0	0	90,514	0	0	0
4826369	SEATTLE	WA		07/12/2023		0	0	0	0	0	0	0	0	10,143	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		27,183	0	0	0	0	0	0	0	23,852	0	0	0
5025890	BURLINGTON	WI		03/03/2017		476,778	0	0	0	0	0	0	0	66,344	0	0	0
5026067	ARCADIA	WI		04/17/2019		661,129	0	0	0	0	0	0	0	48,647	0	0	0
5026068	CASHTON	WI		04/17/2019		618,648	0	0	0	0	0	0	0	3,711	0	0	0
5026339	MILWAUKEE	WI		01/31/2023		0	0	0	0	0	0	0	0	157,198	0	0	0
5026340	MILWAUKEE	WI		01/31/2023		0	0	0	0	0	0	0	0	168,432	0	0	0
5026342	MILWAUKEE	WI		01/31/2023		0	0	0	0	0	0	0	0	233,925	0	0	0
0299999. Mortgages with partial repayments						452,157,830	0	0	0	0	0	0	0	30,610,388	0	0	0
0599999 - Totals						465,218,744	0	0	0	0	0	0	11,791,966	42,402,355	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
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
000000-00-0	Crescent Direct Lending Fund III Note Feeder LP		Wilmington	DE	Crescent Direct Lending Fund III GP LLC		12/31/2021	1	1,282,894	1,611,594	1,611,594	243,691	0	0	0	0	3,057	717,106	0.500
000000-00-0	Ironwood Capital Partners V Feeder LP		Wilmington	DE	Ironwood Capital Management V LLC		08/18/2022	1	128,511	143,259	143,259	(20,539)	0	0	0	0	0	371,489	0.313
000000-00-0	PineBridge Private Credit III Parallel LP		Wilmington	DE	PineBridge Private Credit III GP LP		09/22/2023	1	846,906	966,429	966,429	118,352	0	0	0	0	(130,070)	1,159,853	0.200
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									2,258,311	2,721,282	2,721,282	341,504	0	0	0	0	(127,013)	2,248,448	XXX
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)		Newark	DE	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)		05/19/2021	1	3,600,000	2,336,027	2,336,027	(585,973)	0	0	0	0	398,304	7,991,423	0.860
000000-00-0	HarbourVest Partners Co-Investment Fund VI, LP		Wilmington	DE	HarbourVest Partners Co-Investment Fund VI, LP		09/30/2022	1	3,500,000	3,639,235	3,639,235	139,235	0	0	0	0	0	1,500,000	0.135
000000-00-0	Thoma Bravo Fund XV, LP		Wilmington	DE	Thoma Bravo Fund XV, LP		10/14/2022	1	3,565,905	3,739,079	3,739,079	192,890	0	0	0	0	0	1,434,095	0.057
1999999. Joint Venture Interests - Common Stock - Unaffiliated									10,665,905	9,714,341	9,714,341	(253,848)	0	0	0	0	398,304	10,925,518	XXX
30958Q-AA-9	FARMERS EXCHANGE CAP III 144A 5.454% 10/15/54				Direct	2.A FE	02/07/2018		1,054,080	840,000	1,039,799	0	(2,721)	0	0	0	54,540	0	0.000
309601-AE-2	FARMERS INS EXCH 144A 4.747% 11/01/57			CA	Direct	2.A FE	10/11/2017		3,518,025	2,699,550	3,514,059	0	(740)	0	0	0	166,145	0	0.000
401378-AB-0	GUARDIAN LIFE INSURANCE 144A 4.875% 06/19/64				Direct	1.D FE	04/18/2018		1,059,390	896,310	1,056,971	0	(482)	0	0	0	48,750	0	0.000
575767-AJ-7	MASS MUTUAL LIFE 144A 5.375% 12/01/41			MA	Direct	1.D FE	10/19/2018		1,627,920	1,402,530	1,609,987	0	(3,819)	0	0	0	80,625	0	0.000
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE 144A 7.936% 12/15/24				Direct	1.G FE	12/03/2008		4,568,390	4,496,175	4,499,124	0	(208)	0	0	0	342,451	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE 144A 3.750% 05/15/50				Wells Fargo Securities	1.C FE	02/26/2021		1,091,450	801,540	1,085,747	0	(2,085)	0	0	0	37,500	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/47			WI	Direct	1.C FE	02/09/2018		1,904,807	1,606,240	1,915,864	0	2,053	0	0	0	77,000	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE 144A 3.450% 03/30/51			WI	Morgan Stanley Dean Witter	1.C FE	03/15/2021		2,989,560	2,244,510	2,990,054	0	226	0	0	0	103,500	0	0.000
707567-AA-1	PENN MUTUAL LIFE INSURANCE CO 144A 6.650% 06/15/34				Direct	1.F FE	08/26/2011		1,070,930	1,049,250	1,044,507	0	(2,963)	0	0	0	66,500	0	0.000
878091-BF-3	TEACHERS INSUR & ANNUITY 144A 4.270% 05/15/47			NY	Direct	1.D FE	05/05/2017		1,998,640	1,746,540	1,998,832	0	29	0	0	0	85,400	0	0.000
905641-AA-4	UNION CENTRAL LIFE 144A 8.200% 11/01/26				Direct	1.G FE	07/23/2009		3,398,304	3,590,568	3,608,378	0	(17,931)	0	0	0	295,200	0	0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE 144A 5.150% 01/15/49				Direct	1.F FE	01/17/2019		5,969,220	5,607,900	5,971,578	0	545	0	0	0	309,000	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									30,250,716	26,981,113	30,334,900	0	(28,096)	0	0	0	1,666,611	0	XXX
6099999. Total - Unaffiliated									43,174,932	39,416,736	42,770,523	87,656	(28,096)	0	0	0	1,937,902	13,173,966	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									43,174,932	39,416,736	42,770,523	87,656	(28,096)	0	0	0	1,937,902	13,173,966	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 5,991,665	1D ..$ 4,665,790	1E ..$ 0	1F ..$ 7,016,085	1G ..$ 8,107,502
1B	2A ...$ 4,553,858	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC	12/31/2021	1	0	265,454	0	0.500
000000-00-0	Ironwood Capital Partners V Feeder LP	Wilmington	DE	Ironwood Capital Management V LLC	08/18/2022	1	0	102,411	0	0.313
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	PineBridge Private Credit III GP LP	09/22/2023	1	664,404	183,924	0	0.200
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							664,404	551,789	0	XXX
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	12/31/2021	1	0	1,550,000	0	0.860
000000-00-0	HarbourVest Partners Co-Investment Fund VI, LP	Wilmington	DE	HarbourVest Partners Co-Investment Fund VI, LP	09/30/2022	1	0	2,250,000	0	0.135
000000-00-0	Thoma Bravo Fund XV, LP	Wilmington	DE	Thoma Bravo Fund XV, LP	10/14/2022	1	0	882,423	0	0.057
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	4,682,423	0	XXX
6099999. Total - Unaffiliated							664,404	5,234,212	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							664,404	5,234,212	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	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 Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	09/22/2023	7,930	0	0	0	0	0	0	7,930	7,930	0	0	0	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	11/30/2023	251	0	0	0	0	0	0	251	251	0	0	0	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Income	09/22/2023	12/31/2023	(7,930)	0	0	0	0	0	0	(7,930)	(7,930)	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							251	0	0	0	0	0	0	251	251	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	12/31/2021	02/28/2023	63,292	0	0	0	0	0	0	63,292	63,292	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Income	12/31/2021	04/30/2023	(296,845)	0	0	0	0	0	0	(296,845)	(296,845)	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	12/31/2021	05/09/2023	113,549	0	0	0	0	0	0	113,549	113,549	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	12/31/2021	08/04/2023	51,279	0	0	0	0	0	0	51,279	51,279	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Income	12/31/2021	08/07/2023	(63,292)	0	0	0	0	0	0	(63,292)	(63,292)	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	12/31/2021	09/14/2023	956,854	0	0	0	0	0	0	956,854	956,854	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	12/31/2021	11/07/2023	75,326	0	0	0	0	0	0	75,326	75,326	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							900,163	0	0	0	0	0	0	900,163	900,163	0	0	0	0
6099999. Total - Unaffiliated							900,414	0	0	0	0	0	0	900,414	900,414	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							900,414	0	0	0	0	0	0	900,414	900,414	0	0	0	0

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
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT				1.A	1,300,288	99.1550	1,289,295	1,300,288	1,300,288	0	0	0	0	4.730	4.777	MON	2,733	61,504	09/09/2010	06/15/2030
912828-V9-8	US TREASURY NOTES				1.A	1,073,273	94.9470	1,044,417	1,100,000	1,090,019	0	2,975	0	0	2.250	2.549	FA	9,349	24,750	01/12/2018	02/15/2027
912828-XB-1	US TREASURY NOTES	SD			1.A	247,383	96.8280	242,070	250,000	249,554	0	324	0	0	2.125	2.260	MN	686	5,313	03/28/2017	05/15/2025
91282C-CB-5	US TREASURY N/B	SD			1.A	2,988,269	85.8040	2,647,053	3,085,000	2,999,320	0	10,140	0	0	1.625	2.018	MN	6,473	50,131	08/17/2022	05/15/2031
91282C-FV-8	US TREASURY N/B	SD			1.A	217,602	101.6850	233,876	230,000	217,816	0	214	0	0	4.125	4.868	MN	1,225	4,744	10/23/2023	11/15/2032
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,826,815	XXX	5,456,711	5,965,288	5,856,997	0	13,653	0	0	XXX	XXX	XXX	20,466	146,442	XXX	XXX
38377G-S7-5	GNMA 2010-89 PD	CF		4	1.A	154,045	98.4740	143,616	145,842	146,314	0	(435)	0	0	4.000	3.359	MON	486	5,834	04/16/2014	07/20/2040
38377T-GE-5	GNMA 2011-2 HG	CF		4	1.A	1,228,771	97.5030	1,072,713	1,100,187	1,145,675	0	2,871	0	0	4.000	3.082	MON	3,667	44,007	10/09/2012	01/20/2041
38383H-CD-9	GOVERNMENT NATIONAL MORTGAGE A 2022-205 UA	CF			1.A	28,407,895	100.0660	28,896,222	28,877,148	28,411,840	0	3,945	0	0	5.000	5.433	MON	120,321	0	12/11/2023	05/20/2052
38383V-M5-4	GNMA 2023-35 DA				1.A	9,324,465	98.3240	9,767,985	9,934,505	9,337,125	0	12,660	0	0	4.500	5.940	MON	37,254	37,254	11/13/2023	02/20/2052
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						39,115,176	XXX	39,880,536	40,057,682	39,040,954	0	19,041	0	0	XXX	XXX	XXX	161,728	87,095	XXX	XXX
36194S-PD-4	GN AU4920 GN AU4920	CF		4	1.A	3,217,036	88.7850	2,804,527	3,158,796	3,188,078	0	(3,082)	0	0	3.020	2.910	MON	4,240	95,396	08/23/2016	09/15/2041
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	CF		4	1.A	3,887,046	93.6540	3,515,132	3,753,334	3,813,490	0	(7,989)	0	0	3.940	3.681	MON	12,323	147,881	01/26/2017	03/15/2037
36230T-B2-7	GN 758157	CF		2	1.A	5,050,133	99.9380	4,536,631	4,539,445	4,865,360	0	(21,540)	0	0	4.550	3.494	MON	17,212	206,545	01/12/2015	05/15/2038
38373M-2F-6	GNMA 2008-80 IO			4	1.A	126,568	9.8860	181,176	0	120,092	0	536	0	0	2.185	31.301	MON	3,336	44,688	11/17/2009	04/16/2050
38376G-2H-2	GNMA 2011-92 C	CF		4	1.A	714,275	94.8180	690,422	728,155	723,876	0	599	0	0	3.725	3.908	MON	2,261	27,128	07/20/2011	04/16/2052
38378N-3J-0	GNMA 2014-67 DE	CF		4	1.A	343,142	98.3680	339,826	345,463	344,819	0	38	0	0	3.682	3.773	MON	1,060	12,715	05/21/2014	11/16/2046
38378X-VL-2	GNMA 2014-155 VA	CF		4	1.A	3,226,313	93.2300	2,939,906	3,153,391	3,166,896	0	(4,871)	0	0	3.000	2.727	MON	7,883	94,602	04/06/2016	03/16/2037
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						16,564,513	XXX	15,007,620	15,678,584	16,222,611	0	(36,309)	0	0	XXX	XXX	XXX	48,315	628,955	XXX	XXX
0109999999. Total - U.S. Government Bonds						61,506,504	XXX	60,344,867	61,701,554	61,120,562	0	(3,615)	0	0	XXX	XXX	XXX	230,509	862,492	XXX	XXX
46513G-8M-2	STATE OF ISRAEL		C		1.E FE	1,000,000	99.5680	995,680	1,000,000	1,000,000	0	0	0	0	4.000	4.001	MN	6,685	40,000	07/01/2014	07/01/2024
91087B-AQ-3	UNITED MEXICAN STATES		D	1	2.B FE	2,999,760	82.7900	2,483,700	3,000,000	2,999,642	0	(14)	0	0	4.280	4.281	FA	48,863	128,400	04/07/2021	08/14/2041
91087B-AR-1	UNITED MEXICAN STATES		D	1	2.B FE	4,972,800	84.8520	4,242,600	5,000,000	4,976,391	0	1,909	0	0	3.500	3.556	FA	67,569	175,000	01/04/2022	02/12/2034
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						8,972,560	XXX	7,721,980	9,000,000	8,976,033	0	1,895	0	0	XXX	XXX	XXX	123,117	343,400	XXX	XXX
0309999999. Total - All Other Government Bonds						8,972,560	XXX	7,721,980	9,000,000	8,976,033	0	1,895	0	0	XXX	XXX	XXX	123,117	343,400	XXX	XXX
011770-2D-5	STATE OF ALASKA			2	1.D FE	1,000,000	89.5260	895,260	1,000,000	1,000,000	0	0	0	0	3.858	3.858	FA	16,075	38,580	01/16/2013	08/01/2037
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE			1	1.E FE	2,000,000	69.1340	1,382,680	2,000,000	2,000,000	0	0	0	0	3.121	3.121	JJ	31,210	62,420	06/11/2021	07/01/2051
040484-GP-6	ARIZONA BOARD OF REGENTS UNIV ARIZONA SYS REV				1.D FE	1,495,000	94.3940	1,411,190	1,495,000	1,495,000	0	0	0	0	3.912	3.912	JD	4,874	58,484	12/20/2012	06/01/2034
040507-NB-7	ARIZONA ST HLTH FACS AUTH BANN				1.D FE	1,000,000	97.7240	977,240	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	20,810	41,620	10/18/2012	01/01/2030
04300D-AD-2	ART INSTITUTE OF CHICAGO				1.D FE	2,000,000	95.0690	1,901,380	2,000,000	2,000,000	0	0	0	0	3.782	3.782	MS	25,213	75,640	10/11/2012	03/01/2027
052451-BH-3	CITY OF AUSTIN CONRAC 2013			1	1.E FE	4,000,000	74.4830	2,979,320	4,000,000	4,000,000	0	0	0	0	2.858	2.858	MN	14,608	114,320	02/10/2021	11/15/2042
059231-W7-1	BALTIMORE MD REVENUE			1	1.D FE	3,350,000	71.2800	2,387,880	3,350,000	3,350,000	0	0	0	0	2.864	2.864	JJ	47,972	95,944	11/19/2020	07/01/2043
13077D-QU-9	CALIFORNIA ST UNIV REVENUE			1	1.D FE	2,500,000	73.6770	1,841,925	2,500,000	2,500,000	0	0	0	0	2.795	2.795	MN	11,646	69,875	07/09/2021	11/01/2041
167593-U2-6	CHICAGO IL O'HARE INTERNATIONA			1	1.E FE	2,000,000	80.9340	1,618,680	2,000,000	2,000,000	0	0	0	0	3.006	3.006	JJ	30,060	60,120	09/25/2020	01/01/2038
196480-T6-4	COLORADO ST HSG & FIN AUTH	CF		2	1.A FE	2,000,000	102.9440	2,058,880	2,000,000	2,000,000	0	0	0	0	6.079	6.079	MN	20,263	106,720	11/09/2022	11/01/2041
235036-7A-2	DALLAS-FORT WORTH AIRPORT AIRPORT			1	1.E FE	4,000,000	73.6600	2,946,400	4,000,000	4,000,000	0	0	0	0	2.919	2.919	MN	19,460	116,760	07/31/2020	11/01/2050
24917D-AG-8	DENVER TAX REVENUE 2016B			2	1.D FE	3,000,000	94.5450	2,836,350	3,000,000	3,000,000	0	0	0	0	3.818	3.818	FA	47,725	114,540	03/24/2016	08/01/2032
249218-BA-5	DENVER COLORADO PUBLIC SCHOOL DISTRICT CERT OF PARTICIPATION				1.D FE	2,200,000	97.1130	2,136,486	2,200,000	2,200,000	0	0	0	0	3.598	3.598	JD	3,518	79,156	04/18/2013	12/15/2027
249218-BC-1	DENVER COLORADO PUBLIC SCHOOL DISTRICT CERT OF PARTICIPATION				1.D FE	1,000,000	94.2140	942,140	1,000,000	1,000,000	0	0	0	0	4.242	4.242	JD	1,885	42,420	04/18/2013	12/15/2037
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A				1.B FE	1,009,856	94.7810	957,152	1,009,856	1,009,856	0	0	0	0	3.875	3.875	MON	1,739	39,242	05/19/2014	06/15/2045

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
29270C-YV-1	ENERGY NORTHWEST				1.C FE	1,000,000	97.6650	976,650	1,000,000	1,000,000	0	0	0	0	3.603	3.603	JJ	18,015	36,030	08/15/2012	07/01/2027
36005F-DU-6	FULTON CNTY GA DEV AUTH REVENU HIGHER EDUCATION			1	1.F FE	2,000,000	75.3820	1,507,640	2,000,000	2,000,000	0	0	0	0	3.135	3.135	AO	15,675	62,700	08/16/2019	10/01/2041
372546-AS-0	GEORGE WASHINGTON UNIVERSITY				1.E FE	1,000,000	88.0220	880,220	1,000,000	1,000,000	0	0	0	0	4.363	4.363	MS	12,847	43,630	02/05/2013	09/15/2043
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI			1	1.D FE	3,945,000	91.0730	3,592,830	3,945,000	3,945,000	0	0	0	0	3.000	3.000	JD	9,863	118,350	09/30/2021	06/01/2046
392274-N4-4	GTR ORLANDO FL AVIATION AUTH A			2	1.D FE	7,505,000	85.7780	6,437,639	7,505,000	7,505,000	0	0	0	0	3.594	3.592	AO	67,432	269,730	09/30/2016	10/01/2039
419792-KM-7	STATE OF HAWAII			2	1.C FE	3,000,000	94.2980	2,828,940	3,000,000	3,000,000	0	0	0	0	2.902	2.902	AO	21,765	87,060	04/01/2016	10/01/2028
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION			1	1.E FE	2,000,000	82.0390	1,640,780	2,000,000	2,000,000	0	0	0	0	3.858	3.858	AO	19,290	77,160	02/24/2022	10/01/2044
434682-AA-8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED SCH CONSTRUCT				1.E FE	1,000,000	100.7360	1,007,360	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD	4,095	49,140	06/21/2012	06/01/2032
45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A	CF		2	1.B FE	861,058	85.4250	735,559	861,058	861,058	0	0	0	0	2.625	2.625	MON	1,884	22,603	11/06/2012	12/01/2042
452152-6G-1	ILLINOIS ST GOV OBLIGATION GENERAL OBLIGATION				1.G FE	1,000,000	100.6970	1,006,970	1,000,000	1,000,000	0	0	0	0	5.500	5.500	MN	9,167	55,000	05/14/2020	05/01/2024
452152-QV-6	ILLINOIS ST GOV OBLIGATION				1.G FE	1,000,000	100.7990	1,007,990	1,000,000	1,000,000	0	0	0	0	5.010	5.010	AO	12,525	50,100	04/02/2013	04/01/2028
452227-FP-1	ILLINOIS ST SALES TAX REVENUE				1.F FE	770,000	99.1090	763,139	770,000	770,000	0	0	0	0	3.231	3.231	JD	1,106	24,879	05/10/2012	06/15/2024
462590-MH-0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT LOAN			2	1.C FE	150,000	99.5870	149,381	150,000	150,000	0	0	0	0	2.989	2.989	JD	374	4,484	10/09/2019	12/01/2039
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL				1.D	2,011,862	76.4660	1,524,825	1,994,114	2,009,568	0	(593)	0	0	3.600	3.566	MON	3,191	71,792	02/10/2020	09/15/2052
485429-Z3-1	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,277,100	99.1360	1,278,854	1,290,000	1,284,812	0	1,079	0	0	4.191	4.295	AO	11,413	54,064	08/13/2015	04/15/2028
54628C-MX-7	LOUISIANA ST LOCAL GOVT ENVRNM			1	1.E FE	4,000,000	64.7460	2,589,840	4,000,000	4,000,000	0	0	0	0	2.637	2.637	FA	43,950	105,480	07/31/2020	02/01/2048
546475-UT-9	LOUISIANA ST GAS & FUELS TAX R			1	1.D FE	2,031,840	72.2060	1,444,120	2,000,000	2,028,739	0	(1,114)	0	0	2.830	2.734	MN	9,433	56,600	02/05/2021	05/01/2043
54651T-BN-4	LOUISIANA ST TRANSPRTN AUTH			1	1.E FE	2,311,178	75.1370	1,690,583	2,250,000	2,294,115	0	(5,995)	0	0	3.080	2.754	FA	26,180	69,300	01/14/2021	08/15/2043
574218-NU-3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH REVENUE			2	1.F FE	1,035,290	100.0540	1,000,540	1,000,000	1,000,000	0	(2,493)	0	0	4.000	3.591	FA	15,111	40,000	03/14/2013	08/15/2028
574300-JN-0	MARYLAND TRANS AUTHORITY BUILD AMERICA BONDS				1.C FE	210,000	100.0050	210,011	210,000	210,000	0	0	0	0	5.164	5.164	JJ	5,422	10,844	07/14/2010	07/01/2025
57563R-KE-8	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012			2	1.F FE	180,000	100.0210	180,038	180,000	180,000	0	0	0	0	4.800	4.800	JJ	4,320	8,640	06/01/2012	07/01/2027
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY H	CF		2	1.B FE	8,514,738	102.7680	8,642,789	8,410,000	8,510,278	0	(4,460)	0	0	5.916	5.735	JD	41,461	353,941	06/27/2023	12/01/2047
575896-WR-2	MASSACHUSETTS ST PORT AUTH			1	1.C FE	3,250,000	74.2870	2,414,328	3,250,000	3,250,000	0	0	0	0	2.719	2.719	JJ	44,184	88,368	02/04/2021	07/01/2042
58506Y-AP-7	MEDSTAR HEALTH INC				1.F FE	2,000,000	90.6440	1,812,880	2,000,000	2,000,000	0	0	0	0	3.599	3.599	FA	27,192	71,980	01/29/2015	08/15/2029
592250-DX-9	MET PIER & EXPOSITION AUTH ILR GENERAL			1	2.A FE	5,000,000	96.2270	4,811,350	5,000,000	5,000,000	0	0	0	0	3.955	3.955	JD	8,789	197,750	09/03/2020	12/15/2026
59333N-V5-9	MIAMI-DADE CNTY FL SPL OBLIG			1	1.E FE	6,085,140	77.9720	4,678,320	6,000,000	6,061,490	0	(8,233)	0	0	2.736	2.570	AO	41,040	164,160	12/16/2020	10/01/2036
59333P-W2-0	MIAMI-DADE CNTY FL AVIATION RE			2	1.E FE	3,000,000	82.7440	2,482,320	3,000,000	3,000,000	0	0	0	0	3.856	3.856	AO	28,920	115,680	08/04/2016	10/01/2041
59447T-H9-7	MICHIGAN ST FIN AUTH REVENUE			1	1.G FE	5,000,000	92.0350	4,601,750	5,000,000	5,000,000	0	0	0	0	3.267	3.267	JD	13,613	163,350	10/09/2020	06/01/2039
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE			1	1.D FE	4,000,000	90.4580	3,618,320	4,000,000	4,000,000	0	0	0	0	3.585	3.585	MN	23,900	143,400	07/29/2016	11/01/2035
59465P-CD-8	MICHIGAN ST HSG DEV AUTH RENTA	CF		2	1.B FE	4,954,706	69.6420	3,572,635	5,130,000	4,956,110	0	1,405	0	0	3.058	3.244	AO	39,219	148,597	08/17/2023	10/01/2046
594698-SJ-2	MICHIGAN ST STRATEGIC FUND LTD			1	1.C FE	2,000,000	78.6020	1,572,040	2,000,000	2,000,000	0	0	0	0	3.225	3.225	MS	21,500	64,500	06/23/2021	09/01/2047
60416T-RS-9	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	1,351,350	92.4810	1,373,343	1,485,000	1,353,484	0	2,134	0	0	4.707	5.502	JJ	34,949	0	07/06/2023	07/01/2041
60416T-WX-2	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	1,585,000	97.6750	1,548,149	1,585,000	1,585,000	0	0	0	0	5.163	5.163	JJ	40,917	61,830	09/14/2022	07/01/2040
60416T-WY-0	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	1,730,000	97.4920	1,686,612	1,730,000	1,730,000	0	0	0	0	5.263	5.263	JJ	45,525	68,793	09/14/2022	07/01/2045
60416T-YZ-5	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	3,000,000	105.4040	3,162,120	3,000,000	3,000,000	0	0	0	0	6.345	6.345	JJ	95,175	107,336	11/10/2022	07/01/2053
605360-SE-7	MISSISSIPPI ST HOSP EQUIPMENT			1	2.A FE	2,000,000	96.6310	1,932,620	2,000,000	2,000,000	0	0	0	0	3.720	3.720	MS	24,800	74,400	09/16/2016	09/01/2026
60636Y-HL-8	MISSOURI ST HSG 2012 SERIES 1			2	1.B FE	100,000	98.0670	98,067	100,000	100,000	0	0	0	0	3.723	3.723	JJ	1,862	3,723	10/17/2012	07/01/2028
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L			1	2.B FE	3,855,000	70.6390	2,723,133	3,855,000	3,855,000	0	0	0	0	3.278	3.278	JAJO	31,592	126,367	11/19/2020	10/01/2037
64469D-WP-2	NEW HAMPSHIRE HOUSING	CF		2	1.B FE	780,000	99.6010	776,888	780,000	780,000	0	0	0	0	3.855	3.854	JJ	15,035	30,069	01/16/2015	07/01/2030
646080-UN-9	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN			2	1.B FE	626,258	96.2410	606,318	630,000	626,885	0	147	0	0	3.250	3.290	JD	1,706	20,475	06/05/2019	12/01/2039
646108-QL-7	NEW JERESEY HOUSING 2015 SERIES E	CF		1	1.D FE	995,000	96.0660	960,660	1,000,000	997,402	0	320	0	0	4.272	4.316	MN	7,120	42,720	08/11/2015	11/01/2030
64763H-FJ-9	NEW ORLEANS LA AVIATION BRD			2	1.F FE	4,916,757	100.5990	4,481,685	4,455,000	4,510,266	0	(53,264)	0	0	5.000	3.725	JJ	111,375	222,750	03/04/2015	01/01/2035
647719-QM-8	NEW ORLEANS LA SEWAGE SVC REVE			2	2.A FE	1,000,000	74.5380	745,380	1,000,000	1,000,000	0	0	0	0	2.839	2.839	JD	2,366	28,390	02/05/2021	06/01/2041

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
647719-QN-6	NEW ORLEANS LA SEWAGE SVC REVE			2	2.A FE	1,500,000	70.3510	1,055,265	1,500,000	1,500,000	0	0	0	0	2.939	2.939	JD	3,674	44,085	02/05/2021	06/01/2045
647753-MN-9	NEW ORLEANS LA WTR REVENUE			1	2.A FE	2,750,000	73.2190	2,013,523	2,750,000	2,750,000	0	0	0	0	2.889	2.889	JD	6,621	79,448	02/05/2021	12/01/2041
64966Q-RV-4	NEW YORK NY GENERAL OBLIGATION			1	1.C FE	5,000,000	77.3870	3,869,350	5,000,000	5,000,000	0	0	0	0	2.423	2.423	FA	50,479	121,150	12/18/2020	08/01/2036
64990G-JY-9	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			1	1.D FE	3,000,000	90.5720	2,717,160	3,000,000	3,000,000	0	0	0	0	4.294	4.294	JJ	64,410	128,820	02/13/2019	07/01/2044
658289-B7-7	NORTH CAROLINA ST UNIVERSITY				1.C FE	500,000	94.9860	474,930	500,000	500,000	0	0	0	0	3.825	3.825	AO	4,781	19,125	02/13/2013	10/01/2033
67756D-FE-1	UNIVERSITY OF DAYTON			1	1.F FE	3,035,000	93.5490	2,839,212	3,035,000	3,035,000	0	0	0	0	4.335	4.335	JD	10,964	131,567	03/04/2015	12/01/2035
68608E-MW-9	OREGON HSG MULTIFAM 2012 SER B			2	1.A FE	90,000	97.0710	87,364	90,000	90,000	0	0	0	0	4.125	4.125	JJ	1,856	3,713	10/04/2012	07/01/2043
709235-T7-0	PENNSYLVANIA ST UNIV			1	1.C FE	2,092,680	75.6440	1,512,880	2,000,000	2,081,066	0	(4,012)	0	0	2.790	2.485	MS	18,600	55,800	01/12/2021	09/01/2043
73358W-UG-7	PORT AUTH OF NY & NJ			2	1.D FE	2,700,000	97.8610	2,642,247	2,700,000	2,700,000	0	0	0	0	3.771	3.771	AO	21,495	101,817	10/29/2014	10/15/2027
76221T-PC-7	RHODE ISLAND ST HSG & MTGE FIN	CF		2	1.C FE	1,750,000	73.8700	1,292,725	1,750,000	1,750,000	0	0	0	0	3.032	3.032	AO	13,265	53,060	01/14/2021	10/01/2040
762323-CH-4	RHODE ISLAND ST STUDENT LOAN A			2	1.C FE	3,750,000	91.4800	3,430,500	3,750,000	3,750,000	0	0	0	0	4.931	4.931	JD	15,409	184,913	04/29/2022	12/01/2041
769059-YA-8	RIVERSIDE CA UNIF SCH DIST			2	1.D FE	3,750,000	91.9490	3,448,088	3,750,000	3,750,000	0	0	0	0	4.250	4.250	FA	66,406	159,375	04/27/2016	08/01/2036
79467B-CM-5	SALES TAX SECURITIZATION CORP			1	1.B FE	960,000	97.3840	934,886	960,000	960,000	0	0	0	0	4.637	4.637	JJ	22,258	44,515	01/17/2019	01/01/2040
79765R-P6-0	SAN FRANCISCO CITY & CNTY CA P			2	1.D FE	3,341,928	92.7090	3,152,106	3,400,000	3,365,472	0	3,734	0	0	3.550	3.701	MN	20,117	120,700	11/30/2016	11/01/2031
79766D-TK-5	SAN FRANCISCO CALIF CITY &CNTY AIRPORT			2	1.E FE	4,250,000	69.5220	2,954,685	4,250,000	4,250,000	0	0	0	0	2.958	2.958	MN	20,953	125,715	08/06/2020	05/01/2051
79771F-AA-5	SAN FRANCISCO CA CITY & CNTY P			1	1.D FE	2,987,880	77.6580	2,255,965	2,905,000	2,965,058	0	(7,961)	0	0	2.825	2.494	MN	13,678	82,066	01/20/2021	11/01/2041
799017-KY-3	SAN MATEO CA UNION HS DISTRICT				1.B FE	1,000,000	98.8840	988,840	1,000,000	1,000,000	0	0	0	0	3.220	3.220	MS	10,733	32,200	10/25/2012	09/01/2024
83756C-Y8-2	SOUTH DAKOTA HSG DEV AUTH MTGE	CF		2	1.A FE	945,000	102.5420	969,022	945,000	945,000	0	0	0	0	5.796	5.796	MN	9,129	57,511	09/28/2022	05/01/2038
843146-3Q-2	SOUTHERN ILLINOIS UNIV 2012B-2				2.C FE	2,365,000	85.6970	2,026,734	2,365,000	2,365,000	0	0	0	0	4.400	4.400	AO	26,015	104,060	12/06/2012	04/01/2035
86768M-AS-1	SUNRISE FL SPL ASSMNT			2	2.B FE	2,660,000	95.0520	2,528,383	2,660,000	2,660,000	0	0	0	0	5.300	5.298	MN	23,497	140,980	02/26/2015	05/01/2037
87638T-EG-4	TARRANT CNTY EDU FACS FIN CORP				1.C FE	500,000	86.9880	434,940	500,000	500,000	0	0	0	0	4.366	4.366	MN	2,789	21,830	09/27/2012	11/15/2047
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A			2	1.A FE	315,000	82.3280	259,333	315,000	315,000	0	0	0	0	2.700	2.700	MS	2,835	7,720	03/01/2023	09/01/2041
898735-UW-3	TUCSON AZ COPS			1	1.D FE	2,000,000	75.1880	1,503,760	2,000,000	2,000,000	0	0	0	0	2.856	2.856	JJ	28,560	57,120	02/18/2021	07/01/2047
914072-K4-4	UNIV OF ARKANSAS AR UNIV REVEN			1	1.C FE	2,000,000	91.2010	1,824,020	2,000,000	2,000,000	0	0	0	0	3.166	3.166	MS	18,644	63,320	10/06/2016	09/15/2031
914072-K5-1	UNIV OF ARKANSAS AR UNIV REVEN			1	1.C FE	3,000,000	90.7420	2,722,260	3,000,000	3,000,000	0	0	0	0	3.288	3.288	MS	29,044	98,640	10/06/2016	09/15/2032
92428C-JD-7	VERMONT STUDENT ASSISTANCE COR			2	1.F FE	459,401	99.1310	460,959	465,000	464,138	0	567	0	0	3.625	3.757	JD	749	16,856	05/29/2014	06/15/2025
92812U-Q4-3	VIRGINIA HOUSING DEV AUTH 2014-A A	CF		4	1.A FE	1,084,600	92.2070	1,000,077	1,084,600	1,084,600	0	0	0	0	3.500	3.493	MON	3,163	37,961	11/21/2014	10/25/2037
92812V-MA-1	VIRGINIA ST HSG DEV AUTH	CF			1.A FE	635,166	95.7030	607,873	635,166	635,166	0	0	0	0	3.125	3.125	MON	331	19,849	05/24/2017	11/25/2039
928181-GY-6	VIRGINIA RES AUTH WTR & SEWER				1.C FE	2,000,000	97.5780	1,951,560	2,000,000	2,000,000	0	0	0	0	3.820	3.820	MN	12,733	76,400	11/07/2012	11/01/2029
93978P-KP-1	WASHINGTON ST HSG FIN COMMN SERIES 2011A	CF		2	1.B FE	1,533,300	100.2770	1,524,210	1,520,000	1,520,000	0	0	0	0	4.750	4.639	JJ	36,100	72,200	08/12/2011	07/01/2029
93978P-LL-9	WASHINGTON ST HSG FIN COMMN SERIES 2012	CF			1.B FE	1,325,000	102.3290	1,355,859	1,325,000	1,325,000	0	0	0	0	3.700	3.700	JJ	24,513	49,025	05/31/2012	07/01/2030
93978P-ML-8	WASHINGTON ST HSG FIN COMMN SERIES 2012	CF		2	1.B FE	2,000,000	99.7160	1,994,320	2,000,000	2,000,000	0	0	0	0	3.500	3.500	JJ	35,000	70,000	11/07/2012	07/01/2030
940094-AL-9	WASHINGTON ST UNIV REVENUES			1	1.E FE	2,075,000	95.4360	1,980,297	2,075,000	2,075,000	0	0	0	0	4.070	4.070	AO	21,113	84,453	10/24/2018	10/01/2032
977100-EL-6	WISCONSIN STATE			2	1.C FE	505,440	93.1940	465,970	500,000	502,080	0	(574)	0	0	3.954	3.820	MN	3,295	19,770	04/25/2017	05/01/2036
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						204,447,528	XXX	177,307,882	203,849,794	203,946,643	0	(79,313)	0	0	XXX	XXX	XXX	1,955,565	7,217,770	XXX	XXX
54627R-AN-0	LOUISIANA LOC GOVT ENVRNMNTL 22-ELL A3				1.A FE	5,000,000	97.2600	4,863,000	5,000,000	5,000,000	0	0	0	0	4.275	4.273	FA	89,063	256,500	05/12/2022	02/01/2036
0449999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						5,000,000	XXX	4,863,000	5,000,000	5,000,000	0	0	0	0	XXX	XXX	XXX	89,063	256,500	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						209,447,528	XXX	182,170,882	208,849,794	208,946,643	0	(79,313)	0	0	XXX	XXX	XXX	2,044,628	7,474,270	XXX	XXX
213248-BB-2	COOK CNTY IL SALES TAX REV			2	1.D FE	1,445,000	99.4710	1,437,356	1,445,000	1,445,000	0	0	0	0	5.354	5.354	MN	9,886	77,365	07/12/2013	11/15/2035
736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS				1.B FE	1,133,303	101.0580	1,056,056	1,045,000	1,066,338	0	(5,655)	0	0	4.810	3.744	JD	4,189	50,265	01/30/2014	06/01/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,578,303	XXX	2,493,412	2,490,000	2,511,338	0	(5,655)	0	0	XXX	XXX	XXX	14,075	127,630	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,578,303	XXX	2,493,412	2,490,000	2,511,338	0	(5,655)	0	0	XXX	XXX	XXX	14,075	127,630	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
076523-AA-7	CITY OF BEDFORD VIRGINIA LESSEE - APPALACHIAN POWER CO.				2.A	510,000	102.7810	524,185	510,000	510,000	0	0	0	0	7.810	7.811	MN	6,639	39,831	06/07/1996	05/01/2026
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT				1.B	2,890,468	94.0660	2,663,181	2,831,183	2,851,786	0	(2,997)	0	0	3.666	3.462	MON	7,496	103,791	12/16/2014	08/05/2030
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,400,468	XXX	3,187,366	3,341,183	3,361,786	0	(2,997)	0	0	XXX	XXX	XXX	14,135	143,622	XXX	XXX
3136AB-YJ-6	FANNIE MAE 2013-1 VB	CF		4	1.A	2,056,424	98.3850	1,971,462	2,003,824	2,002,761	0	(2,281)	0	0	3.000	2.726	MON	5,010	60,115	01/10/2013	02/25/2033
3136BM-QB-7	FANNIE MAE 2022-17 N	CF			1.A	9,677,301	93.9550	10,009,594	10,653,604	9,701,742	0	24,440	0	0	3.500	5.637	MON	31,073	93,219	09/25/2023	11/25/2048
3136BM-ZY-7	FANNIE MAE 2022-22 P	CF			1.A	14,547,275	97.6180	15,180,367	15,550,787	14,568,759	0	21,484	0	0	4.500	6.017	MON	58,315	58,315	10/30/2023	05/25/2051
3137AG-DP-2	FHR 3947 PB	CF		4	1.A	1,447,425	98.6960	1,345,315	1,363,084	1,405,573	0	(2,984)	0	0	4.500	4.073	MON	5,112	61,339	03/14/2012	10/15/2041
3137BM-Q6-6	FREDDIE MAC 4543 VJ	CF		4	1.A	8,427,440	89.5770	7,474,291	8,344,000	8,379,002	0	(5,085)	0	0	3.000	2.918	MON	11,125	250,320	04/21/2016	02/15/2038
3137H9-G4-5	FREDDIE MAC 5271 GV	CF			1.A	9,010,465	101.4270	9,319,577	9,188,492	9,014,681	0	4,216	0	0	5.500	5.922	MON	42,114	84,228	10/06/2023	09/25/2033
31392D-2B-7	FNMA 2002-59 ZB	CF		4	1.A	490,159	102.4130	522,216	509,912	504,166	0	(300)	0	0	6.000	6.304	MON	2,550	30,595	08/27/2002	09/25/2032
31392R-WT-4	FHLMC 2492 Z	CF		4	1.A	119,865	99.7910	132,570	132,848	130,670	0	410	0	0	5.500	6.225	MON	609	7,307	08/19/2002	08/15/2032
31393A-5P-8	FNMA 2003-43 PE	CF		4	1.A	309,065	101.1610	318,374	314,720	312,256	0	(650)	0	0	5.500	5.673	MON	1,442	17,310	09/19/2003	05/25/2033
31393N-4A-4	FHLMC 2589 GM	CF		4	1.A	468,686	101.3580	478,790	472,376	470,619	0	(90)	0	0	5.500	5.607	MON	2,165	25,981	04/11/2003	03/15/2033
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						46,554,105	XXX	46,752,556	48,533,647	46,490,229	0	39,160	0	0	XXX	XXX	XXX	159,515	688,729	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						49,954,573	XXX	49,939,922	51,874,830	49,852,015	0	36,163	0	0	XXX	XXX	XXX	173,650	832,351	XXX	XXX
00122@-AA-9	AES SOUTHLAND ENERGY LLC SENIOR SECURED NOTES			1	2.B PL	8,000,000	92.1980	7,375,850	8,000,000	8,000,000	0	0	0	0	4.500	4.525	FMAN	31,000	360,000	02/28/2019	02/29/2040
00139P-AA-6	AIG SUNAMERICA GLOBAL FIN IX 144A				1.E FE	86,226	109.6490	82,237	75,000	80,324	0	(494)	0	0	6.900	5.800	MS	1,524	5,175	11/30/2004	03/15/2032
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC				1.D	2,621,067	87.6250	2,296,697	2,621,067	2,621,067	0	0	0	0	3.497	3.522	MON	255	91,659	12/01/2017	10/31/2038
00184*-AA-6	AZ RANDALL OH LANDLORD LLC				1.D	2,783,883	87.7950	2,444,119	2,783,883	2,783,883	0	0	0	0	3.610	3.637	MON	279	100,498	01/01/2018	03/31/2039
00194@-AA-2	APH FINANCE 1 LLC SENIOR SECURED GUARANTEED NOTE			1	1.G PL	2,000,000	97.4920	1,949,847	2,000,000	2,000,000	0	0	0	0	4.770	4.770	JAJO	22,260	95,400	06/10/2019	07/07/2029
00206R-BH-4	AT&T INC			1	2.B FE	1,170,530	87.1320	871,320	1,000,000	1,151,046	0	(5,919)	0	0	4.300	3.209	JD	1,911	43,000	07/27/2020	12/15/2042
00206R-BK-7	AT&T INC			1	2.B FE	1,492,647	86.4520	1,123,876	1,300,000	1,473,933	0	(5,583)	0	0	4.350	3.448	JD	2,513	56,550	06/30/2020	06/15/2045
00206R-JZ-6	AT&T INC			1	2.B FE	2,141,010	79.4770	1,589,540	2,000,000	2,124,275	0	(5,553)	0	0	3.500	3.028	JD	5,833	70,000	11/30/2020	06/01/2041
00206R-KJ-0	AT&T INC			1	2.B FE	1,563,620	72.6530	1,453,060	2,000,000	1,573,717	0	6,304	0	0	3.500	4.864	MS	20,611	70,000	05/20/2022	09/15/2053
00225#-AA-3	AMZN (GR MI) CTL PASS-THRU TRU CTL - LEASE BACKED NOTES				1.E	1,917,236	90.9500	1,743,728	1,917,236	1,917,236	0	0	0	0	4.095	4.129	MON	218	78,510	11/16/2018	09/30/2039
00226@-AA-4	ATC HOLDING LLC SENIOR NOTES			1	2.A	2,000,000	97.9960	1,959,920	2,000,000	2,000,000	0	0	0	0	4.180	4.180	JD	2,554	83,600	12/20/2018	12/20/2025
00287Y-BX-6	ABBVIE INC			1	1.G FE	1,015,416	93.5250	935,250	1,000,000	1,010,389	0	(1,662)	0	0	3.200	2.999	MN	3,556	32,000	11/19/2020	11/21/2029
00287Y-CA-5	ABBVIE INC			1	1.G FE	1,189,790	90.3480	903,480	1,000,000	1,164,661	0	(8,501)	0	0	4.050	2.732	MN	4,500	40,500	12/16/2020	11/21/2039
009098-A*-5	AMAZON FORT WORTH TX LEASE COL				1.E	1,725,534	93.7540	1,617,752	1,725,534	1,725,534	0	0	0	0	4.494	4.536	MON	4,523	77,545	05/10/2019	11/10/2039
00914A-AA-0	AIR LEASE CORP			1	2.B FE	1,979,940	99.8460	1,996,920	2,000,000	1,999,629	0	4,337	0	0	4.250	4.475	FA	35,417	85,000	01/15/2019	02/01/2024
00914A-AE-2	AIR LEASE CORP			1	2.B FE	988,830	90.4180	904,180	1,000,000	993,158	0	1,060	0	0	3.250	3.382	AO	8,125	32,500	09/09/2019	10/01/2029
00914A-AG-7	AIR LEASE CORP			1	2.B FE	4,895,200	88.7990	4,439,950	5,000,000	4,932,587	0	9,871	0	0	3.000	3.246	FA	62,500	150,000	01/07/2020	02/01/2030
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE	LS		1	2.A FE	247,246	83.4580	206,976	248,000	247,351	0	54	0	0	2.950	2.980	MS	2,154	7,316	02/02/2022	03/15/2034
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE			1	2.A FE	749,714	83.4580	627,604	752,000	750,031	0	163	0	0	2.950	2.980	MS	6,532	22,184	02/02/2022	03/15/2034
018522-E#-5	ALLETE INC				1.F	1,000,000	95.7670	957,670	1,000,000	1,000,000	0	0	0	0	3.200	3.200	JJ	14,756	32,000	07/02/2012	07/15/2026
018522-J*-4	ALLETE INC				1.F	2,000,000	92.7720	1,855,440	2,000,000	2,000,000	0	0	0	0	3.740	3.740	MS	22,024	74,800	09/16/2014	09/15/2029
018522-K*-2	ALLETE INC FIRST MRTGE BONDS				1.F	3,000,000	92.1340	2,764,020	3,000,000	3,000,000	0	0	0	0	3.860	3.860	MS	34,097	115,800	09/24/2015	09/16/2030
018522-L*-1	ALLETE INC FIRST MORTAGE BOND			1	1.F	1,000,000	94.9900	949,900	1,000,000	1,000,000	0	0	0	0	4.080	4.080	MS	13,600	40,800	03/01/2019	03/01/2029
02005N-AV-2	ALLY FINANCIAL INC				2.C FE	1,471,275	99.2510	1,488,765	1,500,000	1,497,305	0	3,460	0	0	5.125	5.375	MS	19,432	76,875	09/24/2014	09/30/2024
02209S-BE-2	ALTRIA GROUP INC			1	2.B FE	1,995,300	102.0370	2,040,740	2,000,000	1,996,007	0	161	0	0	5.800	5.820	FA	44,144	116,000	02/12/2019	02/14/2039
02209S-BN-2	ALTRIA GROUP INC			1	2.B FE	1,985,300	70.4970	1,409,940	2,000,000	1,986,120	0	292	0	0	3.700	3.741	FA	30,217	74,000	02/01/2021	02/04/2051
02209S-BP-7	ALTRIA GROUP INC	LS		1	2.B FE	1,983,800	73.0880	1,461,760	2,000,000	1,984,306	0	180	0	0	4.000	4.041	FA	32,667	80,000	02/01/2021	02/04/2061

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	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
023135-CB-0	AMAZON.COM INC			1	1.D FE	992,840	74.4270	744,270	1,000,000	993,237	0	154	0	0	3.100	3.137	MN	4,219	31,000	05/10/2021	05/12/2051
023586-D*-8	AMERCO SENIOR NOTES			1	2.B PL	4,000,000	75.3980	3,015,913	4,000,000	4,000,000	0	0	0	0	2.780	2.780	MS	28,109	111,200	09/29/2021	09/30/2033
023770-AA-8	AMERICAN AIRLINES 2015-1 A			1	2.B FE	984,414	91.7300	897,066	977,942	980,510	0	(643)	0	0	3.375	3.274	MN	5,501	33,006	04/21/2016	05/01/2027
02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST				2.C FE	1,848,510	93.1500	1,721,887	1,848,510	1,848,510	0	0	0	0	3.700	3.700	AO	17,099	68,395	09/02/2014	10/01/2026
02380#-AA-0	AMERICAN AIRLINES 2012-1B(R) EETC				2.C PL	922,222	98.2710	906,281	922,222	922,222	0	0	0	0	3.530	3.529	AO	8,139	32,554	09/26/2019	10/01/2024
025537-AP-6	AMERICAN ELECTRIC POWER CO			1	2.B FE	2,541,395	71.2810	1,782,025	2,500,000	2,538,141	0	(974)	0	0	3.250	3.162	MS	27,083	81,250	06/30/2020	03/01/2050
025676-AM-9	AMERICAN EQUITY INVESTMENT			1	2.C FE	3,615,845	96.1920	3,366,720	3,500,000	3,544,848	0	(12,682)	0	0	5.000	4.567	JD	7,778	175,000	11/08/2017	06/15/2027
025816-BF-5	AMERICAN EXPRESS	LS			1.F FE	1,748,701	89.9660	1,326,999	1,475,000	1,727,973	0	(9,943)	0	0	4.050	2.869	JD	4,646	59,738	11/17/2021	12/03/2042
025816-BF-5	AMERICAN EXPRESS				1.F FE	29,639	89.9660	22,492	25,000	29,288	0	(169)	0	0	4.050	2.869	JD	79	1,013	11/17/2021	12/03/2042
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	4,558,650	100.3730	4,014,920	4,000,000	4,396,416	0	(59,984)	0	0	5.250	3.382	AO	51,917	210,000	03/17/2021	04/02/2030
029163-AD-4	MUNICH RE AMERICAN CORP SENIOR NOTES SERIES B				1.F FE	79,529	107.6920	80,769	75,000	76,061	0	(314)	0	0	7.450	6.912	JD	248	5,588	11/30/2004	12/15/2026
03027X-AY-6	AMERICAN TOWER CORP			1	2.C FE	3,369,270	75.9040	2,277,120	3,000,000	3,342,513	0	(8,873)	0	0	3.700	3.049	AO	23,433	111,000	11/18/2020	10/15/2049
03040W-AZ-8	AMERICAN WATER CAP CORP			1	2.A FE	1,994,260	73.7750	1,475,500	2,000,000	1,994,596	0	120	0	0	3.250	3.265	JD	5,417	65,000	05/10/2021	06/01/2051
03063#-AA-2	AMERICOLD REALTY OPERATING PRT GUARANTEED SENIOR NOTE			1	2.B FE	1,000,000	98.3280	983,282	1,000,000	1,000,000	0	0	0	0	4.680	4.680	JJ	22,490	46,800	12/04/2018	01/08/2026
031100-P*-5	AMETEK INC SERIES W SENIOR NOTE			1	2.A	3,000,000	97.4900	2,924,704	3,000,000	3,000,000	0	0	0	0	4.180	4.180	JD	6,270	125,400	12/13/2018	12/13/2025
036752-AK-9	ELEVANCE HEALTH INC			1	2.B FE	1,054,870	79.0260	790,260	1,000,000	1,051,379	0	(1,271)	0	0	3.700	3.395	MS	10,894	37,000	02/25/2021	09/15/2049
037411-AW-5	APACHE CORP			2	2.C FE	841,160	85.8370	686,696	800,000	829,695	0	(1,195)	0	0	5.100	4.768	MS	13,600	40,800	08/25/2011	09/01/2040
037411-BF-1	APACHE CORP	LS		1	2.C FE	1,945,472	93.5510	1,823,309	1,949,000	1,946,839	0	308	0	0	4.250	4.271	JJ	38,195	82,833	06/05/2019	01/15/2030
037411-BF-1	APACHE CORP			1	2.C FE	50,908	93.5510	47,711	51,000	50,943	0	8	0	0	4.250	4.271	JJ	999	2,168	06/05/2019	01/15/2030
037833-EF-3	APPLE INC			1	1.B FE	2,980,290	68.5530	2,056,590	3,000,000	2,981,582	0	457	0	0	2.650	2.682	FA	31,579	79,500	02/01/2021	02/08/2051
037833-EK-2	APPLE INC			1	1.B FE	2,996,940	68.8570	2,065,710	3,000,000	2,997,105	0	70	0	0	2.700	2.705	FA	32,850	81,000	07/29/2021	08/05/2051
038413-AA-8	AQUA FINANCE TRUST 2020-AA A			4	1.E FE	292,175	93.0510	271,922	292,229	292,229	0	0	0	0	1.900	1.920	MON	216	5,552	08/19/2020	07/17/2046
038413-AB-6	AQUA FINANCE TRUST 2020-AA B			4	1.E FE	999,690	89.7970	897,970	1,000,000	999,881	0	58	0	0	2.790	2.812	MON	1,085	27,900	08/19/2020	07/17/2046
03842*-BU-9	AQUA PENNSYLVANIA INC			1	1.E	2,000,000	67.5580	1,351,160	2,000,000	2,000,000	0	0	0	0	3.410	3.410	JJ	34,100	68,200	12/20/2019	01/01/2053
039483-AT-9	ARCHER-DANIELS-MIDLAND				1.F FE	76,670	113.7570	85,318	75,000	75,841	0	(72)	0	0	5.935	5.770	AO	1,113	4,451	12/16/2005	10/01/2032
03980@-AB-2	ARDENT MILLS LLC			1	2.B YE	2,000,000	91.7310	1,834,614	2,000,000	2,000,000	0	0	0	0	3.940	3.940	JD	3,502	78,800	12/14/2017	12/14/2029
042735-BF-6	ARROW ELECTRONICS			1	2.C FE	1,991,500	94.9340	1,898,680	2,000,000	1,996,377	0	815	0	0	3.875	3.924	JJ	36,382	77,500	06/01/2017	01/12/2028
04317@-AF-5	ARTHUR J GALLAGHER & CO SERIES H				2.A FE	4,000,000	99.7510	3,990,059	4,000,000	4,000,000	0	0	0	0	4.580	4.580	FA	63,102	183,200	02/27/2014	02/27/2024
04317@-BJ-6	ARTHUR J GALLAGHER & CO SENIOR NOTES			1	2.A FE	2,000,000	98.5840	1,971,678	2,000,000	2,000,000	0	0	0	0	4.850	4.850	FA	37,183	97,000	02/13/2019	02/13/2026
04621W-AE-0	ASSURED GUARANTY			1	2.A FE	1,038,390	71.8190	718,190	1,000,000	1,036,575	0	(807)	0	0	3.600	3.393	MS	10,600	36,000	08/30/2021	09/15/2051
05279#-AH-2	AUTOLIV ASP INC SER D GTD SR NT				2.B FE	3,000,000	98.2210	2,946,636	3,000,000	3,000,000	0	0	0	0	4.740	4.240	AO	26,860	142,200	04/23/2014	04/23/2026
05279#-AJ-8	AUTOLIV ASP INC SER E GTD SR NT				2.B FE	2,500,000	97.0280	2,425,688	2,500,000	2,500,000	0	0	0	0	4.940	4.440	AO	23,328	123,500	04/23/2014	04/23/2029
05369A-AH-4	AVIATION CAPITAL GROUP 144A			1	2.C FE	1,980,780	99.5130	1,990,260	2,000,000	1,995,428	0	4,539	0	0	5.500	5.750	JD	4,889	110,000	07/07/2020	12/15/2024
05526D-BT-1	BAT CAPITAL CORP			1	2.B FE	2,063,460	73.6180	1,472,360	2,000,000	2,056,075	0	(2,524)	0	0	3.734	3.506	MS	19,915	74,680	12/09/2020	09/25/2040
05590#-AA-9	BPHQ 2017 CTL PASS-THROUGH TRU CTL			1	1.F	1,435,635	92.8320	1,332,729	1,435,635	1,435,635	0	0	0	0	3.540	3.566	MON	2,259	50,821	11/21/2017	11/15/2032
059438-AH-4	BANK ONE CORP SUB DEBENTURES				1.G FE	89,419	107.6570	80,743	75,000	78,025	0	(968)	0	0	7.625	6.030	AO	1,207	5,719	11/30/2004	10/15/2026
06051G-GM-5	BANK OF AMERICA			1	1.G FE	1,000,000	90.3710	903,710	1,000,000	1,000,000	0	0	0	0	4.244	4.150	AO	7,899	42,440	04/19/2017	04/24/2038
06051G-JE-0	BANK OF AMERICA			1	1.G FE	3,102,330	71.5540	2,146,620	3,000,000	3,089,348	0	(4,356)	0	0	2.676	2.440	JD	2,676	80,280	12/08/2020	06/19/2041
06406R-BM-8	BANK OF NY MELLON CORP			2	1.F FE	2,000,000	106.0520	2,121,040	2,000,000	2,000,000	0	0	0	0	5.834	5.785	AO	21,391	116,680	10/18/2022	10/25/2033
070101-G@-3	BASIN ELECTRIC POWER COOP 2015 SERIES C NOTES			1	1.G FE	5,000,000	89.0050	4,450,254	5,000,000	5,000,000	0	0	0	0	4.740	4.740	JD	10,533	237,000	07/07/2015	06/15/2044
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDING	LS		1	1.D FE	2,055,000	69.1890	1,383,780	2,000,000	2,051,899	0	(1,371)	0	0	2.839	2.699	MN	7,255	56,780	08/30/2021	11/15/2050
072868-AC-6	BAYLOR UNIVERSITY			1	1.E FE	2,000,000	89.1050	1,782,100	2,000,000	2,000,000	0	0	0	0	4.019	4.019	MS	26,793	80,380	02/08/2018	03/01/2038
080807-AA-8	BELROSE FUNDING TRUST 144A			1	2.A FE	3,000,000	79.9850	2,399,550	3,000,000	3,000,000	0	0	0	0	2.330	2.330	FA	26,407	69,900	08/11/2020	08/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
092113-AN-9	BLACK HILLS CORP			1	2.A FE	1,681,980	80.2870	1,204,305	1,500,000	1,669,779	0	(5,003)	0	0	4.200	3.465	MS	18,550	63,000	06/24/2021	09/15/2046
09261H-A*-8	BLACKSTONE PRIVATE CREDIT FUND SENIOR UNSECURED NOTES			1	2.A FE	5,000,000	98.2770	4,913,872	5,000,000	5,000,000	0	0	0	0	2.560	2.560	JD	9,956	128,000	06/21/2021	06/21/2024
09261H-A@-6	BLACKSTONE PRIVATE CREDIT FUND SENIOR UNSECURED NOTES			1	2.A FE	3,000,000	94.1310	2,823,932	3,000,000	3,000,000	0	0	0	0	3.270	3.270	FA	36,515	98,100	08/17/2021	08/17/2026
09261H-BB-2	BLACKSTONE PRIVATE CREDIT FUND 144A			1	2.C FE	1,976,960	104.0630	2,081,260	2,000,000	1,977,333	0	373	0	0	7.300	7.581	MN	13,789	0	11/16/2023	11/27/2028
10240*-AA-7	BOWIE ACQUISITIONS LLC				2.C PL	3,242,854	87.0970	2,824,440	3,242,854	3,242,854	0	0	0	0	3.920	3.919	JD	353	127,120	12/16/2019	09/30/2038
10334#-AS-1	BOYD WATTERSON GSA REIT SR NT SER N			1	2.C PL	6,000,000	74.2680	4,456,067	6,000,000	6,000,000	0	0	0	0	3.420	3.420	FA	85,500	205,200	02/01/2022	02/01/2037
10373Q-BQ-2	BP CAP MARKETS AMERICA			1	1.F FE	1,000,000	72.4680	724,680	1,000,000	1,000,000	0	0	0	0	3.379	3.379	FA	13,422	33,790	02/03/2021	02/08/2061
10806*-AA-3	BRIDGE INVESTMENT GROUP			1	1.G PL	7,000,000	96.9500	6,786,487	7,000,000	7,000,000	0	0	0	0	5.000	5.000	JJ	164,306	350,000	07/12/2022	07/12/2032
10806*-AD-7	BRIDGE INVESTMENT GROUP			1	1.G PL	3,000,000	104.2930	3,128,782	3,000,000	3,000,000	0	0	0	0	6.100	6.100	MS	46,767	91,500	03/29/2023	03/29/2033
10806C-AA-6	BRIDGE HOUSING CORP			1	1.D FE	3,000,000	85.2800	2,558,400	3,000,000	3,000,000	0	0	0	0	3.250	3.250	JJ	44,958	97,500	12/01/2020	07/15/2030
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A			1	1.E FE	1,049,762	89.0980	894,518	1,003,971	1,034,784	0	(3,343)	0	0	3.300	2.689	MJSD	1,472	33,131	11/22/2019	12/15/2032
11135F-BF-7	BROADCOM INC 144A			1	2.C FE	1,995,440	82.4350	1,648,700	2,000,000	1,996,448	0	341	0	0	2.600	2.622	FA	19,644	52,000	01/04/2021	02/15/2033
11135F-BJ-9	BROADCOM INC 144A			1	2.C FE	1,993,080	79.3560	1,587,120	2,000,000	1,993,864	0	257	0	0	3.500	3.524	FA	26,444	70,000	01/04/2021	02/15/2041
11135F-BP-5	BROADCOM INC 144A			1	2.C FE	2,016,640	82.1510	1,643,020	2,000,000	2,014,620	0	(1,031)	0	0	3.137	3.062	MN	8,017	62,740	12/17/2021	11/15/2035
117043-AT-6	BRUNSWICK CORP			1	2.B FE	1,994,880	80.9160	1,618,320	2,000,000	1,995,984	0	474	0	0	2.400	2.429	FA	17,733	48,000	08/04/2021	08/18/2031
12470@-AC-8	CA & NY PROP SALE REIT 2 LLC SENIOR UNSECURED NOTES			1	1.G	3,000,000	79.9670	2,399,006	3,000,000	3,000,000	0	0	0	0	2.650	2.650	JJ	38,425	79,500	01/07/2021	01/07/2033
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 144A	LS		1	3.C FE	493,370	90.2810	432,446	479,000	487,039	0	(1,758)	0	0	4.500	4.054	FA	8,143	21,555	03/05/2020	08/15/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 144A			1	3.C FE	21,630	90.2810	18,959	21,000	21,352	0	(77)	0	0	4.500	4.054	FA	357	945	03/05/2020	08/15/2030
12527G-AH-6	CF INDUSTRIES INC 144A			1	2.B FE	1,002,500	97.8620	978,620	1,000,000	1,001,010	0	(317)	0	0	4.500	4.463	JD	3,750	45,000	08/16/2018	12/01/2026
125523-BK-5	CIGNA CORP			1	2.A FE	1,069,880	81.4840	814,840	1,000,000	1,064,988	0	(1,789)	0	0	3.875	3.466	AO	8,181	38,750	02/25/2021	10/15/2047
125523-CK-4	CIGNA CORP			1	2.A FE	1,007,110	74.1350	741,350	1,000,000	1,006,676	0	(161)	0	0	3.400	3.361	MS	10,011	34,000	02/26/2021	03/15/2050
125896-BV-1	CMS ENERGY CORP	LS		1	2.C FE	1,826,000	79.4160	1,450,136	1,826,000	1,826,000	0	0	0	0	3.750	3.499	JD	5,706	68,475	11/19/2020	12/01/2050
125896-BV-1	CMS ENERGY CORP			1	2.C FE	1,174,000	79.4160	932,344	1,174,000	1,174,000	0	0	0	0	3.750	3.499	JD	3,669	44,025	11/19/2020	12/01/2050
12610#-AA-1	CBRE U.S. CORE PARTNERS LP			1	2.B	3,000,000	89.1160	2,673,484	3,000,000	3,000,000	0	0	0	0	3.380	3.380	AO	17,182	101,400	10/30/2019	10/30/2029
12610#-AC-7	CBRE U.S. CORE PARTNERS LP SENIOR UNSECURED NOTES			1	2.B	2,000,000	84.0430	1,680,862	2,000,000	2,000,000	0	0	0	0	2.840	2.840	MN	8,993	56,800	11/04/2020	11/04/2030
126307-BH-9	CSC HOLDINGS LLC			1	4.B FE	760,313	75.7300	567,975	750,000	757,698	0	(1,130)	0	0	4.500	4.300	MN	4,313	33,750	07/27/2021	11/15/2031
12636Y-AD-4	CRH AMERICA FINANCE INC 144A			1	2.A FE	2,277,180	92.7390	1,854,780	2,000,000	2,264,409	0	(6,879)	0	0	4.500	3.662	AO	21,750	90,000	02/07/2022	04/04/2048
126408-HC-0	CSX CORP			1	1.G FE	1,135,930	83.9400	839,400	1,000,000	1,127,372	0	(3,120)	0	0	3.950	3.220	MN	6,583	39,500	02/26/2021	05/01/2050
126408-HT-3	CSX CORP	LS		1	2.A FE	2,512,711	64.6670	1,638,015	2,533,000	2,514,099	0	473	0	0	2.500	2.538	MN	8,092	63,325	12/01/2020	05/15/2051
126408-HT-3	CSX CORP			1	2.A FE	2,447,239	64.6670	1,595,335	2,467,000	2,448,591	0	461	0	0	2.500	2.538	MN	7,881	61,675	12/01/2020	05/15/2051
126650-CY-4	CVS CORP CTL			1	2.B FE	1,984,170	94.8010	1,896,020	2,000,000	1,987,365	0	603	0	0	4.780	4.842	MS	25,493	95,600	03/07/2018	03/25/2038
126650-DP-2	CVS CORP			1	2.B FE	1,013,510	71.3530	713,530	1,000,000	1,011,789	0	(581)	0	0	2.700	2.610	FA	9,750	27,000	11/30/2020	08/21/2040
127055-AK-7	CABOT CORP			1	2.B FE	3,127,968	94.6990	2,983,019	3,150,000	3,141,422	0	2,869	0	0	3.400	3.504	MS	31,535	107,100	07/23/2018	09/15/2026
12737#-AB-7	CSFV CORE II LLC			1	1.G PL	3,000,000	81.4850	2,444,561	3,000,000	3,000,000	0	0	0	0	2.920	2.920	AO	21,900	87,600	04/01/2021	04/01/2033
134429-BK-4	CAMPBELL SOUP COMPANY			1	2.B FE	2,087,720	69.0330	1,380,660	2,000,000	2,081,748	0	(2,103)	0	0	3.125	2.899	AO	11,632	62,500	01/20/2021	04/24/2050
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	999,920	98.1220	981,220	1,000,000	999,983	0	9	0	0	4.200	4.201	AO	7,233	42,000	10/26/2015	10/29/2025
14040H-CE-3	CAPITAL ONE FINANCIAL CORP	LS		2	2.A FE	749,851	95.3920	716,394	751,000	750,412	0	161	0	0	3.650	3.675	MN	3,807	27,412	05/06/2020	05/11/2027
14040H-CE-3	CAPITAL ONE FINANCIAL CORP			2	2.A FE	248,619	95.3920	237,526	249,000	248,805	0	54	0	0	3.650	3.675	MN	1,262	9,089	05/06/2020	05/11/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2	2.B FE	2,849,190	75.8120	2,274,360	3,000,000	2,895,619	0	25,922	0	0	2.359	2.832	JJ	29,881	70,770	12/22/2021	07/29/2032
141781-BS-2	CARGILL INC 144A	LS		1	1.F FE	1,157,028	83.5210	1,002,252	1,200,000	1,164,821	0	3,995	0	0	2.125	2.539	MN	3,612	25,500	01/11/2022	11/10/2031
141781-BS-2	CARGILL INC 144A			1	1.F FE	771,352	83.5210	668,168	800,000	776,547	0	2,663	0	0	2.125	2.539	MN	2,408	17,000	01/11/2022	11/10/2031
14313*-AB-9	CARMAX AUTO SUPERSTORES INC			1	2.C	3,000,000	97.3790	2,921,370	3,000,000	3,000,000	0	0	0	0	4.170	4.170	AO	22,240	125,100	06/22/2016	04/27/2026
161175-CD-4	CHARTER COMM OPT LLC			1	2.C FE	998,350	86.8240	868,240	1,000,000	998,815	0	220	0	0	2.250	2.275	JJ	10,375	22,500	09/27/2021	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
166754-AP-6	CHEVRON PHILLIPS CHEM CO 144A			1	1.G FE	996,370	96.0320	960,320	1,000,000	998,816	0	380	0	0	3.400	3.443	JD	2,833	34,000	11/18/2016	12/01/2026
166754-AS-0	CHEVRON PHILLIPS CHEM CO 144A			1	1.G FE	1,993,930	95.5550	1,911,100	2,000,000	1,997,056	0	602	0	0	3.700	3.736	JD	6,167	74,000	02/28/2018	06/01/2028
166756-AQ-9	NOBLE ENERGY INC	LS			1.D FE	248,381	110.6160	265,478	240,000	244,796	0	(1,267)	0	0	8.000	7.297	AO	4,800	19,200	01/06/2021	04/01/2027
166756-AQ-9	NOBLE ENERGY INC				1.D FE	10,514,806	110.6160	11,238,586	10,160,000	10,363,031	0	(53,657)	0	0	8.000	7.297	AO	203,200	812,800	01/06/2021	04/01/2027
166764-BZ-2	CHEVRON CORP			1	1.D FE	1,044,970	78.8250	788,250	1,000,000	1,040,398	0	(2,022)	0	0	2.978	2.664	MN	4,136	29,780	09/08/2021	05/11/2040
167885-A@-1	CHICAGO PARKING METERS INC SENIOR SECURED NOTE			1	2.C PL	3,000,000	98.2860	2,948,566	3,000,000	3,000,000	0	0	0	0	4.930	4.930	MJSD	411	147,900	01/30/2019	12/30/2025
171232-AE-1	CHUBB CORP DEBENTURES				1.F FE	82,216	111.9280	83,946	75,000	78,385	0	(327)	0	0	6.800	6.070	MN	652	5,100	11/30/2004	11/15/2031
172062-AF-8	CINCINNATI FINANCIAL CORP DEBENTURES				1.G FE	80,924	107.3990	80,549	75,000	76,846	0	(357)	0	0	6.920	6.267	MN	663	5,190	05/09/2005	05/15/2028
17252M-AQ-3	CINTAS CORPORATION NO 2			1	1.G FE	999,430	96.7040	967,040	1,000,000	999,508	0	49	0	0	4.000	4.007	MN	6,667	40,000	04/26/2022	05/01/2032
17275R-AD-4	CISCO SYSTEMS INC			1	1.D FE	3,183,060	111.0280	3,330,840	3,000,000	3,174,093	0	(7,272)	0	0	5.900	5.336	FA	66,867	177,000	09/26/2022	02/15/2039
172967-JM-4	CITIGROUP INC SERIES P			2	3.A FE	2,500,000	98.0050	2,450,125	2,500,000	2,500,000	0	0	0	0	5.950	5.950	MN	19,007	148,750	04/20/2015	01/01/9999
172967-MK-4	CITIGROUP INC			2	3.A FE	1,000,000	93.2580	932,580	1,000,000	1,000,000	0	0	0	0	4.700	4.700	JJ	19,714	47,000	01/15/2020	01/01/9999
17308C-C5-3	CITIGROUP INC			1	1.G FE	2,000,000	89.1140	1,782,280	2,000,000	2,000,000	0	0	0	0	2.976	2.976	MN	9,259	59,520	10/28/2019	11/05/2030
18055#-AM-4	CLARION LION PROPERITES FUND				1.G	2,000,000	99.8350	1,996,703	2,000,000	2,000,000	0	0	0	0	4.600	4.600	FA	35,011	92,000	02/14/2014	02/14/2024
18055#-BB-7	CLARION LION PROPERITES FUND SENIOR NOTE SERIES Z			1	1.G	2,000,000	95.0410	1,900,815	2,000,000	2,000,000	0	0	0	0	4.390	4.390	FA	36,583	87,800	02/01/2019	02/01/2030
184692-C#-6	CLEARBRIDGE ENERGY MLP FUND INC				1.A FE	559,610	97.4000	545,058	559,610	559,610	0	0	0	0	3.460	3.460	JD	1,076	19,363	06/11/2015	06/11/2025
18685@-AF-9	CLIFFWATER CORPORATION Senior Secured Notes			1	1.C PL	3,000,000	101.1290	3,033,868	3,000,000	3,000,000	0	0	0	0	5.500	5.500	JJ	74,250	132,917	09/30/2022	07/19/2026
18685@-AV-4	CLIFFWATER CORPORATION Senior Secured Notes			1	1.C PL	3,000,000	116.4720	3,494,151	3,000,000	3,000,000	0	0	0	0	7.400	7.398	JJ	7,400	0	12/19/2023	01/20/2034
191216-DQ-0	COCA-COLA BOTTLING UNITED INC			1	1.E FE	3,109,230	79.2700	2,378,100	3,000,000	3,100,125	0	(4,499)	0	0	2.875	2.634	MN	13,417	86,250	12/08/2021	05/05/2041
195674-J#-4	COLONIAL GAS COMPANY SENIOR UNSECURED NOTES			1	2.A	1,000,000	92.3430	923,429	1,000,000	1,000,000	0	0	0	0	3.130	3.130	AO	7,477	31,300	10/05/2017	10/05/2027
195869-AG-7	COLONIAL PIPELINE CO 144A SENIOR NOTES				1.G FE	94,292	115.3000	86,475	75,000	84,181	0	(843)	0	0	7.630	5.753	MN	493	5,723	11/30/2004	04/15/2032
20030N-BU-4	COMCAST CORP			1	1.G FE	3,446,430	77.5620	2,326,860	3,000,000	3,405,569	0	(13,499)	0	0	3.400	2.591	JJ	47,033	102,000	11/18/2020	07/15/2046
20030N-CC-3	COMCAST CORP			1	1.G FE	2,427,800	84.0580	1,681,160	2,000,000	2,393,962	0	(11,801)	0	0	3.969	2.812	MN	13,230	79,380	01/15/2021	11/01/2047
20030N-CE-9	COMCAST CORP			1	1.G FE	2,443,180	83.6050	1,672,100	2,000,000	2,411,799	0	(10,951)	0	0	3.999	2.852	MN	13,330	79,980	01/15/2021	11/01/2049
20030N-CL-3	COMCAST CORP	LS		1	1.G FE	284,330	96.6610	273,551	283,000	284,238	0	(60)	0	0	4.600	4.558	AO	2,748	13,018	04/29/2022	10/15/2038
20030N-CL-3	COMCAST CORP			1	1.G FE	720,370	96.6610	693,059	717,000	720,136	0	(153)	0	0	4.600	4.558	AO	6,963	32,982	04/29/2022	10/15/2038
20030N-DH-1	COMCAST CORP			1	1.G FE	716,406	86.0740	516,444	600,000	701,063	0	(5,193)	0	0	3.750	2.454	AO	5,625	22,500	12/18/2020	04/01/2040
200340-AQ-0	COMERICA INC				2.C FE	1,000,480	94.0940	940,940	1,000,000	1,000,121	0	(44)	0	0	3.800	3.795	JJ	16,783	38,000	07/18/2014	07/22/2026
20825C-AY-0	CONOCOPHILLIPS			1	1.F FE	1,025,343	98.5360	985,360	1,000,000	1,018,946	0	(3,905)	0	0	4.300	3.826	FA	16,244	43,000	05/09/2022	08/15/2028
20826F-AC-0	CONOCOPHILLIPS COMPANY			1	1.F FE	1,076,780	89.4290	894,290	1,000,000	1,072,666	0	(2,331)	0	0	4.300	3.785	MN	5,494	43,000	03/08/2022	11/15/2044
20826F-BC-9	CONOCOPHILLIPS COMPANY			1	1.F FE	2,488,246	84.6870	2,117,175	2,500,000	2,488,730	0	404	0	0	3.758	3.793	MS	27,663	93,950	10/04/2022	03/15/2042
210518-E*-3	CONSUMERS ENERGY COMPANY FIRST MORTGAGE BONDS			1	1.E	2,000,000	79.8770	1,597,540	2,000,000	2,000,000	0	0	0	0	3.520	3.520	MS	18,187	70,400	09/28/2017	09/28/2037
210518-F*-2	CONSUMERS ENERGY COMPANY First Mortgage Bonds			1	1.E	3,000,000	79.7160	2,391,480	3,000,000	3,000,000	0	0	0	0	3.520	3.520	MN	13,493	105,600	11/15/2017	11/15/2037
210795-QB-9	CONTINENTAL AIRLINES 2012-2 A EETC				2.B FE	1,862,737	97.8220	1,795,238	1,835,209	1,838,439	0	(3,545)	0	0	4.000	3.770	AO	12,643	73,408	02/05/2014	04/29/2026
219350-AX-3	CORNING INC			1	2.A FE	2,332,360	95.8230	1,916,460	2,000,000	2,297,934	0	(17,722)	0	0	4.700	3.299	MS	27,678	94,000	01/07/2022	03/15/2037
22279#-AE-4	COUSINS PROPERTIES INCORPORATE SENIOR NOTE			1	2.B	5,000,000	92.2980	4,614,897	5,000,000	5,000,000	0	0	0	0	3.950	3.950	JJ	96,007	197,500	06/19/2019	07/06/2029
22541L-AE-3	CREDIT SUISSE FB USA INC				1.E FE	87,554	113.8320	85,374	75,000	81,145	0	(540)	0	0	7.125	5.890	JJ	2,464	5,344	11/30/2004	07/15/2032
22548@-AA-9	CREDIT OPPOR PARTNERS JV LLC SENIOR UNSECURED NOTES			1	2.B PL	7,000,000	95.2950	6,670,670	7,000,000	7,000,000	0	0	0	0	3.620	3.620	FA	94,321	253,400	08/17/2021	08/17/2026
225655-A@-8	CRESCENT CAPITAL BDC INC SENIOR UNSECURED NOTES			1	2.C FE	3,000,000	96.6320	2,898,963	3,000,000	3,000,000	0	0	0	0	4.000	4.000	FA	44,667	120,000	05/05/2021	02/17/2026
22822R-BH-2	CROWN CASTLE TOWERS LLC 144A			1	1.F FE	1,000,000	94.9640	949,640	1,000,000	1,000,000	0	0	0	0	4.241	4.241	MON	1,885	42,410	06/26/2018	07/15/2028
22822V-AP-6	CROWN CASTLE INTL CORP			1	2.B FE	2,310,340	79.1520	1,583,040	2,000,000	2,288,636	0	(7,317)	0	0	4.000	3.168	MN	10,222	80,000	12/04/2020	11/15/2049
22822V-AX-9	CROWN CASTLE INTL CORP			1	2.B FE	3,982,320	71.5160	2,860,640	4,000,000	3,984,375	0	687	0	0	2.900	2.929	AO	29,000	116,000	02/08/2021	04/01/2041
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT				1.D PL	5,844,211	92.9620	5,432,902	5,844,211	5,844,211	0	0	0	0	4.070	4.105	MON	10,572	237,859	03/12/2015	05/15/2034
22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021			1	1.D	1,386,198	90.7800	1,249,802	1,376,733	1,384,329	0	(725)	0	0	3.200	3.112	MON	1,958	44,056	06/02/2021	05/15/2034

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
23157#-AG-4	CURTISS-WRIGHT CORPORATION				2.A PL	1,800,000	98.1230	1,766,218	1,800,000	1,800,000	0	0	0	0	3.850	3.850	FA	24,063	69,300	02/26/2013	02/26/2025
233835-AQ-0	DAIMLER FINANCE NA LLC				1.F FE	5,654,000	125.5580	6,277,900	5,000,000	5,300,042	0	(31,465)	0	0	8.500	7.392	JJ	192,431	425,000	08/05/2002	01/18/2031
23386#-AR-3	DAIRY FARMERS OF AMERICA INC SENIOR NOTE			1	2.B FE	1,000,000	98.3030	983,025	1,000,000	1,000,000	0	0	0	0	4.660	4.656	JJ	22,653	46,600	01/03/2019	01/03/2026
235851-AW-2	DANAHER CORP			1	1.G FE	2,981,880	69.3370	2,080,110	3,000,000	2,982,696	0	402	0	0	2.800	2.830	JD	4,900	84,000	12/01/2021	12/10/2051
24703D-BF-7	DELL INT LLC / EMC CORP			1	2.B FE	3,020,787	75.6010	2,268,030	3,000,000	3,020,471	0	(316)	0	0	3.375	3.323	JD	4,500	50,625	10/02/2023	12/15/2041
24715@-AZ-7	DELOITTE LLP			1	1.F	3,000,000	96.9140	2,907,435	3,000,000	3,000,000	0	0	0	0	5.320	5.321	MN	13,743	79,800	05/31/2023	05/30/2038
24736X-AA-6	DELTA AIRLINES 2015-1 AA			1	1.F FE	651,459	94.3320	614,535	651,459	651,459	0	0	0	0	3.625	3.625	JJ	9,905	23,615	08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIRLINES 2015-1 A			1	2.B FE	651,467	92.1320	600,210	651,467	651,467	0	0	0	0	3.875	3.875	JJ	10,589	25,244	08/10/2015	07/30/2027
25179M-AL-7	DEVON ENERGY CORPORATION	LS		2	2.B FE	2,107,500	96.8390	1,936,780	2,000,000	2,080,715	0	(2,878)	0	0	5.600	5.239	JJ	51,644	112,000	08/24/2011	07/15/2041
25389J-AT-3	DIGITAL REALTY TRUST LP	LS		1	2.B FE	1,607,617	97.7850	1,574,339	1,610,000	1,608,824	0	229	0	0	4.450	4.468	JJ	33,036	71,645	06/14/2018	07/15/2028
25389J-AT-3	DIGITAL REALTY TRUST LP			1	2.B FE	389,423	97.7850	381,362	390,000	389,715	0	55	0	0	4.450	4.468	JJ	8,003	17,355	06/14/2018	07/15/2028
254687-FZ-4	WALT DISNEY COMPANY (THE)	LS		1	1.G FE	2,464,537	80.4510	1,754,636	2,181,000	2,445,723	0	(6,598)	0	0	3.600	2.935	JJ	36,641	78,516	02/25/2021	01/13/2051
254687-FZ-4	WALT DISNEY COMPANY (THE)			1	1.G FE	925,473	80.4510	658,894	819,000	918,408	0	(2,478)	0	0	3.600	2.935	JJ	13,759	29,484	02/25/2021	01/13/2051
254687-GA-8	WALT DISNEY COMPANY (THE)	LS		1	1.G FE	159,771	81.4610	130,338	160,000	159,781	0	3	0	0	3.800	3.807	MN	811	6,080	05/11/2020	05/13/2060
254687-GA-8	WALT DISNEY COMPANY (THE)			1	1.G FE	838,799	81.4610	684,272	840,000	838,849	0	14	0	0	3.800	3.807	MN	4,256	31,920	05/11/2020	05/13/2060
260543-CE-1	DOW CHEMICAL CO			1	2.A FE	851,790	98.3460	983,460	1,000,000	856,654	0	4,097	0	0	5.250	6.631	MN	6,708	52,500	10/24/2022	11/15/2041
260543-CG-6	DOW CHEMICAL CO			1	2.A FE	4,246,355	88.5160	3,098,060	3,500,000	4,169,380	0	(26,921)	0	0	4.375	3.012	MN	19,566	153,125	01/22/2021	11/15/2042
26078J-AE-0	DUPONT DE NEMOURS INC			1	2.A FE	1,000,000	102.7700	1,027,700	1,000,000	1,000,000	0	0	0	0	5.319	5.319	MN	6,797	53,190	11/14/2018	11/15/2038
26138E-AY-5	KEURIG DR PEPPER INC			1	2.B FE	3,509,540	89.0050	2,670,150	3,000,000	3,471,651	0	(13,790)	0	0	4.420	3.412	JD	5,893	132,600	03/01/2021	12/15/2046
26442C-AR-5	DUKE ENERGY CAROLINAS			1	1.F FE	979,160	81.2840	812,840	1,000,000	981,723	0	503	0	0	3.875	4.000	MS	11,410	38,750	07/13/2018	03/15/2046
26875P-AN-1	EOG RESOURCES INC			1	1.G FE	1,214,994	92.1250	1,013,375	1,100,000	1,200,205	0	(7,828)	0	0	3.900	2.907	AO	10,725	42,900	01/31/2022	04/01/2035
26884U-A@-8	EPR PROPERTIES SERIES B GTD SENIOR NOTES			1	2.C FE	7,500,000	97.2230	7,291,688	7,500,000	7,500,000	0	0	0	0	4.560	4.560	FA	122,550	342,000	08/22/2016	08/22/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS	LS		1	3.C FE	458,262	96.6740	446,634	462,000	460,758	0	392	0	0	4.125	4.224	JD	1,588	19,058	11/01/2016	12/01/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS			1	3.C FE	533,648	96.6740	520,106	538,000	536,554	0	457	0	0	4.125	4.224	JD	1,849	22,193	11/01/2016	12/01/2026
26986*-AA-1	EAGLE SOLAR LLC SENIOR SECURED NOTE			1	3.A	769,083	78.0020	599,900	769,083	769,083	0	0	0	0	4.820	4.818	JD	103	37,070	11/01/2018	12/31/2042
27616#-AH-8	EASTERLY GOVT PROPERTIES LP SENIOR NOTE SERIES B			1	2.B	3,000,000	84.4270	2,532,813	3,000,000	3,000,000	0	0	0	0	2.890	2.890	AO	18,544	86,700	10/14/2021	10/14/2030
278865-AM-2	ECOLAB INC	LS		1	1.G FE	764,325	104.9230	786,923	750,000	763,825	0	(451)	0	0	5.500	5.339	JD	2,635	41,250	09/26/2022	12/08/2041
278865-AM-2	ECOLAB INC			1	1.G FE	3,821,625	104.9230	3,934,613	3,750,000	3,819,123	0	(2,255)	0	0	5.500	5.339	JD	13,177	206,250	09/26/2022	12/08/2041
278865-BN-9	ECOLAB INC	LS		1	1.G FE	2,867,956	67.8100	1,949,538	2,875,000	2,868,277	0	159	0	0	2.700	2.712	JD	3,450	77,625	12/06/2021	12/15/2051
278865-BN-9	ECOLAB INC			1	1.G FE	124,694	67.8100	84,763	125,000	124,708	0	7	0	0	2.700	2.712	JD	150	3,375	12/06/2021	12/15/2051
28501*-AY-1	ELECTRIC TRANSMISSION TEXAS LL LLC SENIOR NOTES			1	2.B	3,000,000	81.5290	2,445,856	3,000,000	3,000,000	0	0	0	0	3.900	3.900	MS	33,800	117,000	03/17/2016	03/17/2036
28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LL SENIOR UNSECURED NOTES			1	2.B	1,000,000	89.5830	895,830	1,000,000	1,000,000	0	0	0	0	3.550	3.550	JD	1,874	35,500	06/12/2019	06/12/2029
28501*-BG-9	ELECTRIC TRANSMISSION TEXAS LL LLC SENIOR NOTES			1	2.B	5,000,000	72.3220	3,616,086	5,000,000	5,000,000	0	0	0	0	3.050	3.050	JJ	68,625	152,500	01/19/2022	01/19/2037
29278N-AG-8	ENERGY TRANSFER OPERATNG			1	2.C FE	997,890	100.8270	1,008,270	1,000,000	998,723	0	204	0	0	5.250	5.278	AO	11,083	52,500	01/08/2019	04/15/2029
29364W-BD-9	ENTERGY LOUISIANA LLC			1	1.F FE	4,178,210	66.8160	2,672,640	4,000,000	4,165,499	0	(4,190)	0	0	2.900	2.682	MS	34,156	116,000	11/10/2020	03/15/2051
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING	LS		2	2.B FE	2,000,000	95.8500	1,917,000	2,000,000	2,000,000	0	0	0	0	5.250	4.763	FA	39,375	105,000	08/07/2017	08/16/2077
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING			1	1.G FE	5,989,810	72.9580	4,377,480	6,000,000	5,990,933	0	162	0	0	3.200	3.208	FA	72,533	192,000	08/02/2021	02/15/2052
30231G-AN-2	EXXON MOBIL CORP			1	1.D FE	3,362,730	82.3850	2,471,550	3,000,000	3,336,315	0	(11,785)	0	0	3.567	2.846	MS	34,184	107,010	09/17/2021	03/06/2045
30231G-BF-8	EXXON MOBIL CORP			1	1.D FE	5,915,750	92.8840	4,644,200	5,000,000	5,834,001	0	(41,316)	0	0	4.227	2.898	MS	59,883	211,350	12/27/2021	03/19/2040
30251B-AD-0	FMR LLC 144A				1.E FE	1,013,470	96.7210	967,210	1,000,000	1,007,715	0	(662)	0	0	4.950	4.844	FA	20,625	49,500	01/31/2013	02/01/2033
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES			1	2.B FE	826,800	92.5050	764,828	826,800	826,800	0	0	0	0	4.540	4.541	MS	9,488	37,537	11/29/2016	03/31/2038
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES			1	2.C FE	1,765,200	80.2590	1,416,729	1,765,200	1,765,200	0	0	0	0	3.080	3.080	JD	151	54,368	04/15/2021	06/30/2039
30571#-AA-0	FAIRVIEW HEALTH SERVICES TAXABLE BNDS SERIES2015				2.A	6,283,509	88.7060	5,573,858	6,283,509	6,283,509	0	0	0	0	4.160	4.160	MN	33,400	261,394	09/02/2015	11/15/2043
31428X-BB-1	FEDEX CORP			1	2.B FE	4,488,290	84.1580	3,366,320	4,000,000	4,458,763	0	(14,796)	0	0	4.100	3.338	FA	68,333	164,000	12/15/2021	02/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31620M-BU-9	FIDELITY NATIONAL INFORMATION			1	2.B FE	993,950	74.2350	742,350	1,000,000	994,595	0	234	0	0	3.100	3.141	MS	10,333	31,000	02/23/2021	03/01/2041
316773-DB-3	FIFTH THIRD BANCORP			2	3.A FE	2,000,000	93.0050	1,860,100	2,000,000	2,000,000	0	0	0	0	4.500	4.500	MJSD	250	90,000	07/27/2020	01/01/9999
31953*-AL-6	BNSF RAILWAY COMPANY SERIES A				1.C	336,809	101.8470	343,030	336,809	336,809	0	0	0	0	5.960	5.959	MN	2,565	20,074	10/16/2007	10/15/2027
31953*-AM-4	BNSF RAILWAY COMPANY SERIES B				1.C	33,147	101.8470	33,759	33,147	33,147	0	0	0	0	5.960	5.959	MN	252	1,976	10/16/2007	10/15/2027
31953*-AN-2	BNSF RAILWAY COMPANY SERIES C				1.C	208,461	101.8470	212,311	208,461	208,461	0	0	0	0	5.960	5.959	MN	1,588	12,444	10/16/2007	10/15/2027
31953*-AP-7	BNSF RAILWAY COMPANY SERIES D				1.C	85,587	101.8470	87,168	85,587	85,587	0	0	0	0	5.960	5.959	MN	652	5,101	10/16/2007	10/15/2027
31953*-AQ-5	BNSF RAILWAY COMPANY SERIES E				1.C	113,273	101.8470	115,365	113,273	113,273	0	0	0	0	5.960	5.959	MN	863	6,751	10/16/2007	10/15/2027
32055R-A@-6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR NOTES			1	2.B FE	1,000,000	96.3200	963,197	1,000,000	1,000,000	0	0	0	0	4.300	4.300	AO	8,481	43,000	04/20/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL LP SERIES E GTED SENIOR NOTES			1	2.B FE	2,000,000	92.3340	1,846,675	2,000,000	2,000,000	0	0	0	0	3.970	3.970	JJ	34,848	79,400	07/23/2019	07/23/2029
32055R-B*-7	FIRST INDUSTRIAL LP SERIES C GTED SENIOR NOTES			1	2.B FE	2,000,000	94.0370	1,880,741	2,000,000	2,000,000	0	0	0	0	3.860	3.860	FA	29,164	77,200	02/15/2018	02/15/2028
337358-BD-6	FIRST UNION CORP (WACHOVIA) SUB DEBENTURES				2.B FE	82,202	108.5560	81,417	75,000	79,281	0	(246)	0	0	6.550	5.872	AO	1,037	4,913	11/30/2004	10/15/2035
33843X-AD-1	FLAGSHIP CREDIT AUTO TRUST 2022-4 B				1.C FE	3,229,394	102.0760	3,297,055	3,230,000	3,229,576	0	164	0	0	6.780	6.882	MON	9,733	218,994	10/28/2022	10/15/2027
33939H-AB-5	FLEX INTERMEDIATE HOLDCO 144A			1	2.C FE	1,999,900	73.1470	1,462,940	2,000,000	1,999,995	0	0	0	0	4.317	4.317	JD	240	86,340	05/24/2021	12/30/2039
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A			1	2.B FE	4,220,500	87.7430	3,703,193	4,220,500	4,220,500	0	0	0	0	4.125	4.125	MS	44,008	174,096	07/12/2016	03/31/2038
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC			1	2.B PL	4,386,802	83.2970	3,654,089	4,386,802	4,386,802	0	0	0	0	2.920	2.919	FA	48,391	128,095	07/15/2021	08/15/2038
341081-FQ-5	FLORIDA PWR & LT CO			1	1.D FE	994,600	85.2210	852,210	1,000,000	995,219	0	116	0	0	3.950	3.981	MS	13,167	39,500	02/26/2018	03/01/2048
341099-CR-8	DUKE ENERGY FLORIDA LLC			1	1.F FE	2,406,900	82.6680	1,653,360	2,000,000	2,361,685	0	(15,170)	0	0	3.850	2.605	MN	9,839	77,000	12/08/2020	11/15/2042
34490@-AK-0	FOOTBALL CLUB TERM NOTES 2020-XI-J TR CTF			1	1.F FE	1,000,000	80.1730	801,732	1,000,000	1,000,000	0	0	0	0	3.850	3.850	OCT	9,411	39,035	10/02/2020	10/05/2040
345397-WW-9	FORD MOTOR CREDIT				2.C FE	3,500,000	98.4520	3,445,820	3,500,000	3,500,000	0	0	0	0	3.664	3.664	MS	40,253	128,240	09/03/2014	09/08/2024
361448-AW-3	GATX CAPITAL CORPORATION			1	2.B FE	989,370	97.4100	974,100	1,000,000	998,503	0	1,158	0	0	3.250	3.374	MS	8,215	32,500	02/03/2015	03/30/2025
361448-BK-8	GATX CAPITAL CORPORATION			1	2.B FE	1,980,980	97.8810	1,957,620	2,000,000	1,983,075	0	1,508	0	0	4.900	5.016	MS	28,856	107,528	08/08/2022	03/15/2033
36150J-AE-0	GBG LLC 144A			1	1.F FE	5,000,000	76.8210	3,841,050	5,000,000	5,000,000	0	0	0	0	4.100	4.135	MON	17,083	205,000	09/22/2020	09/01/2050
36164Q-6M-5	GE CAPITAL INTL FUNDING				2.B FE	2,233,852	97.1260	2,180,479	2,245,000	2,242,493	0	1,275	0	0	3.373	3.435	MN	9,676	75,724	07/08/2016	11/15/2025
369550-BQ-0	GENERAL DYNAMICS			1	1.G FE	2,942,331	76.8250	2,569,796	3,345,000	2,960,997	0	13,843	0	0	2.850	3.704	JD	7,944	95,333	09/26/2022	06/01/2041
37045V-AH-3	GENERAL MOTORS CO	LS		1	2.B FE	857,201	95.5450	794,934	832,000	849,744	0	(1,168)	0	0	5.000	4.753	AO	10,400	41,600	07/21/2016	04/01/2035
37045V-AH-3	GENERAL MOTORS CO			1	2.B FE	173,089	95.5450	160,516	168,000	171,583	0	(236)	0	0	5.000	4.753	AO	2,100	8,400	07/21/2016	04/01/2035
37045X-BG-0	GENERAL MOTORS FINL CO			1	2.B FE	996,390	100.0980	1,000,980	1,000,000	999,052	0	403	0	0	5.250	5.297	MS	17,500	52,500	02/25/2016	03/01/2026
37045X-CA-2	GENERAL MOTORS FINL CO	LS		2	3.A FE	919,000	88.9500	817,451	919,000	919,000	0	0	0	0	5.750	5.750	MS	13,357	52,843	09/13/2017	01/01/9999
37045X-CA-2	GENERAL MOTORS FINL CO			2	3.A FE	81,000	88.9500	72,050	81,000	81,000	0	0	0	0	5.750	5.750	MS	1,177	4,658	09/13/2017	01/01/9999
37045X-ED-4	GENERAL MOTORS FINL CO	LS		1	2.B FE	2,951,939	106.4880	3,153,110	2,961,000	2,952,595	0	655	0	0	6.400	6.442	JJ	90,541	94,752	01/04/2023	01/09/2033
37045X-ED-4	GENERAL MOTORS FINL CO			1	2.B FE	2,032,761	106.4880	2,171,290	2,039,000	2,033,212	0	451	0	0	6.400	6.442	JJ	62,348	65,248	01/04/2023	01/09/2033
373334-KN-0	GEORGIA POWER CO			1	2.A FE	4,491,220	79.1980	3,167,920	4,000,000	4,457,798	0	(11,807)	0	0	3.700	3.049	JJ	62,078	148,000	02/26/2021	01/30/2050
373334-KP-5	GEORGIA POWER CO			1	2.A FE	1,998,060	72.4550	1,449,100	2,000,000	1,998,203	0	41	0	0	3.250	3.255	MS	19,139	65,000	02/22/2021	03/15/2051
375558-BK-8	GILEAD SCIENCES INC			1	2.A FE	6,042,515	87.1580	4,445,058	5,100,000	5,968,957	0	(26,072)	0	0	4.150	3.098	MS	70,550	211,650	02/11/2021	03/01/2047
378272-BG-2	GLENCORE FUNDING LLC 144A			1	2.A FE	4,988,650	84.9110	4,245,550	5,000,000	4,990,977	0	1,038	0	0	2.625	2.651	MS	35,729	131,250	09/15/2021	09/23/2031
37941*-AC-8	GLOBAL INFRASTRUCTURE MGT SENIOR SEC NOTES			1	1.D PL	3,000,000	78.0010	2,340,024	3,000,000	3,000,000	0	0	0	0	3.010	3.010	JD	7,525	90,300	12/01/2021	12/01/2036
38136*-AA-5	GOLDENTREE ASSET MANAGEMENT LP			1	1.F PL	2,000,000	86.4400	1,728,809	2,000,000	2,000,000	0	0	0	0	3.140	3.140	JD	174	62,800	11/18/2021	11/18/2031
38141G-XG-4	GOLDMAN SACHS GROUP INC			1	1.F FE	1,999,300	87.9110	1,758,220	2,000,000	1,999,552	0	67	0	0	2.600	2.604	FA	20,800	52,000	02/05/2020	02/07/2030
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1	2.A FE	5,643,540	87.3240	4,366,200	5,000,000	5,559,757	0	(32,851)	0	0	4.017	2.943	AO	34,033	200,850	11/17/2021	10/31/2038
38175@-AD-9	GOLUB CAPITAL PARTNERS PRIVATE SER 2022A SR NT TRANCHE D			1	2.B PL	6,000,000	95.1190	5,707,117	6,000,000	6,000,000	0	0	0	0	3.820	3.820	FA	80,857	229,200	05/26/2022	02/24/2027
39121J-AE-0	GREAT RIVER ENERGY 144A				1.G FE	534,033	104.4080	615,627	589,636	564,496	0	1,245	0	0	6.254	7.239	JJ	18,438	36,876	08/12/2008	07/01/2038
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 144A	LS		1	1.F FE	1,990,087	97.3670	1,935,656	1,988,000	1,989,042	0	(210)	0	0	4.047	4.034	MN	9,833	80,454	05/22/2018	05/17/2028
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 144A			1	1.F FE	12,013	97.3670	11,684	12,000	12,006	0	(1)	0	0	4.047	4.034	MN	59	486	05/22/2018	05/17/2028
39138Q-AC-9	GREAT-WEST LIFECO FIN 18 144A			1	1.F FE	1,999,660	89.7590	1,795,180	2,000,000	1,999,711	0	6	0	0	4.581	4.582	MN	11,198	91,620	05/22/2018	05/17/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404119-CB-3	HCA INC			1	2.C FE	2,985,030	70.5490	2,116,470	3,000,000	2,985,806	0	301	0	0	3.500	3.527	JJ	48,417	105,000	06/21/2021	07/15/2051
404119-CC-1	HCA INC			1	2.C FE	993,880	82.4600	824,600	1,000,000	995,274	0	564	0	0	2.375	2.444	JJ	10,951	23,750	06/21/2021	07/15/2031
404119-CS-6	HCA INC			1	2.C FE	1,002,358	84.6050	846,050	1,000,000	1,002,286	0	(72)	0	0	4.375	4.356	MS	12,882	21,875	08/08/2023	03/15/2042
41242*-BV-3	NBA HARDWOOD FUNDING LL SERIES RR SENIOR NOTE			1	1.G FE	1,000,000	88.3440	883,445	1,000,000	1,000,000	0	0	0	0	3.190	3.190	JD	2,127	31,900	06/30/2020	06/07/2030
418056-AZ-0	HASBRO INC	LS		1	2.B FE	704,738	93.0720	658,019	707,000	705,564	0	213	0	0	3.900	3.939	MN	3,217	27,573	11/13/2019	11/19/2029
418056-AZ-0	HASBRO INC			1	2.B FE	292,062	93.0720	272,701	293,000	292,405	0	88	0	0	3.900	3.939	MN	1,333	11,427	11/13/2019	11/19/2029
42234Q-AD-4	HEARTLAND FINANCIAL USA			2	2.B FE	1,035,000	95.8920	958,920	1,000,000	1,003,928	0	(4,923)	0	0	5.750	5.217	JD	160	57,500	08/05/2016	12/30/2024
42251#-AU-8	HEB GROCERY COMPANY SENIOR UNSECURED NOTES			1	1.G	5,000,000	88.9350	4,446,745	5,000,000	5,000,000	0	0	0	0	3.540	3.540	MS	44,742	177,000	03/30/2016	03/30/2031
427096-B@-0	HERCULES CAPITAL INC SENIOR UNSECURED NOTES			1	2.A FE	3,000,000	97.9360	2,938,071	3,000,000	3,000,000	0	0	0	0	4.550	4.550	MS	44,363	136,500	03/04/2021	03/04/2026
42824C-AW-9	HEWLETT-PACKARD ENTERPRISE CO			1	2.B FE	1,494,863	99.5840	1,493,760	1,500,000	1,498,750	0	653	0	0	4.900	4.949	AO	15,517	73,500	12/30/2016	10/15/2025
431282-AS-1	HIGHWOODS REALTY LP			1	2.B FE	2,992,350	82.7570	2,482,710	3,000,000	2,995,186	0	704	0	0	3.050	3.079	FA	34,567	91,500	09/04/2019	02/15/2030
437076-CG-5	HOME DEPOT INC			1	1.F FE	2,959,680	63.2420	1,897,260	3,000,000	2,962,589	0	958	0	0	2.375	2.438	MS	20,979	71,250	01/04/2021	03/15/2051
437076-CP-5	HOME DEPOT INC	LS		1	1.F FE	2,709,862	92.3840	2,516,540	2,724,000	2,712,047	0	1,233	0	0	3.250	3.311	AO	18,690	88,530	03/24/2022	04/15/2032
437076-CP-5	HOME DEPOT INC			1	1.F FE	274,568	92.3840	254,980	276,000	274,789	0	125	0	0	3.250	3.311	AO	1,894	8,970	03/24/2022	04/15/2032
44107T-AW-6	HOST HOTELS & RESORTS LP			1	2.C FE	498,400	98.1770	490,885	500,000	499,607	0	176	0	0	4.500	4.540	FA	9,375	22,500	10/08/2015	02/01/2026
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	1,066,485	75.7160	1,135,740	1,500,000	1,105,436	0	31,139	0	0	2.487	6.359	FA	14,093	37,305	09/27/2022	08/15/2036
44891A-AK-3	HYUNDAI CAPITAL SERVICES 144A			1	2.A FE	877,270	93.4230	934,230	1,000,000	954,968	0	15,118	0	0	2.750	4.519	MS	7,181	27,500	04/25/2018	09/27/2026
44891A-BG-1	HYUNDAI CAPITAL SERVICES 144A			1	2.A FE	1,993,980	93.5030	1,870,060	2,000,000	1,997,169	0	856	0	0	3.000	3.048	FA	23,500	60,000	02/05/2020	02/10/2027
44891A-CB-1	HYUNDAI CAPITAL SERVICES 144A			1	2.A FE	1,992,760	100.5610	2,011,220	2,000,000	1,994,475	0	1,715	0	0	5.500	5.633	MS	27,806	55,000	03/28/2023	03/30/2026
44929@-AK-0	ICRE REIT HOLDINGS SENIOR NOTE DUE 2028				2.B	4,000,000	93.8260	3,753,051	4,000,000	4,000,000	0	0	0	0	3.760	3.760	JJ	73,529	150,400	01/05/2016	01/05/2028
45005*-AC-4	IRG INDUSTRIAL LLC SENIOR UNSECURED NOTES			1	2.C FE	3,000,000	91.0000	2,729,993	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MS	44,053	134,400	03/03/2021	03/03/2031
455170-AB-6	INDIANA UNIV HEALTH INC			1	1.C FE	3,000,000	70.2070	2,106,210	3,000,000	3,000,000	0	0	0	0	2.852	2.852	MN	14,260	85,560	06/24/2021	11/01/2051
457187-AC-6	INGREDION INC			1	2.B FE	998,080	89.4110	894,110	1,000,000	998,719	0	179	0	0	2.900	2.922	JD	2,417	29,000	05/08/2020	06/01/2030
457187-AD-4	INGREDION INC			1	2.B FE	985,510	73.3920	733,920	1,000,000	986,513	0	284	0	0	3.900	3.983	JD	3,250	39,000	05/08/2020	06/01/2050
459200-HF-1	IBM CORP			1	1.G FE	3,627,210	87.1610	2,614,830	3,000,000	3,560,828	0	(23,134)	0	0	4.000	2.707	JD	3,667	120,000	01/19/2021	06/20/2042
459200-KP-5	IBM CORP			1	1.G FE	1,499,715	74.4350	1,116,525	1,500,000	1,499,726	0	6	0	0	3.430	3.431	FA	20,294	51,450	02/02/2022	02/09/2052
46284V-AN-1	IRON MOUNTAIN INC 144A	LS		1	3.C FE	594,000	90.7550	539,085	594,000	594,000	0	0	0	0	4.500	4.500	FA	10,098	26,730	08/10/2020	02/15/2031
46284V-AN-1	IRON MOUNTAIN INC 144A			1	3.C FE	406,000	90.7550	368,465	406,000	406,000	0	0	0	0	4.500	4.500	FA	6,902	18,270	08/10/2020	02/15/2031
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE				2.A PL	1,183,299	92.7910	1,097,995	1,183,299	1,183,299	0	0	0	0	5.000	0.000	AUG	0	22,369	10/31/2023	08/31/2036
46647P-BV-7	JP MORGAN CHASE & CO			1	1.E FE	5,000,000	70.7620	3,538,100	5,000,000	5,000,000	0	0	0	0	2.525	2.491	MN	14,729	126,250	11/12/2020	11/19/2041
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL			1	2.B	2,998,785	77.0180	2,309,593	2,998,785	2,998,785	0	0	0	0	3.620	3.647	MON	4,825	108,556	01/27/2021	01/15/2041
46673*-AA-7	JRD HOLDINGS SECURED TRUST 2021-2			1	2.B	4,839,724	74.9010	3,625,014	4,839,724	4,839,724	0	0	0	0	3.214	3.235	MON	6,913	155,554	12/15/2021	12/15/2041
48121@-AJ-0	JRD Holdings LLC Senior Unsecured Notes			1	2.B PL	4,000,000	79.0250	3,161,018	4,000,000	4,000,000	0	0	0	0	2.730	2.730	MN	13,043	109,200	11/18/2020	11/18/2032
48121@-AQ-4	JRD Holdings LLC SER 2021 D SR NT			1	2.B PL	2,000,000	72.8550	1,457,107	2,000,000	2,000,000	0	0	0	0	2.980	2.980	AO	12,748	59,600	10/14/2021	10/14/2036
48128B-AG-6	JPMORGAN CHASE & CO			2	2.B FE	2,000,000	96.6820	1,933,640	2,000,000	2,000,000	0	0	0	0	4.600	4.600	FA	38,333	92,000	01/15/2020	01/01/9999
48128B-AH-4	JPMORGAN CHASE & CO			2	2.B FE	1,500,000	94.1780	1,412,670	1,500,000	1,500,000	0	0	0	0	4.000	4.000	AO	15,000	60,000	02/19/2020	01/01/9999
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES			1	2.B PL	9,756,999	89.4020	8,722,952	9,756,999	9,756,999	0	0	0	0	4.000	3.999	FA	147,439	377,001	11/04/2022	08/12/2031
486606-K#-2	KAYNE ANDERSON MLP INV CO SER KK SR UNSECD NT				1.A FE	154,808	98.9250	153,144	154,808	154,808	0	0	0	0	3.930	3.931	JD	203	6,084	04/30/2014	07/30/2024
487312-AD-2	KEENAN FT DETRICK ENERGY 144A			1	1.D FE	3,849,000	80.3770	3,093,691	3,849,000	3,849,000	0	0	0	0	4.166	4.165	MN	20,489	160,349	04/03/2019	11/15/2048
487836-BW-7	KELLOGG CO	LS		1	2.B FE	328,832	99.1010	327,033	330,000	329,428	0	116	0	0	4.300	4.344	MN	1,813	14,190	05/07/2018	05/15/2028
487836-BW-7	KELLOGG CO			1	2.B FE	667,628	99.1010	663,977	670,000	668,838	0	236	0	0	4.300	4.344	MN	3,681	28,810	05/07/2018	05/15/2028
491386-E*-5	KENTUCKY POWER COMPANY SENIOR UNSECURED NOTES			1	2.B	4,000,000	93.5810	3,743,240	4,000,000	4,000,000	0	0	0	0	3.350	3.350	MS	40,572	134,000	09/12/2017	09/12/2027
491674-BM-8	KENTUCKY UTILITIES			1	1.F FE	2,819,025	73.2970	1,832,425	2,500,000	2,795,718	0	(7,833)	0	0	3.300	2.665	JD	6,875	82,500	12/09/2020	06/01/2050
49326E-EN-9	KEYCORP			1	2.B FE	2,500,000	91.8800	2,297,000	2,500,000	2,500,000	0	0	0	0	4.789	4.654	JD	9,977	119,725	05/16/2022	06/01/2033
49327V-2C-7	KEY BANK NA				2.B FE	1,995,000	88.3860	1,767,720	2,000,000	1,995,561	0	405	0	0	4.900	4.932	FA	38,928	98,000	08/03/2022	08/08/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494550-BP-0	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	1,157,610	89.4860	894,860	1,000,000	1,143,302	0	(5,125)	0	0	5.000	3.911	MS	16,667	50,000	02/08/2021	03/01/2043
49803#-AB-8	KITE REALTY GROUP LP SERIES B SENIOR NOTE				2.C	5,000,000	97.8080	4,890,419	5,000,000	5,000,000	0	0	0	0	4.470	4.470	MS	68,913	223,500	09/10/2015	09/10/2025
50077L-AX-4	KRAFT HEINZ FOODS CO			1	2.B FE	1,150,000	93.0810	930,810	1,000,000	1,132,073	0	(6,450)	0	0	4.625	3.500	AO	11,563	46,250	02/16/2021	10/01/2039
50212@-AB-3	LP 1A REIT INC SENIOR UNSECURED NOTES			1	1.G	3,000,000	83.5260	2,505,795	3,000,000	3,000,000	0	0	0	0	2.550	2.550	JJ	36,975	76,500	01/07/2021	01/07/2031
50212Y-AF-1	LPL HOLDINGS INC 144A			1	2.C FE	500,000	90.6740	453,370	500,000	500,000	0	0	0	0	4.375	4.375	MN	2,795	21,875	05/10/2021	05/15/2031
50540R-AS-1	LABORATORY CORP OF AMERICA HLD			1	2.B FE	3,487,020	92.3920	2,771,760	3,000,000	3,449,496	0	(14,432)	0	0	4.700	3.658	FA	58,750	141,000	04/20/2021	02/01/2045
50587K-AA-9	LAFARGEHOLCIM FINANCE US 144A			1	2.A FE	999,160	96.8360	968,360	1,000,000	999,742	0	89	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016	09/22/2026
51223*-AC-8	LAKEVIEW LOAN SERVICING LLC SENIOR UNSECURED NOTES			1	1.G PL	9,000,000	98.3560	8,852,006	9,000,000	9,000,000	0	0	0	0	4.750	4.750	JJ	199,500	427,500	07/13/2021	07/13/2027
513272-AE-4	LAMB WESTON HLD 144A			1	3.C FE	249,688	91.3530	228,383	250,000	249,774	0	23	0	0	4.375	4.388	JJ	4,588	10,938	10/20/2021	01/31/2032
521865-BB-0	LEAR CORP			1	2.B FE	2,163,320	89.1580	1,783,160	2,000,000	2,113,271	0	(16,787)	0	0	3.500	2.503	MN	6,028	70,000	12/14/2020	05/30/2030
521865-BC-8	LEAR CORP	LS		1	2.B FE	115,747	81.0040	93,965	116,000	115,799	0	22	0	0	2.600	2.624	JJ	1,391	3,016	11/04/2021	01/15/2032
521865-BC-8	LEAR CORP			1	2.B FE	882,073	81.0040	716,075	884,000	882,468	0	169	0	0	2.600	2.624	JJ	10,598	22,984	11/04/2021	01/15/2032
527298-BU-6	LEVEL 3 FINANCING INC 144A	LS		1	4.B FE	3,149,005	97.0630	2,790,561	2,875,000	3,116,105	0	(32,900)	0	0	10.500	8.179	MN	38,573	188,672	03/31/2023	05/15/2030
53079E-BL-7	LIBERTY MUTUAL GROUP 144A			2	3.A FE	3,000,000	65.8880	1,976,640	3,000,000	3,000,000	0	0	0	0	4.300	4.297	FA	53,750	129,000	01/27/2021	02/01/2061
53359#-AC-6	LINCOLN ELECTRIC HOLDINGS INC SERIES C				2.A	2,000,000	82.3430	1,646,869	2,000,000	2,000,000	0	0	0	0	3.610	3.610	AO	18,050	72,200	04/01/2015	04/01/2035
534187-BH-1	LINCOLN NATIONAL CORP	LS		1	2.B FE	1,249,750	96.1320	1,201,650	1,250,000	1,249,891	0	34	0	0	3.800	3.803	JD	3,958	47,500	02/08/2018	03/01/2028
53567@-AB-8	LINEAGE LOGISTICS LLC			1	2.B PL	5,000,000	87.9640	4,398,211	5,000,000	5,000,000	0	0	0	0	2.520	2.520	FA	45,850	126,000	08/20/2021	08/20/2028
53621@-AB-2	LION INDUSTRIAL PROPERTIES LP SR UNSEC NOTES				2.A	1,000,000	97.7740	977,740	1,000,000	1,000,000	0	0	0	0	4.200	4.200	MS	10,850	42,000	09/28/2015	09/28/2025
53621@-AL-0	LION INDUSTRIAL PROPERTIES LP SENIOR GUARANTEED NOTE			1	2.A	1,000,000	93.8840	938,842	1,000,000	1,000,000	0	0	0	0	3.700	3.700	JJ	16,958	37,000	01/16/2018	01/16/2028
53621@-AM-8	LION INDUSTRIAL PROPERTIES LP SR GUARANTEED NOTE			1	2.A	2,000,000	96.0560	1,921,120	2,000,000	2,000,000	0	0	0	0	4.420	4.420	JJ	38,061	88,400	07/26/2018	07/26/2028
539830-BB-4	LOCKHEED MARTIN CORP			1	1.G FE	3,575,790	90.2430	2,707,290	3,000,000	3,533,594	0	(20,974)	0	0	4.070	2.849	JD	5,427	122,100	12/15/2021	12/15/2042
54233*-AB-2	LONE STAR TRANSMISSION LLC SERIES B				1.F PL	2,000,000	98.9730	1,979,465	2,000,000	2,000,000	0	0	0	0	3.520	3.520	JD	3,129	70,400	07/17/2014	06/15/2024
54233*-AF-3	LONE STAR TRANSMISSION LLC SENIOR NOTE SERIES F			1	1.F PL	2,000,000	68.5700	1,371,406	2,000,000	2,000,000	0	0	0	0	3.440	3.440	JD	3,058	68,800	12/12/2019	12/15/2049
542690-3P-5	LONG ISLAND NY POWER AUTHORITY				1.F FE	2,500,000	98.9870	2,474,675	2,500,000	2,500,000	0	0	0	0	4.133	4.133	MS	34,442	103,325	12/04/2014	09/01/2026
546347-AM-7	LOUISIANA PACIFIC CORP 144A			1	3.A FE	1,000,000	89.6900	896,900	1,000,000	1,000,000	0	0	0	0	3.625	3.625	MS	10,674	36,250	02/25/2021	03/15/2029
546676-AX-5	LOUISVILLE GAS & ELEC			1	1.F FE	3,903,024	86.2490	2,673,719	3,100,000	3,830,468	0	(24,587)	0	0	4.375	2.884	AO	33,906	135,625	12/16/2020	10/01/2045
548661-DN-4	LOWES COMPANIES INC			1	2.A FE	2,257,740	79.0230	1,580,460	2,000,000	2,241,891	0	(7,817)	0	0	3.700	2.944	AO	15,622	74,000	12/07/2021	04/15/2046
548661-DZ-7	LOWES COMPANIES INC			1	2.A FE	1,024,580	68.1090	681,090	1,000,000	1,022,952	0	(577)	0	0	3.000	2.875	AO	6,333	30,000	01/21/2021	10/15/2050
548661-EE-3	LOWES COMPANIES INC			1	2.A FE	998,940	73.1320	731,320	1,000,000	999,031	0	42	0	0	2.800	2.807	MS	8,244	28,000	09/13/2021	09/15/2041
552676-AT-5	MDC HOLDINGS INC			1	2.C FE	1,000,000	91.5560	915,560	1,000,000	1,000,000	0	0	0	0	3.850	3.850	JJ	17,753	38,500	01/06/2020	01/15/2030
55342U-AJ-3	MPT OPER PARTNERSP/FINL	LS		1	3.C FE	2,317,500	72.0090	2,160,270	3,000,000	2,410,041	0	77,911	0	0	4.625	9.209	FA	57,813	138,750	10/19/2022	08/01/2029
55354G-AM-2	MSCI INC 144A			1	2.C FE	1,000,000	88.1340	881,340	1,000,000	1,000,000	0	0	0	0	3.625	3.625	MN	6,042	36,250	04/30/2021	11/01/2031
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS			1	2.B FE	987,620	80.7210	807,210	1,000,000	989,362	0	271	0	0	4.250	4.324	MS	12,514	42,500	09/06/2016	09/15/2046
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS			1	2.B FE	6,621,780	76.5750	4,594,500	6,000,000	6,580,575	0	(14,005)	0	0	3.950	3.383	MS	79,000	237,000	12/11/2020	03/01/2050
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE			1	3.B PL	614,195	96.5540	593,027	614,195	614,195	0	0	0	0	4.560	4.559	JJ	13,692	28,007	09/28/2018	09/30/2025
565849-AB-2	MARATHON OIL	LS			2.C FE	311,479	108.4560	309,100	285,000	297,632	0	(1,155)	0	0	6.800	6.105	MS	5,706	19,380	12/08/2003	03/15/2032
565849-AB-2	MARATHON OIL				2.C FE	207,653	108.4560	206,066	190,000	198,422	0	(770)	0	0	6.800	6.105	MS	3,804	12,920	12/08/2003	03/15/2032
573284-AQ-9	MARTIN MARIETTA MATERIAL			1	2.B FE	997,980	95.8370	958,370	1,000,000	999,235	0	207	0	0	3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AX-4	MARTIN MARIETTA MATERIAL			1	2.B FE	2,975,910	74.4110	2,232,330	3,000,000	2,977,176	0	507	0	0	3.200	3.242	JJ	44,267	96,000	06/21/2021	07/15/2051
581760-AS-4	MCLAREN HEALTH CARE CORP				1.E FE	3,000,000	93.1180	2,793,540	3,000,000	3,000,000	0	0	0	0	4.534	4.534	MN	17,380	136,020	03/18/2015	05/15/2038
58933Y-AT-2	MERCK & COMPANY			1	1.E FE	4,100,880	85.1100	2,978,850	3,500,000	4,060,077	0	(20,122)	0	0	3.700	2.684	FA	50,721	129,500	12/07/2021	02/10/2045
59048@-AA-6	MESA AIRLINES 2015-1 A				2.B PL	1,608,785	98.4730	1,584,220	1,608,785	1,608,785	0	0	0	0	4.750	4.748	JJ	35,237	76,417	12/14/2015	07/15/2029
59156R-CA-4	METLIFE INC			2	2.B FE	4,000,000	94.9090	3,796,360	4,000,000	4,000,000	0	0	0	0	3.850	3.850	MS	45,344	154,000	09/08/2020	01/01/9999

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
591894-CC-2	METROPOLITAN EDISON CO 144A			1	2.B FE	998,780	96.8930	968,930	1,000,000	999,325	0	118	0	0	4.300	4.315	JJ	19,828	43,000	01/07/2019	01/15/2029
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION			1	1.F	2,000,000	61.3840	1,227,680	2,000,000	2,000,000	0	0	0	0	3.020	3.020	AO	12,919	60,400	10/14/2020	10/14/2055
60040#-AA-0	MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES				1.G PL	189,604	99.6200	188,884	189,604	189,604	0	0	0	0	5.330	5.365	MJSD	28	10,106	08/26/2010	06/30/2027
615369-AT-2	MOODYS CORPORATION			1	2.A FE	1,479,315	73.8310	1,107,465	1,500,000	1,480,866	0	447	0	0	3.250	3.323	MN	5,552	48,750	05/12/2020	05/20/2050
617446-8U-6	MORGAN STANLEY			1	1.E FE	8,000,000	79.8970	6,391,760	8,000,000	8,000,000	0	0	0	0	1.794	1.741	FA	55,016	143,520	11/09/2020	02/13/2032
617446-8Y-8	MORGAN STANLEY			1	1.E FE	2,000,000	66.7670	1,335,340	2,000,000	2,000,000	0	0	0	0	2.802	2.775	JJ	24,284	56,040	01/20/2021	01/25/2052
617734-A*-9	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES			1	2.C FE	750,741	99.2130	744,830	750,741	750,741	0	0	0	0	5.410	5.409	AO	7,559	40,615	10/31/2018	10/24/2028
617734-A@-7	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES			1	2.C FE	439,714	99.3480	436,847	439,714	439,714	0	0	0	0	5.460	5.459	MS	6,202	24,008	03/28/2019	03/28/2029
61945C-AD-5	MOSAIC CO			1	2.B FE	3,145,650	102.1950	3,065,850	3,000,000	3,098,736	0	(8,078)	0	0	5.450	5.006	MN	20,892	163,500	05/03/2017	11/15/2033
623115-AD-4	MT SINAI HOSPITAL			1	1.G FE	5,000,000	81.7440	4,087,200	5,000,000	5,000,000	0	0	0	0	3.981	3.981	JJ	99,525	199,050	12/14/2017	07/01/2048
626738-AF-5	MURPHY OIL USA INC 144A			1	3.B FE	503,125	87.1930	435,965	500,000	502,099	0	(366)	0	0	3.750	3.659	FA	7,083	18,750	01/25/2021	02/15/2031
62927@-AA-6	NHL US FUNDING LP SR SECURED				2.B PL	2,000,000	98.6000	1,972,006	2,000,000	2,000,000	0	0	0	0	4.180	4.202	MJSD	4,412	83,600	09/29/2014	09/29/2024
62927@-AH-1	NHL US FUNDING LP SR SECURED			1	2.B PL	3,000,000	83.8440	2,515,314	3,000,000	3,000,000	0	0	0	0	3.390	3.404	MJSD	5,368	101,700	08/13/2020	08/13/2032
62952E-AD-9	NYU HOSPITALS CENTER				1.F FE	1,000,000	92.0430	920,430	1,000,000	1,000,000	0	0	0	0	4.168	4.168	JJ	20,840	41,680	05/23/2017	07/01/2037
62963#-AJ-0	NRP (OPERATING) LLC SERIES I No RI 16				3.B	844,720	97.9390	827,310	844,720	844,720	0	0	0	0	5.030	5.031	JD	3,541	42,489	04/20/2011	12/01/2026
636180-BR-1	NATIONAL FUEL GAS CO			1	2.C FE	3,997,560	83.8610	3,354,440	4,000,000	3,998,197	0	222	0	0	2.950	2.957	MS	39,333	118,000	02/09/2021	03/01/2031
63636#-AB-2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTE			1	2.A PL	1,000,000	94.1750	941,755	1,000,000	1,000,000	0	0	0	0	3.610	3.611	JD	1,604	36,100	08/10/2017	08/10/2027
63636#-AF-3	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTES			1	2.A PL	2,000,000	93.4470	1,868,948	2,000,000	2,000,000	0	0	0	0	3.020	3.020	JD	2,684	60,400	01/06/2021	01/06/2027
63636#-AG-1	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTES			1	2.A PL	3,000,000	91.9630	2,758,904	3,000,000	3,000,000	0	0	0	0	3.150	3.150	JD	4,200	94,500	01/06/2021	01/06/2028
63730*-AB-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES			1	1.C FE	1,354,412	92.7350	1,256,013	1,354,412	1,354,412	0	0	0	0	3.600	3.600	MN	6,230	48,759	12/06/2016	11/15/2033
64116#-AE-3	NETRALITY PROPERTIES LP SENIOR NOTE			1	2.C PL	4,000,000	98.3470	3,933,875	4,000,000	4,000,000	0	0	0	0	4.080	4.080	AO	38,533	163,200	10/08/2019	10/08/2024
644188-BF-0	NEW ENGLAND POWER CO 144A			1	1.G FE	2,324,140	79.0650	1,581,300	2,000,000	2,298,950	0	(8,790)	0	0	3.800	2.915	JD	5,489	76,000	01/14/2021	12/05/2047
64712#-AB-7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC SER B				2.B	4,000,000	98.7310	3,949,240	4,000,000	4,000,000	0	0	0	0	3.640	3.640	JJ	61,071	145,600	09/02/2014	07/30/2024
647551-C*-9	NEW MOUNTAIN FINANCE CORP SENIOR UNSECURED NOTES			1	2.C PL	3,000,000	96.4630	2,893,889	3,000,000	3,000,000	0	0	0	0	3.875	3.875	JJ	49,083	116,250	01/29/2021	01/29/2026
64755@-AA-9	NEW MOUNTAIN GUARDIAN III BDC SENIOR UNSCECURED NOTES			1	2.C PL	3,000,000	96.6930	2,900,797	3,000,000	3,000,000	0	0	0	0	3.570	3.570	JJ	49,385	107,100	08/04/2021	07/15/2025
64755@-AB-7	NEW MOUNTAIN GUARDIAN III BDC SENIOR UNSCECURED NOTES			1	2.C PL	1,000,000	96.7660	967,658	1,000,000	1,000,000	0	0	0	0	3.620	3.620	JJ	16,692	36,200	12/21/2021	07/15/2025
655844-BY-3	NORFOLK SOUTHERN CORP			1	2.A FE	1,153,190	86.0510	860,510	1,000,000	1,142,583	0	(3,939)	0	0	4.150	3.279	FA	14,179	41,500	03/01/2021	02/28/2048
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC				1.G	1,511,760	96.1210	1,453,119	1,511,760	1,511,760	0	0	0	0	4.200	4.200	MN	10,582	63,494	10/08/2014	05/01/2030
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	4,505,790	92.5540	4,164,930	4,500,000	4,572,494	0	25,438	0	0	3.375	3.104	MN	22,359	151,875	11/03/2017	05/08/2032
665859-AX-2	NORTHERN TRUST CORP	LS		2	1.F FE	1,650,138	107.4260	1,778,975	1,656,000	1,650,653	0	443	0	0	6.125	6.173	MN	16,623	101,430	10/26/2022	11/02/2032
665859-AX-2	NORTHERN TRUST CORP			2	1.F FE	841,012	107.4260	906,675	844,000	841,275	0	226	0	0	6.125	6.173	MN	8,472	51,695	10/26/2022	11/02/2032
666807-BJ-0	NORTHROP GRUMMAN CORP			1	2.A FE	3,464,880	84.1320	2,523,960	3,000,000	3,434,474	0	(15,004)	0	0	3.850	2.916	AO	24,383	115,500	12/08/2021	04/15/2045
667274-AB-0	NORTHWELL HEALTHCARE INC			1	1.G FE	2,000,000	93.9380	1,878,760	2,000,000	2,000,000	0	0	0	0	3.391	3.391	MN	11,303	67,820	09/19/2017	11/01/2027
670346-AU-9	NUCOR CORP			1	1.G FE	1,902,310	67.6720	1,353,440	2,000,000	1,905,587	0	1,673	0	0	2.979	3.217	JD	2,648	59,580	01/11/2022	12/15/2055
674003-C@-5	OAKTREE CAPITAL MANAGEMENT LP SENIOR UNSECURED NOTES			1	1.G FE	2,000,000	75.8560	1,517,128	2,000,000	2,000,000	0	0	0	0	3.060	3.060	JJ	27,030	61,200	01/12/2022	01/12/2037
674599-DE-2	OCCIDENTAL PETROLEUM CORP			1	2.C FE	3,373,572	113.8850	3,416,550	3,000,000	3,270,802	0	(26,467)	0	0	7.875	6.374	MS	69,563	236,250	09/19/2019	09/15/2031
675553-A#-8	OCHSNER CLINIC FOUNDATION SERIES C SENIOR SECURED NOTES			1	1.C FE	4,000,000	79.9850	3,199,400	4,000,000	4,000,000	0	0	0	0	4.320	4.320	MN	22,080	172,800	06/25/2020	05/15/2046
679574-AH-6	OLD DOMINION ELEC FIRST MORTGAGE				1.E FE	1,262,337	99.3770	1,234,553	1,242,293	1,248,740	0	(987)	0	0	5.676	5.476	JD	5,876	70,513	12/16/2005	12/01/2028
680223-AL-8	OLD REPUBLIC INTL CORP			1	2.B FE	1,998,580	73.3720	1,467,440	2,000,000	1,998,648	0	27	0	0	3.850	3.854	JD	4,278	77,000	06/08/2021	06/11/2051
680665-AJ-5	OLIN CORP	LS		1	3.A FE	59,325	97.0540	58,232	60,000	59,696	0	72	0	0	5.125	5.277	MS	905	3,075	04/06/2018	09/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
680665-AJ-5	OLIN CORP			1	3.A FE	929,425	97.0540	912,308	940,000	935,239	0	1,135	0	0	5.125	5.277	MS	14,185	48,175	04/06/2018	09/15/2027
682441-AB-6	ONEAMERICA FINL PARTNERS 144A			1	1.G FE	1,040,780	72.2840	722,840	1,000,000	1,038,271	0	(809)	0	0	4.250	4.013	AO	8,972	42,500	09/15/2020	10/15/2050
682680-AN-3	ONEOK INC			1	2.B FE	1,047,500	103.5450	1,035,450	1,000,000	1,035,144	0	(2,142)	0	0	6.000	5.581	JD	2,667	60,000	03/17/2017	06/15/2035
682680-AS-2	ONEOK INC	LS		1	2.B FE	78,794	97.2170	77,774	80,000	79,490	0	131	0	0	4.000	4.196	JJ	1,493	3,200	03/01/2018	07/13/2027
682680-AS-2	ONEOK INC			1	2.B FE	906,126	97.2170	894,396	920,000	914,137	0	1,510	0	0	4.000	4.196	JJ	17,173	36,800	03/01/2018	07/13/2027
68389X-BW-4	ORACLE CORP			1	2.B FE	1,066,820	79.8230	798,230	1,000,000	1,060,258	0	(2,922)	0	0	3.600	3.113	AO	9,000	36,000	09/15/2021	04/01/2040
68622T-AA-9	ORGANON FINANCE 1 LLC 144A	LS		1	3.B FE	511,250	92.1390	460,695	500,000	505,615	0	(2,271)	0	0	4.125	3.617	AO	3,495	20,625	06/09/2021	04/30/2028
690742-AF-8	OWENS CORNING	LS		1	2.B FE	937,114	96.4530	907,623	941,000	939,853	0	411	0	0	3.400	3.449	FA	12,087	31,994	08/03/2016	08/15/2026
690742-AF-8	OWENS CORNING			1	2.B FE	2,050,496	96.4530	1,985,967	2,059,000	2,056,490	0	900	0	0	3.400	3.449	FA	26,447	70,006	08/03/2016	08/15/2026
693475-AQ-8	PNC FINANCIAL SERVICES GROUP			2	2.B FE	1,537,500	93.9640	1,409,460	1,500,000	1,537,500	0	0	0	0	5.000	4.878	MN	12,500	75,000	05/16/2017	01/01/9999
693475-BP-9	PNC FINANCIAL SERVICES GROUP			2	2.B FE	2,000,000	93.4660	1,869,320	2,000,000	2,000,000	0	0	0	0	6.250	6.250	MJSD	5,556	106,944	02/02/2023	01/01/9999
69431*-AC-8	PRESTON HOLLOW COMMUNITY CAPIT			1	2.B FE	5,000,000	93.9640	4,698,211	5,000,000	5,000,000	0	0	0	0	4.870	4.870	JD	18,939	243,500	06/03/2022	06/03/2032
69437@-AA-4	PRICEWATERHOUSECOOPERS LLP SERIES M				1.D IF	5,000,000	99.8570	4,992,852	5,000,000	5,000,000	0	0	0	0	4.530	4.523	FA	88,713	113,250	06/30/2023	02/09/2024
70450Y-AL-7	PAYPAL HOLDINGS INC	LS		1	1.G FE	2,989,620	99.4150	2,982,450	3,000,000	2,991,022	0	862	0	0	4.400	4.443	JD	11,000	132,000	05/16/2022	06/01/2032
708696-BY-4	PENNSYLVANIA ELECTRIC CO 144A	LS		1	2.A FE	199,716	93.2900	186,580	200,000	199,875	0	27	0	0	3.250	3.266	MS	1,914	6,500	09/05/2017	03/15/2028
708696-BY-4	PENNSYLVANIA ELECTRIC CO 144A			1	2.A FE	2,296,734	93.2900	2,145,670	2,300,000	2,298,566	0	313	0	0	3.250	3.266	MS	22,010	74,750	09/05/2017	03/15/2028
708696-BZ-1	PENNSYLVANIA ELECTRIC CO 144A			1	2.A FE	998,090	92.8580	928,580	1,000,000	998,880	0	184	0	0	3.600	3.623	JD	3,000	36,000	05/28/2019	06/01/2029
709599-BH-6	PENSKE TRUCK LEASING 144A			1	2.B FE	4,286,600	89.6270	3,585,080	4,000,000	4,190,019	0	(31,372)	0	0	3.350	2.435	MN	22,333	134,000	11/03/2020	11/01/2029
709599-BT-0	PENSKE TRUCK LEASING 144A			1	2.B FE	1,990,840	101.6190	2,032,380	2,000,000	1,992,182	0	1,342	0	0	5.550	5.653	MN	18,500	65,367	03/27/2023	05/01/2028
713448-EG-9	PEPSICO INC			1	1.E FE	80,882	112.2040	84,153	75,000	78,426	0	(551)	0	0	7.000	5.959	MS	1,750	5,250	01/04/2019	03/01/2029
718172-AP-4	PHILIP MORRIS INTERNATIONAL				1.F FE	3,490,650	89.7560	2,692,680	3,000,000	3,454,704	0	(17,787)	0	0	4.500	3.379	MS	37,875	135,000	12/08/2021	03/20/2042
718172-AU-3	PHILIP MORRIS INTERNATIONAL				1.F FE	4,558,040	81.9990	3,279,960	4,000,000	4,498,106	0	(19,708)	0	0	3.875	2.998	FA	55,972	155,000	11/10/2020	08/21/2042
718546-AK-0	PHILLIPS 66			1	2.A FE	3,531,558	97.3420	2,920,260	3,000,000	3,451,449	0	(36,826)	0	0	4.650	2.951	MN	17,825	139,500	11/10/2021	11/15/2034
718547-AH-5	PHILLIPS 66			1	2.A FE	1,012,556	96.2810	962,810	1,000,000	1,010,822	0	(1,734)	0	0	3.750	3.453	MS	12,500	18,750	05/02/2023	03/01/2028
718547-AK-8	PHILLIPS 66			1	2.A FE	1,021,293	91.5760	915,760	1,000,000	1,019,207	0	(2,086)	0	0	3.150	2.781	JD	1,400	31,500	05/02/2023	12/15/2029
720186-AM-7	PIEDMONT NATURAL GAS CO			1	2.A FE	3,629,078	69.5360	2,211,245	3,180,000	3,596,171	0	(11,050)	0	0	3.350	2.649	JD	8,878	106,530	12/09/2020	06/01/2050
72305*-AA-9	PineBridge Private Credit III Note A				1.G PL	2,309,561	84.8820	1,960,410	2,309,561	2,309,561	0	0	0	0	3.250	0.000	FMAN	0	52,317	12/04/2023	08/31/2032
72305*-AB-7	PineBridge Private Credit III Note B				2.C PL	1,049,732	90.8960	954,164	1,049,732	1,049,732	0	0	0	0	4.750	0.000	FMAN	0	28,308	12/04/2023	08/31/2032
723787-AQ-0	PIONEER NATURAL RESOURCE			1	2.A FE	1,957,620	84.9480	1,698,960	2,000,000	1,969,782	0	4,204	0	0	1.900	2.146	FA	14,356	38,000	01/14/2021	08/15/2030
723787-AR-8	PIONEER NATURAL RESOURCE			1	2.A FE	2,992,260	85.0070	2,550,210	3,000,000	2,994,352	0	735	0	0	2.150	2.179	JJ	29,742	64,500	01/14/2021	01/15/2031
73020*-AK-9	PNG COMPANIES LLC SENIOR SECURED NOTES			1	1.F FE	1,000,000	92.8560	928,564	1,000,000	1,000,000	0	0	0	0	3.380	3.380	JD	1,221	33,800	12/18/2017	12/18/2027
736508-S*-4	PORTLAND GENERAL ELEC CO FIRST MORTGAGE BONDS			1	1.F	2,000,000	78.3970	1,567,940	2,000,000	2,000,000	0	0	0	0	2.320	2.320	JD	2,707	46,400	12/10/2020	12/10/2032
737662-B@-4	POTOMAC EDISON			1	1.G	1,000,000	67.8410	678,410	1,000,000	1,000,000	0	0	0	0	3.430	3.430	JD	1,524	34,300	06/29/2020	06/15/2051
741503-BC-9	BOOKING HOLDINGS INC			1	1.G FE	959,230	96.6740	966,740	1,000,000	980,214	0	4,229	0	0	3.550	4.067	MS	10,453	35,500	08/08/2018	03/15/2028
74170*-AC-3	PRIME PROPERTY FUND LLC				1.G	1,000,000	98.6960	986,963	1,000,000	1,000,000	0	0	0	0	4.610	4.610	FA	16,519	46,100	08/22/2013	08/22/2025
74170*-AD-1	PRIME PROPERTY FUND LLC				1.G	2,000,000	98.8440	1,976,881	2,000,000	2,000,000	0	0	0	0	3.880	3.880	JJ	32,549	77,600	07/18/2014	07/30/2024
74170*-AU-3	PRIME PROPERTY FUND LLC SENIOR UNSECURED NOTES			1	1.G	1,000,000	95.0270	950,273	1,000,000	1,000,000	0	0	0	0	4.480	4.480	MN	6,596	44,800	11/08/2018	11/08/2030
74170*-BQ-1	PRIME PROPERTY FUND LLC SENIOR NOTE SERIES LL			1	1.G	2,000,000	68.2550	1,365,103	2,000,000	2,000,000	0	0	0	0	3.000	3.000	AO	14,000	60,000	10/07/2021	10/07/2041
74256L-EH-8	PRINCIPAL LFE GLB FND II 144A				1.E FE	5,998,320	79.6920	4,781,520	6,000,000	5,998,815	0	161	0	0	1.625	1.628	MN	11,375	97,500	11/12/2020	11/19/2030
74273@-AD-5	PRIT CORE REALTY HLDGS LLC			1	2.A	2,000,000	87.4700	1,749,394	2,000,000	2,000,000	0	0	0	0	3.070	3.070	FA	23,707	61,400	02/12/2020	02/12/2030
74275#-AB-5	PRISA II LHC LLC SENIOR UNSECURED NOTES			1	2.B	4,000,000	88.5280	3,541,125	4,000,000	4,000,000	0	0	0	0	3.650	3.650	FA	54,344	146,000	09/28/2020	11/17/2030
74276#-AG-3	PRINCIPAL U.S. PROPERTY PORT SENIOR UNSECURED NOTES			1	1.G	7,000,000	82.9480	5,806,380	7,000,000	7,000,000	0	0	0	0	2.860	2.860	AO	47,826	200,200	04/05/2022	04/05/2032
74340*-AM-6	PROLOGIS TGTD US LOGISTICS FD SERIES 2020-B SR UNSECURED NT			1	1.G PL	5,000,000	88.2340	4,411,716	5,000,000	5,000,000	0	0	0	0	3.040	3.040	JJ	73,889	152,000	01/07/2020	01/06/2030

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
744320-AW-2	PRUDENTIAL FINANCIAL INC			2	2.B FE	2,000,000	92.8760	1,857,520	2,000,000	2,000,000	0	0	0	0	4.500	4.120	MS	26,500	90,000	09/12/2017	09/15/2047
744320-BK-7	PRUDENTIAL FINANCIAL INC	LS		1	2.B FE	2,710,000	99.7680	2,703,713	2,710,000	2,710,000	0	0	0	0	6.000	5.997	MS	54,200	168,923	08/08/2022	09/01/2052
744320-BK-7	PRUDENTIAL FINANCIAL INC			1	2.B FE	290,000	99.7680	289,327	290,000	290,000	0	0	0	0	6.000	5.997	MS	5,800	18,077	08/08/2022	09/01/2052
744542-AC-5	PUBLIC SERVICE CO OF NEW MEX			1	2.B FE	2,122,480	97.4440	1,948,880	2,000,000	2,021,267	0	(15,347)	0	0	3.850	3.033	FA	32,083	77,000	10/03/2016	08/01/2025
74456Q-BQ-8	PUBLIC SERVICE EL & GAS			1	1.F FE	1,117,520	83.0440	830,440	1,000,000	1,110,685	0	(3,535)	0	0	3.800	3.095	MS	12,667	38,000	01/12/2022	03/01/2046
74986@-AX-9	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTES			1	1.G	1,000,000	94.3970	943,967	1,000,000	1,000,000	0	0	0	0	4.140	4.140	FA	13,915	41,400	08/31/2018	08/31/2029
74992*-AF-2	RXR REALTY LLC SENIOR SECURED NOTES			1	2.B PL	3,000,000	101.3110	3,039,344	3,000,000	3,000,000	0	0	0	0	6.750	5.888	AO	50,625	180,000	07/16/2020	07/17/2025
75513E-AC-5	RAYTHEON TECH CORP			1	2.A FE	1,495,005	70.5180	1,057,770	1,500,000	1,495,437	0	109	0	0	3.125	3.142	JJ	23,438	46,875	05/14/2020	07/01/2050
75513E-CL-3	RAYTHEON TECH CORP			1	2.A FE	3,496,430	66.2070	2,317,245	3,500,000	3,496,660	0	79	0	0	2.820	2.825	MS	32,900	98,700	08/04/2021	09/01/2051
75820Q-AC-6	REED ELSEVIER CAPITAL MTN				2.A FE	87,049	101.4500	76,088	75,000	76,347	0	(915)	0	0	7.500	6.113	MN	719	5,625	11/30/2004	05/15/2025
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	998,370	96.0500	960,500	1,000,000	999,237	0	163	0	0	4.125	4.145	MS	12,146	41,250	02/28/2018	03/15/2028
759509-AG-7	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	1,994,440	84.5260	1,690,520	2,000,000	1,996,202	0	528	0	0	2.150	2.181	FA	16,244	43,000	07/28/2020	08/15/2030
76169#-AJ-2	REYES HOLDINGS LLC SENIOR SECURED NOTE			1	1.G PL	2,000,000	95.1350	1,902,694	2,000,000	2,000,000	0	0	0	0	3.710	3.710	AO	15,252	74,200	10/17/2017	10/17/2028
76169#-AL-7	REYES HOLDINGS LLC			1	1.G PL	1,000,000	98.1060	981,059	1,000,000	1,000,000	0	0	0	0	4.410	4.410	JD	2,205	44,100	12/13/2018	12/13/2025
771367-CE-7	ROCHESTER GAS & ELECTRIC 144A			1	1.F FE	1,000,000	79.9850	799,850	1,000,000	1,000,000	0	0	0	0	1.850	1.850	JD	1,542	18,500	11/16/2020	12/01/2030
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES SENIOR SECURED NOTES				2.C PL	1,000,000	76.4570	764,570	1,000,000	1,000,000	0	0	0	0	2.590	2.590	MS	6,979	25,900	09/24/2020	09/24/2032
783549-AZ-1	RYDER SYSTEM INC				2.B FE	1,106,400	103.1250	1,031,250	1,000,000	1,016,274	0	(7,789)	0	0	6.950	6.037	JD	5,792	69,500	06/13/2005	12/01/2025
78355H-KW-8	RYDER SYSTEM INC			1	2.A FE	1,997,420	101.3910	2,027,820	2,000,000	1,997,744	0	324	0	0	5.250	5.279	JD	8,750	56,000	05/10/2023	06/01/2028
78403D-AH-3	SBA TOWER TRUST 2014-2C			4	1.F FE	1,000,000	98.3460	983,460	1,000,000	1,000,000	0	0	0	0	3.869	3.900	MON	1,720	38,690	10/07/2014	10/15/2049
808513-AR-6	CHARLES SCHWAB CORP			2	2.C FE	2,500,000	84.3340	2,108,350	2,500,000	2,500,000	0	0	0	0	5.000	5.000	JD	10,417	125,000	10/25/2017	01/01/9999
808513-BJ-3	CHARLES SCHWAB CORP			2	2.C FE	5,000,000	79.1050	3,955,250	5,000,000	5,000,000	0	0	0	0	4.000	4.000	MJSD	16,667	200,000	12/08/2020	01/01/9999
808513-CB-9	CHARLES SCHWAB CORP	LS		2	2.C FE	2,809,000	90.5260	2,542,875	2,809,000	2,809,000	0	0	0	0	5.000	5.000	MJSD	11,704	140,450	03/02/2022	01/01/9999
808513-CB-9	CHARLES SCHWAB CORP			2	2.C FE	191,000	90.5260	172,905	191,000	191,000	0	0	0	0	5.000	5.000	MJSD	796	9,550	03/02/2022	01/01/9999
808513-CJ-2	CHARLES SCHWAB CORP			1	1.F FE	2,000,000	104.9240	2,098,480	2,000,000	2,000,000	0	0	0	0	6.196	6.196	MN	15,146	0	11/15/2023	11/17/2029
81373P-AA-1	SECURIAN FINANCIAL GROUP 144A			1	1.G FE	3,993,360	83.3930	3,335,720	4,000,000	3,994,056	0	108	0	0	4.800	4.810	AO	40,533	192,000	05/22/2018	04/15/2048
816851-BA-6	SEMPRA ENERGY			1	2.B FE	2,984,329	94.8420	2,845,260	3,000,000	2,993,828	0	1,660	0	0	3.250	3.314	JD	4,333	97,500	10/31/2017	06/15/2027
817565-CG-7	SERVICE CORP INTL			1	3.C FE	500,000	89.6550	448,275	500,000	500,000	0	0	0	0	4.000	4.000	MN	2,556	20,000	05/10/2021	05/15/2031
82894*-AV-9	J R SIMPLOT COMPANY SENIOR NOTES				2.C	2,000,000	99.0720	1,981,434	2,000,000	2,000,000	0	0	0	0	3.910	3.910	MN	8,472	78,200	05/22/2012	05/22/2024
82894*-BA-4	J R SIMPLOT COMPANY SERIES B SENIOR NOTE				2.C	3,000,000	92.2990	2,768,968	3,000,000	3,000,000	0	0	0	0	4.730	4.730	MN	23,650	141,900	05/01/2019	05/01/2031
832248-AZ-1	SMITHFIELD FOODS INC 144A			1	2.C FE	3,556,485	95.8440	3,354,540	3,500,000	3,519,770	0	(6,557)	0	0	4.250	4.035	FA	61,979	148,750	10/20/2017	02/01/2027
83416W-AB-9	SOLAR STAR FUNDING LLC 144A				2.B FE	1,412,317	89.7150	1,267,060	1,412,317	1,412,317	0	0	0	0	3.950	3.949	JD	155	55,787	03/04/2015	06/30/2035
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP SERIES A				1.F	882,353	100.4160	886,026	882,353	882,353	0	0	0	0	5.410	5.411	JJ	23,868	47,735	11/19/2009	01/01/2028
842587-DF-1	SOUTHERN CO			2	2.C FE	1,500,000	95.2700	1,429,050	1,500,000	1,500,000	0	0	0	0	4.000	4.002	JJ	27,667	60,000	09/15/2020	01/15/2051
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES				2.B YE	1,178,571	99.7630	1,175,774	1,178,571	1,178,571	0	0	0	0	5.750	5.750	JD	3,012	67,768	07/01/2010	06/15/2040
84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES				2.B FE	115,385	99.2290	114,495	115,385	115,385	0	0	0	0	5.000	5.000	JD	256	5,769	07/01/2010	06/15/2025
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS			1	2.A	893,305	82.4470	736,503	893,305	893,305	0	0	0	0	4.000	4.000	AO	7,444	35,732	04/16/2018	04/16/2048
844030-AA-4	SOUTHERN UNION CO SENIOR NOTES	LS			2.C FE	733,368	100.0790	761,601	761,000	760,783	0	2,511	0	0	7.600	7.952	FA	24,098	57,836	01/30/2002	02/01/2024
844030-AA-4	SOUTHERN UNION CO SENIOR NOTES				2.C FE	1,194,012	100.0790	1,239,979	1,239,000	1,238,647	0	4,088	0	0	7.600	7.952	FA	39,235	94,164	01/30/2002	02/01/2024
844741-BF-4	SOUTHWEST AIR			1	2.A FE	1,998,810	87.3950	1,747,900	2,000,000	1,999,144	0	90	0	0	2.625	2.631	FA	20,563	52,500	02/11/2020	02/10/2030
84489P-AE-8	SOUTHWEST GAS COMPANY SERIES MTNA				2.A FE	80,624	101.4910	76,118	75,000	76,520	0	(352)	0	0	6.760	6.144	AO	1,268	5,070	11/30/2004	09/24/2027
845437-BQ-4	SOUTHWESTERN ELEC POWER			1	2.A FE	3,498,750	75.3450	2,260,350	3,000,000	3,458,811	0	(13,315)	0	0	3.850	2.946	FA	48,125	115,500	11/23/2020	02/01/2048
845467-AL-3	SOUTHWESTERN ENRG CO			2	3.B FE	2,993,460	99.6640	2,989,920	3,000,000	2,989,984	0	(2,598)	0	0	5.700	6.030	JJ	75,050	171,000	01/20/2015	01/23/2025
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE			1	1.G FE	3,304,848	72.3980	2,171,940	3,000,000	3,279,399	0	(8,984)	0	0	3.400	2.831	FA	38,533	102,000	02/03/2021	08/15/2046

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE			1	1.G FE	1,662,095	68.7370	1,031,055	1,500,000	1,650,151	0	(4,024)	0	0	3.150	2.615	MN	7,875	47,250	12/14/2020	05/01/2050
84858D-AA-6	SPIRIT AIRLINES 2015-1 A			1	2.B FE	1,475,672	91.9570	1,553,798	1,689,701	1,549,541	0	22,205	0	0	4.100	6.809	AO	17,319	69,278	04/17/2020	04/01/2028
85205T-AK-6	SPIRIT AEROSYSTEMS INC	LS		1	5.A FE	1,594,552	88.5650	1,479,921	1,671,000	1,630,628	0	7,861	0	0	4.600	5.215	JD	3,416	76,866	11/30/2018	06/15/2028
85205T-AK-6	SPIRIT AEROSYSTEMS INC			1	5.A FE	313,948	88.5650	291,379	329,000	321,051	0	1,548	0	0	4.600	5.215	JD	673	15,134	11/30/2018	06/15/2028
857473-AE-2	STATE STREET BOSTON	LS			1.F FE	29,619	105.4510	26,363	25,000	25,856	0	(316)	0	0	7.350	5.832	JD	82	1,838	11/30/2004	06/15/2026
857473-AE-2	STATE STREET BOSTON				1.F FE	59,239	105.4510	52,726	50,000	51,711	0	(631)	0	0	7.350	5.832	JD	163	3,675	11/30/2004	06/15/2026
857477-BU-6	STATE STREET CORP	LS		2	1.F FE	36,000	97.2780	35,020	36,000	36,000	0	0	0	0	4.421	4.276	MN	212	1,592	05/10/2022	05/13/2033
857477-BU-6	STATE STREET CORP			2	1.F FE	964,000	97.2780	937,760	964,000	964,000	0	0	0	0	4.421	4.276	MN	5,682	42,618	05/10/2022	05/13/2033
858119-BK-5	STEEL DYNAMICS INC			1	2.B FE	2,593,136	92.3700	2,401,620	2,600,000	2,595,488	0	631	0	0	3.450	3.481	AO	18,937	89,700	12/09/2019	04/15/2030
86172*-AA-9	STONE POINT CREDIT CORP			1	2.B PL	7,000,000	99.9700	6,997,927	7,000,000	7,000,000	0	0	0	0	5.830	5.830	MN	47,612	408,100	05/19/2022	05/19/2025
86468#-AA-8	VEOLIA UTILITY RESOURCES LLC SENIOR NOTES			1	1.F YE	1,000,000	85.2670	852,670	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	1,558	33,000	12/14/2017	12/14/2032
86468#-AC-4	VEOLIA UTILITY RESOURCES LLC SENIOR NOTES			1	1.F	1,000,000	85.0770	850,770	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JJ	14,392	33,000	01/24/2018	01/24/2033
871829-BQ-9	SYSCO CORPORATION			1	2.B FE	3,983,120	84.4450	3,377,800	4,000,000	3,986,247	0	1,545	0	0	2.450	2.498	JD	4,628	98,000	12/01/2021	12/14/2031
87264A-AT-2	T-MOBILE USA INC			1	2.B FE	488,580	100.4060	480,945	479,000	480,998	0	(1,467)	0	0	5.375	5.036	AO	5,435	25,746	03/05/2018	04/15/2027
87264A-BL-8	T-MOBILE USA INC			1	2.B FE	2,006,048	74.9060	1,498,120	2,000,000	2,005,368	0	(246)	0	0	3.000	2.979	FA	22,667	60,000	05/25/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC			1	2.B FE	3,105,681	72.3240	2,169,720	3,000,000	3,099,834	0	(2,380)	0	0	3.300	3.115	FA	37,400	99,000	08/02/2021	02/15/2051
87296*-AA-8	TPG HOLDINGS SENIOR NOTES			1	2.A PL	1,000,000	99.7020	997,024	1,000,000	1,000,000	0	0	0	0	5.330	5.329	JD	1,629	53,300	05/09/2018	06/20/2028
87296*-AB-6	TPG HOLDINGS SERIES B SENIOR NOTE			1	2.A PL	3,000,000	97.4280	2,922,840	3,000,000	3,000,000	0	0	0	0	4.750	4.750	JD	4,354	142,500	10/01/2019	06/20/2028
87305Q-CM-1	TTX CO 144A			1	1.F FE	2,373,564	85.8260	1,652,151	1,925,000	2,346,156	0	(13,598)	0	0	4.200	2.854	JJ	40,425	80,850	12/10/2021	07/01/2046
876030-AB-3	TAPESTRY INC			1	2.B FE	998,900	102.2620	1,022,620	1,000,000	998,950	0	50	0	0	7.050	7.110	MN	6,658	0	11/15/2023	11/27/2025
87612E-AF-3	TARGET CORP DEBENTURES				1.F FE	5,555,050	114.4870	5,724,350	5,000,000	5,247,774	0	(25,147)	0	0	7.000	6.168	JJ	161,389	350,000	01/07/2003	07/15/2031
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND				2.B FE	3,326,687	107.1390	3,394,650	3,168,454	3,215,397	0	(6,408)	0	0	9.500	8.950	FA	125,418	301,003	01/10/2002	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A				2.B FE	168,670	99.5200	167,860	168,670	168,670	0	0	0	0	6.119	6.163	MJSD	29	10,321	04/29/2004	03/30/2024
883203-BY-6	TEXTRON INC			1	2.B FE	1,999,320	94.3240	1,886,480	2,000,000	1,999,693	0	67	0	0	3.375	3.379	MS	22,500	67,500	09/11/2017	03/01/2028
883203-CB-5	TEXTRON INC			1	2.B FE	1,986,730	89.5770	1,791,540	2,000,000	1,991,270	0	1,213	0	0	3.000	3.075	JD	5,000	60,000	03/10/2020	06/01/2030
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC			1	1.F PL	4,992,193	90.8310	4,534,452	4,992,193	4,992,193	0	0	0	0	4.920	4.970	MON	20,468	245,616	07/03/2018	07/01/2048
893574-AF-0	TRANSCONT GAS PIPE CORP			1	2.A FE	2,319,420	88.4340	1,768,680	2,000,000	2,286,024	0	(11,307)	0	0	4.450	3.386	FA	37,083	89,000	12/04/2020	08/01/2042
893574-AM-5	TRANSCONT GAS PIPE CORP			1	2.A FE	1,440,408	90.2250	1,082,700	1,200,000	1,423,278	0	(6,003)	0	0	4.600	3.445	MS	16,253	55,200	01/14/2021	03/15/2048
896517-AB-5	TRINITY HEALTH CORP			1	1.D FE	2,500,000	72.4450	1,811,125	2,500,000	2,500,000	0	0	0	0	2.632	2.632	JD	5,483	65,800	01/12/2021	12/01/2040
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC SENIOR UNSECURED NOTES			1	2.B FE	5,000,000	97.5700	4,878,484	5,000,000	5,000,000	0	0	0	0	4.500	4.497	MS	63,750	225,000	03/01/2021	03/01/2026
89788K-AA-4	TRUIST BANK			2	1.F FE	2,980,680	82.9610	2,488,830	3,000,000	2,985,202	0	2,193	0	0	2.250	2.336	MS	20,625	67,500	12/08/2021	03/11/2030
89788M-AQ-5	TRUIST FINANCIAL CORP			1	1.G FE	3,000,000	108.0750	3,242,250	3,000,000	3,000,000	0	0	0	0	7.161	7.161	AO	38,192	0	10/25/2023	10/30/2029
89832Q-AB-5	TRUIST FIN CORP	LS		2	2.B FE	1,999,439	99.7950	1,995,900	2,000,000	1,999,439	0	0	0	0	8.748	5.051	MJSD	8,262	168,666	12/17/2019	01/01/9999
89832Q-AF-6	TRUIST FIN CORP	LS		2	2.B FE	1,000,000	91.1200	911,200	1,000,000	1,000,000	0	0	0	0	5.100	5.100	MS	17,000	51,000	06/16/2020	01/01/9999
898813-AR-1	TUCSON ELECTRIC POWER CO			1	1.G FE	1,792,200	79.1700	1,187,550	1,500,000	1,772,748	0	(6,874)	0	0	4.000	2.988	JD	2,667	60,000	01/29/2021	06/15/2050
902691-A@-3	UGI UTILITIES INC			1	1.G	2,000,000	95.2380	1,904,760	2,000,000	2,000,000	0	0	0	0	2.950	2.950	JD	164	59,000	06/30/2016	06/30/2026
902973-AZ-9	US BANCORP			2	2.B FE	2,000,000	89.9530	1,799,060	2,000,000	2,000,000	0	0	0	0	5.300	5.300	AO	22,378	106,000	02/02/2017	01/01/9999
904764-AH-0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC			1	1.E FE	77,167	111.3760	83,532	75,000	76,074	0	(91)	0	0	5.900	5.692	MN	565	4,425	11/30/2004	11/15/2032
904764-BR-7	UNILEVER CAPITAL CORP			1	1.E FE	2,961,240	68.6860	2,060,580	3,000,000	2,963,317	0	886	0	0	2.625	2.688	FA	30,406	78,750	08/09/2021	08/12/2051
907818-EK-0	UNION PACIFIC CORP			1	1.G FE	1,314,692	75.4770	867,986	1,150,000	1,299,801	0	(4,972)	0	0	3.350	2.574	FA	14,554	38,525	11/30/2020	08/15/2046
907818-EQ-7	UNION PACIFIC CORP			1	1.G FE	964,460	89.6040	896,040	1,000,000	972,432	0	1,499	0	0	3.600	3.861	MS	10,600	36,000	03/08/2018	09/15/2037
907818-FD-5	UNION PACIFIC CORP			1	1.G FE	688,482	85.8170	514,902	600,000	676,022	0	(4,079)	0	0	3.550	2.536	FA	8,047	21,300	11/06/2020	08/15/2039
907818-FE-3	UNION PACIFIC CORP			1	1.G FE	2,375,280	81.7940	1,635,880	2,000,000	2,357,453	0	(5,553)	0	0	3.950	3.110	FA	29,844	79,000	08/31/2020	08/15/2059
907818-FK-9	UNION PACIFIC CORP			1	1.G FE	3,944,465	76.6780	2,683,730	3,500,000	3,911,396	0	(11,168)	0	0	3.250	2.617	FA	46,132	113,750	12/10/2020	02/05/2050

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
909320-AA-4	UNITED AIR 2014-2 A PTT				1.F FE	3,879,568	95.3870	3,694,666	3,873,343	3,875,081	0	(567)	0	0	3.750	3.728	MS	47,610	145,250	08/04/2014	09/03/2026
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO SENIOR NOTES			1	1.G PL	2,000,000	96.1540	1,923,071	2,000,000	2,000,000	0	0	0	0	3.990	3.990	JD	2,217	79,800	12/21/2016	12/21/2026
91159H-JB-7	US BANCORP			2	1.G FE	3,000,000	77.6140	2,328,420	3,000,000	3,000,000	0	0	0	0	2.491	2.388	MN	12,040	74,730	10/27/2021	11/03/2036
913017-CJ-6	RAYTHEON TECH CORP			1	2.A FE	1,179,930	79.5350	795,350	1,000,000	1,164,397	0	(5,260)	0	0	3.750	2.759	MN	6,250	37,500	12/16/2020	11/01/2046
91324P-DU-3	UNITEDHEALTH GROUP INC			1	1.F FE	1,089,970	81.4520	814,520	1,000,000	1,084,063	0	(2,150)	0	0	3.700	3.210	FA	13,978	37,000	02/25/2021	08/15/2049
92203#-AX-6	THE VANGUARD GROUP SR UNSEC NOTES			1	1.G	5,000,000	63.0320	3,151,604	5,000,000	5,000,000	0	0	0	0	3.050	3.050	FA	54,646	152,500	08/19/2020	08/22/2050
92343V-FU-3	VERIZON COMMUNICATIONS			1	2.A FE	3,490,900	68.0710	2,382,485	3,500,000	3,491,524	0	206	0	0	2.875	2.888	MN	11,460	100,625	11/10/2020	11/20/2050
92343V-GK-4	VERIZON COMMUNICATIONS			1	2.A FE	935,562	79.6590	796,590	1,000,000	939,875	0	2,412	0	0	3.400	3.882	MS	9,350	34,000	03/09/2022	03/22/2041
92556V-AD-8	VIATRIS INC	LS		1	2.C FE	1,006,770	84.7110	847,110	1,000,000	1,005,146	0	(750)	0	0	2.700	2.610	JD	675	27,000	10/29/2021	06/22/2030
92556V-AF-3	VIATRIS INC			1	2.C FE	3,454,639	70.4590	2,113,770	3,000,000	3,431,976	0	(10,567)	0	0	4.000	3.181	JD	3,000	120,000	10/29/2021	06/22/2050
92564R-AB-1	VICI PROPERTIES / NOTE 144A			2	2.C FE	521,250	94.3250	471,625	500,000	513,182	0	(3,059)	0	0	4.625	3.892	JD	1,927	23,125	04/06/2021	12/01/2029
925650-AD-5	VICI PROPERTIES LP			1	2.C FE	4,982,000	97.5920	4,879,600	5,000,000	4,984,532	0	1,443	0	0	5.125	5.171	MN	32,743	256,250	04/22/2022	05/15/2032
92778*-AA-5	VA CMNWLTH UNIV HEALTH SYS CTL			1	1.A	3,000,000	71.6210	2,148,617	3,000,000	3,000,000	0	0	0	0	3.008	3.027	MON	4,011	90,240	07/15/2021	09/15/2049
927804-GD-0	VIRGINIA ELECTRIC & POWER CO			1	1.F FE	2,952,240	61.5030	1,845,090	3,000,000	2,955,619	0	1,137	0	0	2.450	2.526	JD	3,267	73,500	12/01/2020	12/15/2050
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES			1	1.F PL	2,777,650	70.0270	1,945,114	2,777,650	2,777,650	0	0	0	0	2.570	2.578	MJSD	198	71,386	12/01/2020	10/14/2049
92840V-AH-5	VISTRA OPERATIONS CO LLC 144A			1	3.B FE	500,000	93.4610	467,305	500,000	500,000	0	0	0	0	4.375	4.375	MN	3,646	21,875	05/12/2021	05/01/2029
931142-EV-1	WAL-MART STORES	LS		1	1.C FE	766,155	69.7870	536,662	769,000	766,301	0	65	0	0	2.650	2.668	MS	5,604	20,379	09/08/2021	09/22/2051
931142-EV-1	WAL-MART STORES			1	1.C FE	230,145	69.7870	161,208	231,000	230,189	0	20	0	0	2.650	2.668	MS	1,683	6,122	09/08/2021	09/22/2051
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1	2.C FE	2,108,780	72.7280	1,454,560	2,000,000	2,102,817	0	(2,319)	0	0	4.100	3.786	AO	17,311	82,000	04/29/2021	04/15/2050
94874R-AY-2	WEINGARTEN REALTY MTN SERIES A				2.A FE	5,969,250	102.8750	5,400,938	5,250,000	5,380,705	0	(46,487)	0	0	6.640	5.577	MS	102,643	348,600	06/09/2003	07/15/2026
949746-RN-3	WELLS FARGO & COMPANY SERIES U			2	2.B FE	1,000,000	99.2070	992,070	1,000,000	1,000,000	0	0	0	0	5.875	5.875	JD	2,611	58,750	01/15/2015	01/01/9999
95000U-3G-6	WELLS FARGO & COMPANY	LS		1	1.E FE	2,000,000	105.4540	2,109,080	2,000,000	2,000,000	0	0	0	0	6.303	6.303	AO	23,811	0	10/16/2023	10/23/2029
95040Q-AD-6	WELLTOWER INC	LS		1	2.A FE	517,498	98.2460	513,827	523,000	520,289	0	563	0	0	4.250	4.384	AO	4,692	22,228	08/09/2018	04/15/2028
95040Q-AD-6	WELLTOWER INC			1	2.A FE	471,982	98.2460	468,633	477,000	474,527	0	513	0	0	4.250	4.384	AO	4,280	20,273	08/09/2018	04/15/2028
958667-AC-1	WESTERN MIDSTREAM OPERAT			1	2.C FE	1,998,000	93.6330	1,872,660	2,000,000	1,971,483	0	(8,187)	0	0	4.050	4.319	FA	33,750	86,000	01/09/2020	02/01/2030
976843-BH-4	WISCONSIN PUBLIC SERVICE CORP			1	1.F FE	1,943,438	80.3280	1,337,461	1,665,000	1,913,661	0	(9,995)	0	0	3.671	2.661	JD	5,094	61,122	12/08/2020	12/01/2042
978097-AG-8	WOLVERINE WORLD WIDE 144A			1	5.B FE	250,000	78.6260	196,565	250,000	250,000	0	0	0	0	4.000	4.000	FA	3,778	10,000	08/12/2021	08/15/2029
980745-F#-5	WOODWARD INC				2.C	3,000,000	97.1460	2,914,380	3,000,000	3,000,000	0	0	0	0	4.350	4.350	MN	11,238	130,500	05/31/2018	05/30/2027
98310W-AN-8	WYNDHAM WORLDWIDE			1	3.C FE	1,003,330	99.5210	995,210	1,000,000	1,001,006	0	(403)	0	0	6.000	4.455	AO	15,000	60,000	03/16/2017	04/01/2027
G4701*-AC-1	I SQUARED CAPITAL LLC SER C SR NT			1	1.F PL	6,000,000	81.2530	4,875,196	6,000,000	6,000,000	0	0	0	0	3.490	3.489	JD	5,235	209,400	01/06/2022	12/22/2036
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD SENIOR SECURED OTES			1	2.A FE	3,000,000	77.7490	2,332,459	3,000,000	3,000,000	0	0	0	0	3.280	3.280	JD	4,373	98,400	06/15/2021	06/15/2036
009090-AA-9	AIR CANADA 2015-1A		A	1	1.F FE	1,895,511	94.1560	1,758,362	1,867,498	1,879,431	0	(3,037)	0	0	3.600	3.356	MS	19,795	67,230	10/30/2017	03/15/2027
01626P-AN-6	ALIMENTATION COUCHE-TARD 144A		A	1	2.A FE	2,263,600	76.2290	1,524,580	2,000,000	2,245,912	0	(6,231)	0	0	3.800	3.100	JJ	32,933	76,000	01/27/2021	01/25/2050
01626P-AP-1	ALIMENTATION COUCHE-TARD 144A		A	1	2.A FE	2,000,000	75.5740	1,511,480	2,000,000	2,000,000	0	0	0	0	3.439	3.439	MN	9,171	68,780	05/10/2021	05/13/2041
064159-VJ-2	BANK OF NOVA SCOTIA		A	2	2.C FE	5,368,750	95.7650	4,788,250	5,000,000	5,368,750	0	0	0	0	4.900	4.563	MJSD	18,375	245,000	11/16/2021	01/01/9999
067901-AA-6	BARRICK GOLD CORP	LS	A	1	2.A FE	22,327	103.1250	22,688	22,000	22,314	0	(13)	0	0	5.800	5.623	MN	163	1,276	04/19/2023	11/15/2034
067901-AA-6	BARRICK GOLD CORP		A	1	2.A FE	2,007,393	103.1250	2,039,813	1,978,000	2,006,193	0	(1,200)	0	0	5.800	5.623	MN	14,659	114,724	04/19/2023	11/15/2034
124765-F*-4	CAE INC SERIES G		A	1	2.C FE	1,500,000	93.9460	1,409,188	1,500,000	1,500,000	0	0	0	0	4.470	4.470	MS	20,115	67,050	03/13/2019	03/13/2029
13648T-AF-4	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	2,996,919	91.1070	2,733,210	3,000,000	2,996,926	0	6	0	0	4.700	4.707	MN	23,500	75,200	04/19/2023	05/01/2048
13648T-AG-2	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	2,045,004	76.8830	1,537,660	2,000,000	2,044,238	0	(766)	0	0	3.500	3.371	MN	11,667	37,333	04/19/2023	05/01/2050
22576C-H#-1	CRESCENT POINT ENERGY CORP SENIOR GUARANTEED NOTES		A		2.C	1,000,000	98.1140	981,141	1,000,000	1,000,000	0	0	0	0	4.300	4.300	AO	9,556	43,000	04/11/2018	04/11/2025
26439R-AK-2	ENBRIDGE INC SENIOR NOTES				2.B FE	4,724,600	104.3710	5,218,550	5,000,000	4,863,147	0	12,042	0	0	6.750	7.201	FA	127,500	337,500	06/12/2002	02/15/2032
559222-AV-6	MAGNA INTERNATIONAL INC		A	1	1.G FE	1,061,110	87.6940	876,940	1,000,000	1,041,770	0	(6,321)	0	0	2.450	1.737	JD	1,089	24,500	11/18/2020	06/15/2030
67077M-AN-8	NUTRIEN LTD		A	1	2.B FE	4,778,250	92.6130	3,704,520	4,000,000	4,626,913	0	(50,579)	0	0	4.125	2.451	MS	48,583	165,000	12/08/2020	03/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67077M-AR-9	NUTRIEN LTD		A	1	2.B FE	2,886,694	93.5820	3,317,482	3,545,000	2,891,069	0	4,376	0	0	4.900	6.599	JD	14,475	86,853	10/02/2023	06/01/2043
68245X-AH-2	1011778 BC / NEW RED FIN 144A		A	1	3.B FE	501,250	94.5440	472,720	500,000	500,293	0	(403)	0	0	3.875	3.790	MS	5,705	19,375	06/15/2021	01/15/2028
683720-AA-4	OPEN TEXT CORP 144A		A	1	3.C FE	505,000	90.6130	453,065	500,000	502,773	0	(608)	0	0	4.125	3.978	FA	7,792	20,625	02/05/2020	02/15/2030
77509N-AF-0	ROGERS COMMUNICATIONS		A		2.C FE	4,960,203	118.9660	5,948,300	5,000,000	4,978,494	0	1,688	0	0	8.750	8.824	MN	72,917	437,500	06/28/2002	05/01/2032
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR 144A	LS	A	1	3.C FE	510,625	92.8180	464,090	500,000	506,095	0	(1,744)	0	0	4.500	4.090	MS	6,625	22,500	04/20/2021	03/15/2029
878744-AB-7	TECK RESOURCES LIMITED		A	1	2.C FE	2,318,630	92.8380	1,856,760	2,000,000	2,287,799	0	(10,956)	0	0	5.200	4.051	MS	34,667	104,000	01/27/2021	03/01/2042
89114T-ZQ-8	TORONTO-DOMINION BANK		A	1	1.E FE	1,985,760	83.8490	1,676,980	2,000,000	1,988,288	0	1,300	0	0	2.450	2.531	JJ	23,003	49,000	01/11/2022	01/12/2032
891160-MJ-9	TORONTO-DOMINION BANK		A	2	1.F FE	6,013,335	95.9970	5,759,820	6,000,000	6,171,012	0	43,307	0	0	3.625	3.551	MS	64,042	217,500	11/03/2016	09/15/2031
89352H-AW-9	TRANS-CANADA PIPELINES		A	1	2.B FE	985,330	97.3550	973,550	1,000,000	992,568	0	1,508	0	0	4.250	4.439	MN	5,431	42,500	10/10/2018	05/15/2028
89356B-AC-2	TRANSCANADA TRUST		A	2	2.C FE	2,000,000	89.3710	1,787,420	2,000,000	2,000,000	0	0	0	0	5.300	2.292	MS	31,211	106,000	02/27/2017	03/15/2077
952845-AE-5	WEST FRASER TIMBER CO 144A		A	1	2.C FE	1,000,000	98.4340	984,340	1,000,000	1,000,000	0	0	0	0	4.350	4.350	AO	9,183	43,500	10/07/2014	10/15/2024
98462Y-AD-2	YAMANA GOLD INC		A	1	2.C FE	3,277,622	96.7240	2,901,720	3,000,000	3,155,203	0	(38,959)	0	0	4.625	3.134	JD	6,167	138,750	07/21/2021	12/15/2027
98462Y-AF-7	YAMANA GOLD INC	LS	A	1	2.C FE	870,367	84.3570	725,470	860,000	868,390	0	(1,024)	0	0	2.630	2.484	FA	8,545	22,618	01/21/2022	08/15/2031
98462Y-AF-7	YAMANA GOLD INC		A	1	2.C FE	141,688	84.3570	118,100	140,000	141,366	0	(167)	0	0	2.630	2.484	FA	1,391	3,682	01/21/2022	08/15/2031
C4931*-AU-7	KEYERA PARTNERSHIP SERIES P		A		2.B	2,000,000	99.1400	1,982,800	2,000,000	2,000,000	0	0	0	0	4.750	4.750	MN	10,819	95,000	11/20/2013	11/20/2025
00774M-AN-5	AERCAP IRELAND CAP/GLOBA		D	1	2.B FE	3,060,000	101.3120	3,039,360	3,000,000	3,019,208	0	(12,428)	0	0	6.500	6.027	JJ	89,917	195,000	06/05/2020	07/15/2025
00774M-AY-1	AERCAP IRELAND CAP/GLOBA	LS	D	1	2.B FE	301,697	85.9290	260,365	303,000	301,896	0	93	0	0	3.400	3.444	AO	1,774	10,302	10/21/2021	10/29/2033
00774M-AY-1	AERCAP IRELAND CAP/GLOBA		D	1	2.B FE	4,676,803	85.9290	4,036,085	4,697,000	4,679,879	0	1,441	0	0	3.400	3.444	AO	27,504	159,698	10/21/2021	10/29/2033
00928Q-AS-0	AIRCASTLE LTD		D	1	2.C FE	1,990,300	96.6890	1,933,780	2,000,000	1,996,270	0	1,411	0	0	4.250	4.331	JD	3,778	85,000	06/10/2019	06/15/2026
034863-AR-1	ANGLO AMERICAN CAPITAL 144A		D	1	2.A FE	1,000,000	98.7710	987,710	1,000,000	1,000,000	0	0	0	0	4.750	4.750	AO	10,688	47,500	04/03/2017	04/10/2027
034863-AT-7	ANGLO AMERICAN CAPITAL 144A		D	1	2.A FE	1,891,940	96.1530	1,923,060	2,000,000	1,951,283	0	11,766	0	0	4.000	4.726	MS	24,444	80,000	07/11/2018	09/11/2027
034863-AU-4	ANGLO AMERICAN CAPITAL 144A		D	1	2.A FE	3,313,140	97.4230	2,922,690	3,000,000	3,212,884	0	(50,400)	0	0	4.500	2.600	MS	39,750	135,000	12/22/2021	03/15/2028
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTE		D	1	2.B FE	2,955,000	95.6080	2,825,225	2,955,000	2,955,000	0	0	0	0	4.820	4.818	MS	36,003	142,431	09/27/2018	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES		D	1	2.B FE	3,447,500	95.7380	3,300,567	3,447,500	3,447,500	0	0	0	0	4.850	4.849	MS	42,265	167,204	03/27/2019	09/30/2030
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A		C		2.C FE	2,389,500	100.8200	2,409,094	2,389,500	2,389,500	0	0	0	0	6.750	6.806	MJSD	448	161,291	08/02/2013	06/30/2035
054536-AA-5	AXA SUB NOTES		D		1.G FE	96,213	120.5580	90,419	75,000	84,313	0	(1,036)	0	0	8.600	6.362	JD	287	6,450	11/30/2004	12/15/2030
05523R-AE-7	BAE SYSTEMS PLC 144A		D	1	2.A FE	1,315,700	70.6770	1,413,540	2,000,000	1,329,621	0	11,079	0	0	3.000	5.380	MS	17,667	60,000	09/26/2022	09/15/2050
05565E-H#-5	BMW US CAPITAL LLC SERIES B		D	1	1.F	6,000,000	98.0150	5,880,900	6,000,000	6,000,000	0	0	0	0	3.300	3.300	FA	73,150	198,000	02/18/2015	02/18/2025
073096-B*-9	BAYPORT POLYMERS LLC SR UNSEC NOTES SER D		D	1	1.E PL	3,000,000	98.3490	2,950,459	3,000,000	3,000,000	0	0	0	0	5.150	5.150	FA	58,367	77,250	02/15/2023	02/15/2035
12656*-AK-8	CSLB HOLDINGS INC GUARANTEED SENIOR NOTES		D	1	1.G	4,000,000	93.8080	3,752,310	4,000,000	4,000,000	0	0	0	0	2.870	2.870	AO	24,873	114,800	10/13/2016	10/13/2026
19123#-AB-4	COCA-COLA SOUTHWEST BEV LLC SENIOR NOTE		D	1	1.F FE	3,000,000	87.2640	2,617,920	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JD	910	109,200	03/01/2018	12/28/2032
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES		D	1	2.B	3,900,000	92.8000	3,619,217	3,900,000	3,900,000	0	0	0	0	4.390	4.389	MS	43,754	171,210	09/29/2016	09/29/2036
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTES		D	1	2.B	750,000	98.3310	737,481	750,000	750,000	0	0	0	0	5.460	5.459	JD	569	40,950	06/26/2018	06/26/2038
21987B-AW-8	CODELCO INC 144A		D	1	2.A FE	982,370	94.9380	949,380	1,000,000	992,900	0	1,815	0	0	3.625	3.839	FA	15,104	36,250	07/25/2017	08/01/2027
22550L-2C-4	CREDIT SUISSE NEW YORK	LS	D		1.E FE	920,881	97.0000	990,370	1,021,000	962,710	0	41,829	0	0	2.950	7.764	AO	6,861	30,120	01/04/2023	04/09/2025
22550L-2C-4	CREDIT SUISSE NEW YORK		D		1.E FE	248,034	97.0000	266,750	275,000	259,300	0	11,266	0	0	2.950	7.764	AO	1,848	8,113	01/04/2023	04/09/2025
22550L-2L-4	CREDIT SUISSE NEW YORK		D		1.E FE	998,000	102.2760	1,022,760	1,000,000	998,939	0	939	0	0	7.950	8.060	JJ	37,983	39,750	01/04/2023	01/09/2025
232806-B*-9	CYPRESS SEMICONDUCTOR CORP SENIOR UNSECURED NOTES		D	1	2.B FE	2,000,000	81.5740	1,631,475	2,000,000	2,000,000	0	0	0	0	3.270	3.270	JD	2,725	65,400	06/16/2021	06/16/2033
251525-AN-1	DEUTSCHE BANK AG		D	2	3.B FE	1,000,650	97.9240	979,240	1,000,000	1,000,650	0	0	0	0	7.500	7.495	APR	50,208	75,000	11/18/2014	01/01/9999
25156P-AR-4	DEUTSCHE TELEKOM INTL FINANCE 144A		D		2.A FE	3,956,800	95.7550	3,830,200	4,000,000	3,966,935	0	1,100	0	0	4.875	4.944	MS	62,292	195,000	02/29/2012	03/06/2042
29287@-AA-9	ENGINE LEASE FINANCE CORP SENIOR NOTE		D	1	2.B PL	1,000,000	97.1170	971,175	1,000,000	1,000,000	0	0	0	0	4.480	4.480	MN	4,231	44,800	11/27/2018	11/27/2026
29660N-AC-3	FC BARCELONA ESPAI BARCO FONDO		D	1	2.B PL	2,000,000	108.4580	2,169,154	2,000,000	2,000,000	0	0	0	0	7.060	6.867	JD	392	82,367	05/30/2023	06/30/2032
423012-AF-0	HEINEKEN NV		D	1	2.A FE	1,015,180	96.9780	969,780	1,000,000	1,006,204	0	(1,485)	0	0	3.500	3.327	JJ	14,778	35,000	05/17/2017	01/29/2028
45326Y-A*-8	INCITEC PIVOT LTD		D	1	2.B	2,000,000	93.8470	1,876,936	2,000,000	2,000,000	0	0	0	0	4.030	4.030	AO	13,657	80,600	10/30/2019	10/30/2028

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	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
47216Q-AC-7	JDE PEET'S NV 144A		D	1	2.C FE	4,979,550	80.1560	4,007,800	5,000,000	4,983,797	0	1,893	0	0	2.250	2.296	MS	30,313	112,500	09/21/2021	09/24/2031
48263@-AA-7	KMD HOLDINGS INC SR UNSECURED NOTES		D	1	2.C	6,000,000	85.1410	5,108,460	6,000,000	6,000,000	0	0	0	0	3.560	3.560	MS	52,807	214,787	03/31/2022	03/31/2032
494386-AC-9	KIMBERLY-CLARK DE MEXICO 144A		D		1.G FE	1,985,230	97.7490	1,954,980	2,000,000	1,997,968	0	1,638	0	0	3.250	3.337	MS	19,681	65,000	03/06/2015	03/12/2025
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	3,994,660	94.0610	3,762,440	4,000,000	4,031,900	0	13,893	0	0	3.574	3.524	MN	21,444	142,960	12/05/2017	11/07/2028
632525-BB-6	NATIONAL AUSTRALIA BANK 144A		D	2	2.A FE	2,000,000	83.1010	1,662,020	2,000,000	2,000,000	0	0	0	0	3.347	3.306	JJ	31,425	66,940	01/04/2022	01/12/2037
71654Q-BV-3	PETROLEOS MEXICANOS	LS	D		4.A FE	986,117	97.7730	977,730	1,000,000	998,077	0	1,772	0	0	4.250	4.442	JJ	19,597	42,500	03/29/2016	01/15/2025
744330-AA-9	PRUDENTIAL FUNDING ASIA		D		1.F FE	1,981,160	90.8100	1,816,200	2,000,000	1,987,467	0	1,770	0	0	3.125	3.236	AO	13,368	62,500	04/08/2020	04/14/2030
78467K-B*-7	SSE PLC SENIOR NOTES		D		2.A	4,000,000	99.3920	3,975,680	4,000,000	4,000,000	0	0	0	0	4.010	4.010	AO	33,417	160,400	04/16/2012	04/16/2024
80414L-2K-0	SAUDI ARABIAN OIL CO 144A		D	2	1.E FE	7,952,400	86.1140	6,889,120	8,000,000	7,966,024	0	4,492	0	0	2.250	2.317	MN	18,500	180,000	11/17/2020	11/24/2030
822582-AT-9	SHELL INTERNATIONAL FINANCE		D	1	1.E FE	1,861,048	84.5940	1,400,031	1,655,000	1,839,976	0	(7,432)	0	0	3.625	2.848	FA	21,664	59,994	01/29/2021	08/21/2042
822582-BY-7	SHELL INTERNATIONAL FINANCE		D	1	1.D FE	2,344,460	83.2560	1,665,120	2,000,000	2,321,943	0	(10,036)	0	0	3.750	2.788	MS	22,708	75,000	09/17/2021	09/12/2046
82929R-AC-0	SING TELECOMMUNICATIONS 144A		D		1.F FE	9,918,300	117.4800	11,748,000	10,000,000	9,959,578	0	3,635	0	0	7.375	7.443	JD	61,458	737,500	06/07/2002	12/01/2031
83363R-AA-5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR SECURED BOND		C		2.A FE	2,144,375	99.0850	2,124,754	2,144,375	2,144,375	0	0	0	0	6.223	6.223	JD	5,931	133,444	12/17/2003	12/15/2026
853250-AA-6	STANDARD CHARTERED BANK 144A		D		2.B FE	93,142	110.3750	82,781	75,000	83,206	0	(851)	0	0	8.000	6.140	MN	517	6,000	11/30/2004	05/30/2031
87124V-AE-9	SYDNEY AIRPORT FINANCE 144A		D	2	2.A FE	990,780	97.5720	975,720	1,000,000	998,586	0	1,023	0	0	3.375	3.485	AO	5,719	33,750	04/23/2015	04/30/2025
874060-AZ-9	TAKEDA PHARMACEUTICAL		D	1	2.A FE	4,172,820	71.5930	2,863,720	4,000,000	4,161,242	0	(4,073)	0	0	3.175	2.952	JJ	60,678	127,000	01/27/2021	07/09/2050
87656X-C*-0	TATE & LYLE INTL FINANCE		D	1	2.C	2,000,000	84.8960	1,697,920	2,000,000	2,000,000	0	0	0	0	2.910	2.910	FA	23,442	58,200	08/06/2020	08/06/2030
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	1,969,970	92.6630	1,853,260	2,000,000	1,990,693	0	3,171	0	0	3.150	3.328	AO	15,750	63,000	11/03/2016	10/01/2026
89153V-AU-3	TOTALENERGIES CAPITAL INTL SA		D	1	1.E FE	2,771,175	79.0380	1,975,950	2,500,000	2,751,673	0	(6,772)	0	0	3.461	2.893	JJ	40,619	86,525	01/13/2021	07/12/2049
89366L-AE-4	TRANSELEC SA 144A		D	1	2.B FE	3,007,500	93.5820	2,807,460	3,000,000	3,003,439	0	(621)	0	0	3.875	3.849	JJ	54,573	116,250	07/15/2016	01/12/2029
902613-AK-4	UBS GROUP AG 144A		D	2	1.G FE	1,969,280	82.0850	1,641,700	2,000,000	1,974,077	0	2,452	0	0	2.746	2.909	FA	21,358	54,920	01/11/2022	02/11/2033
902613-AL-2	UBS GROUP AG 144A		D	2	1.G FE	2,000,000	74.0240	1,480,480	2,000,000	2,000,000	0	0	0	0	3.179	3.159	FA	24,726	63,590	01/04/2022	02/11/2043
A3158#-AC-3	HOFER FINANCIAL SERVICES GmbH		D		1.G PL	4,000,000	98.6190	3,944,772	4,000,000	4,000,000	0	0	0	0	3.410	3.410	JJ	59,107	136,400	07/25/2017	07/25/2024
G0646#-AN-9	ASSOCIATED BRITISH FOODS		D		1.F	2,000,000	99.4930	1,989,869	2,000,000	2,000,000	0	0	0	0	3.920	3.920	MS	20,036	78,400	03/29/2012	03/29/2024
G1696#-BQ-8	BUNZL FINANCE PLC Senior Unsecured Notes		D	1	2.A	6,000,000	88.8500	5,331,023	6,000,000	6,000,000	0	0	0	0	4.010	4.010	MN	26,733	240,600	11/21/2022	11/21/2032
G2044@-BB-0	COMPASS GROUP PLC SENIOR NOTES		D		1.G	2,000,000	99.0840	1,981,680	2,000,000	2,000,000	0	0	0	0	3.540	3.541	AO	17,700	70,800	12/04/2014	12/04/2024
G2616#-AS-0	DCC TREASURY 2014 LTD SENIOR UNSECURED NOTE		D	1	2.B	1,000,000	109.5990	1,095,990	1,000,000	1,000,000	0	0	0	0	4.550	4.550	AO	10,996	45,500	04/04/2019	04/04/2026
G4622#-AB-5	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE		D		1.G	4,000,000	99.6810	3,987,229	4,000,000	4,000,000	0	0	0	0	5.230	5.230	JJ	95,883	209,200	08/25/2010	07/16/2025
G7114*-AB-7	PLACES FOR PEOPLE TREASURY PLC		D	1	1.G YE	5,000,000	95.7700	4,788,514	5,000,000	5,000,000	0	0	0	0	3.420	3.420	JD	11,875	171,000	06/06/2016	06/08/2026
G7334@-AA-1	RRPF ENGINE LEASING LIMITED SENIOR SECURED NOTES		D	1	2.C FE	2,000,000	93.5450	1,870,891	2,000,000	2,000,000	0	0	0	0	4.030	4.031	FA	31,344	80,600	06/13/2018	06/13/2028
K2162@-AB-2	DANISH CROWN A/S SERIES B		D		2.C	1,000,000	99.4580	994,583	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD	2,545	50,900	06/13/2012	06/13/2024
K7802#-AY-5	ROYAL GREENLAND A/S SENIOR NOTE		D	1	2.A	1,000,000	95.6070	956,070	1,000,000	1,000,000	0	0	0	0	4.370	4.370	MN	5,098	43,700	11/19/2018	11/19/2028
L7598*-AD-2	PILI 1 Portfolio SCSp (Permira		D	1	1.E PL	5,000,000	94.9070	4,745,361	5,000,000	5,000,000	0	0	0	0	5.300	5.300	MN	41,222	265,000	05/05/2022	05/05/2042
N4281@-BW-4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERIES EE		D		2.B	1,800,000	96.7100	1,740,780	1,800,000	1,800,000	0	0	0	0	4.140	4.140	JD	2,484	74,520	12/19/2012	06/19/2027
N7660#-AV-9	SHV NEDERLAND B.V.		D	1	2.A	3,000,000	92.8810	2,786,423	3,000,000	3,000,000	0	0	0	0	4.550	4.550	JD	8,721	136,500	06/08/2022	06/08/2032
N9061@-AC-4	VTTI B.V. SENIOR UNSECURED NOTE		D		3.A	3,000,000	97.4500	2,923,492	3,000,000	3,000,000	0	0	0	0	4.970	4.970	JD	6,627	149,100	12/15/2015	12/15/2027
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO		D		3.C PL	1,890,000	97.3930	1,840,724	1,890,000	1,890,000	0	0	0	0	7.000	7.062	MJSD	368	132,300	11/30/2010	11/30/2033
Q0458*-AB-5	AQUASURE PTY LTD SERIES 2014A		D		1.G FE	3,000,000	99.7680	2,993,049	3,000,000	3,000,000	0	0	0	0	4.480	4.481	JJ	63,093	134,400	02/27/2014	02/27/2024
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A		D	1	1.G FE	832,911	94.2950	785,392	832,911	832,911	0	0	0	0	4.320	4.319	JJ	16,891	35,982	01/15/2019	01/12/2034
Q0697#-AB-2	AUSGRID FINANCE PTY LTD SENIOR SECURED NOTES		D	1	2.A FE	5,000,000	90.3160	4,515,781	5,000,000	5,000,000	0	0	0	0	3.600	3.600	AO	45,000	180,000	09/06/2017	10/01/2029
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2.B	3,000,000	98.1790	2,945,359	3,000,000	3,000,000	0	0	0	0	4.790	4.790	JJ	65,863	143,700	07/16/2014	07/16/2026
Q3629#-AM-5	ETSA UTILITIES FINANCE PTY LTD SERIES C GT SENIOR NOTE		D	1	1.G	4,000,000	92.0980	3,683,920	4,000,000	4,000,000	0	0	0	0	3.160	3.160	FA	49,507	126,400	08/10/2016	08/10/2028
Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD SERIES 2019-A GT SENIOR NOTE		D	1	1.G	1,000,000	91.4090	914,090	1,000,000	1,000,000	0	0	0	0	3.560	3.560	FA	14,833	35,600	08/01/2019	08/01/2029

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
Q3647#-AA-9	EVOLUTION MINING FINANCE SER A GTD SR NT		D	1	2.C PL	3,000,000	88.0160	2,640,492	3,000,000	3,000,000	0	0	0	0	2.830	2.830	MN	12,499	84,900	11/08/2021	11/08/2028
Q3647#-AC-5	EVOLUTION MINING FINANCE USD SER C GTD SR NT		D	1	2.C PL	3,000,000	82.9520	2,488,555	3,000,000	3,000,000	0	0	0	0	3.060	3.060	FA	34,935	91,800	02/14/2022	02/14/2031
Q3920#-AG-4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A SR NOTE		D		1.G FE	5,000,000	95.2420	4,762,078	5,000,000	5,000,000	0	0	0	0	3.400	3.400	MS	45,333	170,000	09/25/2014	09/25/2026
Q3920#-AJ-8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A SR NOTE		D	1	1.G FE	2,000,000	94.6810	1,893,615	2,000,000	2,000,000	0	0	0	0	3.630	3.630	FA	28,233	72,600	08/11/2015	08/11/2027
Q5664#-AA-2	LONSDALE FINANCE PTY LIMITED SENIOR SECURED NOTE		D	1	2.B FE	2,000,000	94.5990	1,891,984	2,000,000	2,000,000	0	0	0	0	4.190	4.190	AO	20,950	83,800	10/02/2018	10/01/2028
Q5664#-AH-7	LONSDALE FINANCE PTY LIMITED SENIOR SECURED NOTE		D	1	2.B FE	4,000,000	88.6020	3,544,097	4,000,000	4,000,000	0	0	0	0	3.850	3.851	AO	38,500	154,000	07/09/2019	07/09/2031
Q5995#-AH-7	MERIDIAN ENERGY LIMITED SER 2014-1 TR B SR GTD NT		C		2.A	2,000,000	96.7480	1,934,960	2,000,000	2,000,000	0	0	0	0	3.920	3.920	MS	22,649	78,400	01/21/2022	09/17/2026
Q6568@-AA-9	NETWORK FINANCE COMPANY PTY		D	1	2.A	2,000,000	93.4060	1,868,120	2,000,000	2,000,000	0	0	0	0	3.500	3.500	AO	17,111	70,000	02/14/2018	02/14/2028
Q7160#-AL-3	ORICA FINANCE LIMITED GUARANTEED SENIOR NOTE		D	1	2.B FE	1,000,000	96.3740	963,739	1,000,000	1,000,000	0	0	0	0	4.330	4.330	MN	6,976	43,300	05/03/2017	05/03/2027
Q7397#-AS-3	PRATT FINANCE PTY LTD GUAR		D	1	2.B PL	3,000,000	94.4760	2,834,275	3,000,000	3,000,000	0	0	0	0	3.790	3.790	JJ	53,060	113,700	07/13/2015	07/13/2027
Q7397#-AT-1	PRATT FINANCE PTY LTD GUAR SERIES L		D	1	2.B PL	3,079,800	81.0350	2,431,057	3,000,000	3,069,457	0	(4,904)	0	0	3.880	5.065	JJ	54,320	159,600	07/13/2021	07/13/2036
Q7450@-AJ-9	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV PTY SER I		D	1	2.B	4,000,000	89.7040	3,588,154	4,000,000	4,000,000	0	0	0	0	3.450	3.450	MS	44,850	138,000	09/04/2019	09/04/2029
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES		D	1	2.B FE	2,000,000	94.2810	1,885,626	2,000,000	2,000,000	0	0	0	0	3.450	3.450	JD	2,108	69,000	12/20/2016	12/20/2026
Q9194*-AL-3	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES		D	1	2.B FE	2,000,000	92.5090	1,850,184	2,000,000	2,000,000	0	0	0	0	3.960	3.960	MN	10,120	79,200	05/15/2019	05/15/2029
Q9389#-AG-5	VECTOR LIMITED SENIOR NOTES		D	1	2.A FE	4,000,000	90.7860	3,631,445	4,000,000	4,000,000	0	0	0	0	3.590	3.590	AO	26,327	143,600	10/25/2017	10/25/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,436,139,498	XXX	1,260,217,835	1,409,900,437	1,432,474,108	0	(914,796)	0	0	XXX	XXX	XXX	13,895,432	55,356,757	XXX	XXX
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			4	1.A	166,924	90.2130	157,425	174,504	170,614	0	(1,156)	0	0	3.500	3.857	MON	509	6,108	08/21/2013	07/25/2043
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			4	1.A FM	234,589	94.6000	267,762	283,047	234,589	0	0	0	0	4.398	5.962	MON	1,037	12,577	12/08/2004	10/25/2034
03464T-AB-5	ANGEL OAK MORTGAGE TRUST 2022-3 A2				1.C FE	3,266,085	91.4300	3,051,281	3,337,287	3,280,950	0	8,801	0	0	4.136	4.544	MON	11,503	138,400	05/05/2022	01/25/2067
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2			4	1.A	218,068	87.8570	188,459	214,506	215,984	0	(61)	0	0	3.000	2.885	MON	536	6,433	04/17/2013	04/25/2043
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3			4	1.A FM	560,971	93.9900	635,138	675,751	623,546	0	5,464	0	0	5.500	7.425	MON	3,097	37,166	01/05/2005	02/25/2035
12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1			4	1.A FM	323,643	100.6240	363,615	361,360	355,448	0	(1,017)	0	0	6.500	7.685	MON	1,957	23,488	08/13/2008	10/25/2034
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13			4	1.A FM	361,903	88.1010	353,158	400,855	361,903	0	0	0	0	5.500	6.615	MON	1,837	22,022	02/24/2005	03/25/2035
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8			4	3.C FM	425,838	66.8400	393,110	588,136	446,410	0	20,572	0	0	5.500	13.150	MON	2,696	32,340	03/07/2006	11/25/2035
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17			4	1.A FM	65,513	57.9390	43,543	75,153	43,543	(28,150)	661	0	0	5.500	7.216	MON	344	4,134	10/28/2010	10/25/2035
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8			4	1.A FM	98,605	58.4350	98,080	167,845	101,605	0	5,206	21,536	0	5.500	17.153	MON	769	9,152	07/21/2005	06/25/2035
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA 2019-ATR2 A3			4	1.A	287,948	88.6770	252,503	284,745	286,418	0	360	0	0	3.500	3.358	MON	831	9,962	07/29/2019	07/25/2049
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2			4	1.A	697,404	91.5840	622,639	679,855	686,960	0	1,121	0	0	3.750	3.492	MON	2,125	25,488	07/19/2016	02/25/2044
16165T-AJ-2	CHASEFLEX TRUST 2005-1 2A4			4	4.C FM	408,023	77.2310	375,144	485,742	451,731	0	2,956	0	0	5.500	7.016	MON	2,226	26,716	08/28/2008	02/25/2035
16412X-AJ-4	CHENIERE CORP CHRISTI HD			1	2.B FE	1,625,539	94.5140	1,512,224	1,600,000	1,616,905	0	(2,811)	0	0	3.700	3.483	MN	7,564	59,200	10/27/2020	11/15/2029
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			4	1.A FM	187,857	95.4270	187,764	196,762	187,857	0	0	0	0	5.625	6.054	MON	922	11,058	02/08/2006	09/25/2035
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			4	1.A FM	62,897	98.4270	62,218	63,213	62,956	0	19	0	0	6.000	6.087	MON	316	3,793	04/15/2011	09/25/2037
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1			4	1.A	248,792	90.7410	230,455	253,970	250,925	0	(1,071)	0	0	3.483	3.645	MON	737	8,840	11/01/2013	10/25/2043
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1			4	1.A	271,325	91.3250	246,785	270,227	270,514	0	149	0	0	3.500	3.476	MON	788	9,458	06/24/2014	06/25/2044
17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A			4	1.A	98,676	96.3850	93,021	96,509	97,174	0	(63)	0	0	4.250	4.027	MON	342	4,102	06/09/2015	01/25/2053
22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4			4	2.C FM	456,330	94.6620	437,751	462,436	459,237	0	145	0	0	5.500	5.639	MON	2,120	25,434	01/03/2006	10/25/2033
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23			4	1.A FM	441,519	93.8120	421,401	449,197	441,519	0	0	0	0	5.500	5.681	MON	2,059	24,678	03/04/2005	02/25/2035
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2			4	1.A	164,870	88.6360	145,271	163,896	163,881	0	(305)	0	0	2.500	2.444	MON	341	4,098	03/26/2013	03/25/2043
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A			4	1.A	167,128	90.6090	153,739	169,673	168,307	0	(371)	0	0	3.000	3.137	MON	424	5,090	11/02/2015	06/25/2043
3140FX-ED-0	FNMA BF0131	CF		4	1.A	1,316,698	90.8320	1,163,615	1,281,069	1,314,139	0	(785)	0	0	3.500	3.167	MON	3,736	44,837	11/02/2017	08/01/2056
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3			4	1.A	165,083	90.2340	146,129	161,945	163,555	0	523	0	0	3.500	3.358	MON	472	5,668	03/02/2015	03/25/2045
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2			4	1.A	381,585	85.1050	315,864	371,146	378,038	0	(1,369)	0	0	3.000	2.649	MON	928	11,134	08/13/2020	08/25/2050

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
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			4	1.A FM	3	98.6380	3	3	3	0	0	0	0	4.816	4.994	MON	0	0	04/14/2011	08/25/2034
45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7			4	1.A FM	1,451,055	98.3390	1,446,389	1,470,819	1,460,816	0	564	0	0	5.500	5.636	MON	6,741	80,898	05/06/2003	06/25/2033
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3				1.A	640,642	82.7190	509,244	615,632	635,627	0	(809)	0	0	2.500	2.137	MON	1,283	15,391	01/19/2021	06/25/2051
46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1			4	1.A	210,045	92.8110	190,161	204,890	207,564	0	(148)	0	0	3.796	3.620	MON	648	7,770	02/10/2014	01/25/2044
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3			4	1.A	101,134	91.5090	91,123	99,578	100,252	0	(308)	0	0	3.500	3.267	MON	290	3,482	08/16/2019	12/25/2049
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5			4	1.A	1,212,158	87.7500	1,035,135	1,179,641	1,203,964	0	4,958	0	0	3.500	3.261	MON	3,441	41,287	11/22/2019	05/25/2050
64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1			4	1.A	623,100	97.6350	599,008	613,518	616,740	0	(417)	0	0	4.750	4.521	MON	2,429	29,142	11/28/2018	12/25/2057
74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10			4	1.A FM	195,955	95.1820	195,111	204,988	201,401	0	281	0	0	5.000	5.364	MON	854	10,249	01/03/2006	10/25/2033
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2			4	1.A	336,044	87.3940	288,664	330,302	334,474	0	(634)	0	0	3.000	2.809	MON	826	9,909	04/08/2013	05/25/2043
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1			4	1.A	140,716	93.4890	134,501	143,868	142,168	0	(349)	0	0	3.750	3.936	MON	450	5,395	06/27/2013	07/25/2043
924923-AA-3	VERUS SECURITIZATION TRUST 2022-INV2 A1				1.A FE	4,102,396	101.5400	4,208,352	4,144,527	4,110,989	0	7,531	0	0	6.790	7.124	MON	23,451	281,413	11/03/2022	10/25/2067
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5			4	1.A	1,589,322	87.7070	1,359,212	1,549,719	1,576,766	0	8,420	0	0	3.500	3.241	MON	4,520	54,240	11/19/2019	09/25/2049
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1			4	1.A	39,232	93.7260	36,127	38,546	38,950	0	316	0	0	4.000	3.801	MON	128	1,542	05/13/2019	04/25/2049
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1			4	1.A	116,384	93.8080	105,613	112,585	114,470	0	1,607	0	0	3.919	3.669	MON	368	4,412	06/19/2014	06/27/2044
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						23,461,999	XXX	22,116,737	23,977,445	23,578,892	(28,150)	57,980	21,536	0	XXX	XXX	XXX	95,645	1,116,506	XXX	XXX
05490T-AC-6	BBCCRE TRUST 2015-GTP B			4	1.A	2,714,648	89.1170	2,227,925	2,500,000	2,536,802	0	(26,965)	0	0	4.216	3.092	MON	7,319	105,400	09/28/2016	08/10/2033
30293W-AE-2	FREMF MORTGAGE TRUST 2015-K50 B			4	1.A	3,468,188	97.0690	3,882,760	4,000,000	3,877,326	0	60,867	0	0	3.779	5.565	MON	12,597	153,326	11/13/2015	08/25/2025
36270G-AE-1	GS MORTGAGE SECURITIES TRUST 2023-SHIP C				1.A	1,915,397	97.3920	1,947,840	2,000,000	1,924,033	0	8,636	0	0	5.505	7.096	MON	9,175	37,313	08/04/2023	09/06/2026
44217N-AC-0	HOUSTON GALLERIA MALL TRUST 2015-A A1			4	1.A	3,025,781	95.7380	2,872,140	3,000,000	3,002,614	0	(2,995)	0	0	3.087	3.000	MON	7,717	92,598	03/26/2015	03/05/2037
68245H-AE-4	ONE MARKET PLAZA TRUST 2017-1MKT C			4	1.A	2,872,667	83.8540	2,338,688	2,789,000	2,787,702	0	(13,639)	0	0	4.016	3.542	MON	9,335	112,015	02/15/2017	02/10/2032
78413M-AE-8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A2B			4	1.A	4,159,556	75.2080	3,008,320	4,000,000	4,102,398	0	(7,450)	0	0	4.144	3.884	MON	13,813	165,760	02/03/2015	01/05/2035
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						18,156,237	XXX	16,277,673	18,289,000	18,230,875	0	18,454	0	0	XXX	XXX	XXX	59,956	666,412	XXX	XXX
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS 2020-1A A				1.F FE	1,812,236	92.8630	1,682,888	1,812,236	1,812,236	0	0	0	0	3.199	3.208	JAJO	11,434	57,973	12/16/2020	12/20/2030
002223-AE-5	AUF FUNDING LLC 2022-1A B2				1.C FE	4,000,000	99.3130	3,972,528	4,000,000	4,000,000	0	0	0	0	7.550	7.611	JAJO	59,561	251,667	12/02/2022	01/20/2031
006346-AW-0	ADAMS OUTDOOR ADVERTISING 2023-1 A2				1.G FE	1,999,920	101.5260	2,030,520	2,000,000	1,999,851	0	(69)	0	0	6.967	7.063	MON	6,193	52,253	07/19/2023	07/15/2053
038370-AA-0	AQUA FINANCE TRUST 2019A A			4	1.E FE	209,151	94.2140	197,080	209,184	209,184	0	15	0	0	3.140	3.166	MON	292	6,568	09/16/2019	07/16/2040
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2			4	2.C FE	3,386,250	91.6140	3,102,279	3,386,250	3,386,250	0	0	0	0	3.237	3.250	JAJO	18,573	109,613	07/23/2020	07/30/2050
05377R-HN-7	AESOP FUNDING II LLC 2023-8A B				1.F FE	2,999,753	103.5510	3,106,530	3,000,000	2,999,741	0	(11)	0	0	6.660	6.753	MON	6,105	51,060	09/12/2023	02/20/2030
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A			4	1.F FE	217,202	98.6480	214,271	217,207	217,201	0	2	0	0	2.950	2.968	MON	516	6,408	05/24/2017	10/04/2032
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A			4	1.G FE	724,746	94.3520	683,815	724,749	724,719	0	1	0	0	4.213	4.248	MON	1,357	30,534	11/04/2016	12/16/2041
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B			4	2.C FE	428,665	87.1230	373,480	428,681	428,655	0	2	0	0	5.682	5.748	MON	1,083	24,358	11/04/2016	12/16/2041
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1				1.A FE	2,080,169	98.8700	2,056,663	2,080,169	2,080,169	0	0	0	0	5.677	5.557	JAJO	24,274	122,991	04/27/2023	07/21/2030
09261W-AC-8	BLACKROCK DLF IX 2020-1 A-2			4	1.A FE	749,268	99.9100	748,594	749,268	749,268	0	0	0	0	5.684	5.586	JAJO	8,755	52,679	11/29/2021	07/21/2030
09261W-AE-4	BLACKROCK DLF IX 2020-1 B			4	1.D FE	299,752	98.7800	296,095	299,752	299,752	0	0	0	0	8.164	8.071	JAJO	5,031	22,594	08/04/2021	07/21/2030
09261W-AG-9	BLACKROCK DLF IX 2020-1 C			4	1.E FE	249,755	98.2500	245,384	249,755	249,755	0	0	0	0	9.164	9.082	JAJO	4,705	21,358	06/03/2021	07/21/2030
09261W-AJ-3	BLACKROCK DLF IX 2020-1 D			4	2.A FE	274,635	96.4200	264,803	274,635	274,635	0	0	0	0	9.664	9.591	JAJO	5,456	24,878	04/28/2021	07/21/2030
09261W-AL-8	BLACKROCK DLF IX 2020-1 E			4	3.A FE	235,345	90.7700	213,622	235,345	235,345	0	0	0	0	10.164	10.106	JAJO	4,917	22,512	02/17/2021	07/21/2030
09261W-AN-4	BLACKROCK DLF IX 2020-1 W			4	4.B FE	470,650	81.6000	384,050	470,650	470,650	0	0	0	0	2.500	2.506	JAJO	2,419	11,930	12/21/2020	07/21/2030
09261W-AQ-7	BLACKROCK DLF IX 2020-1	@			6.	189,865	103.2000	195,941	189,865	189,865	0	0	0	0	0.000	0.000	N/A	0	80,292	09/17/2020	07/21/2030
12327A-AA-6	BUSINESS JET SECURITIES, LLC 2022-1A A				1.G FE	7,600,984	94.9980	7,442,906	7,834,803	7,686,453	0	53,472	0	0	4.455	5.314	MON	15,513	349,041	05/05/2022	06/15/2037
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5			4	1.E FE	1,480,337	91.2180	1,350,882	1,480,938	1,480,681	0	76	0	0	3.480	3.517	MON	2,291	51,537	01/15/2020	02/15/2050
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT 2022-1A A2				1.E FE	4,930,561	87.7330	4,326,334	4,931,250	4,930,720	0	95	0	0	3.700	3.731	MON	8,109	182,456	03/08/2022	03/15/2052
12565K-AF-4	CLI FUNDING LLC 2022-1A B1				2.B FE	2,513,796	85.6150	2,152,704	2,514,400	2,513,878	0	46	0	0	3.120	3.144	MON	2,833	78,449	01/19/2022	01/18/2047

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
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2			4	2.C FE	1,870,000	87.5160	1,636,549	1,870,000	1,870,000	0	0	0	0	5.216	5.249	JAJO	17,882	97,539	05/04/2017	04/25/2047
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1			4	1.A FE	49,023	95.5000	46,830	49,036	49,032	0	1	0	0	2.730	2.750	MON	22	1,339	10/13/2016	10/25/2040
20633K-AA-6	TUNES 2022-1A A2				1.E FE	3,905,788	101.5580	4,062,320	4,000,000	3,923,469	0	17,355	0	0	6.500	7.107	JAJO	51,278	215,222	12/08/2022	01/20/2073
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE				2.B PL	3,923,873	95.7370	3,756,593	3,923,873	3,923,873	0	0	0	0	5.000	0.000	MJSD	0	159,477	11/01/2023	01/29/2031
23345W-AC-9	DT AUTO OWNER TRUST 2023-3A C				1.F FE	3,799,270	101.1260	3,842,788	3,800,000	3,799,300	0	29	0	0	6.400	6.490	MON	10,809	99,307	07/11/2023	05/15/2029
25402J-AA-7	DIGITAL BRIGE ISSUER LLC 2021-1A A2				2.B FE	3,000,000	94.1670	2,825,010	3,000,000	3,000,000	0	0	0	0	3.933	3.950	MJSD	1,967	117,990	06/30/2021	09/25/2051
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A			4	2.A FE	2,887,500	91.4720	2,641,254	2,887,500	2,887,500	0	0	0	0	3.668	3.684	JAJO	19,417	105,913	11/06/2019	10/25/2049
26113*-AA-7	DYAL CAPITAL PRTNRS IV ISSR B SENIOR SECURED NOTES			1	1.F PL	1,400,000	90.5150	1,267,215	1,400,000	1,400,000	0	0	0	0	3.650	3.648	FA	18,311	51,100	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PRTNRS IV ISSR A SENIOR SECURED NOTES			1	1.F PL	2,600,000	90.5150	2,353,399	2,600,000	2,600,000	0	0	0	0	3.650	3.648	FA	34,006	94,900	02/22/2021	02/22/2041
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2			4	2.C FE	1,458,750	89.5220	1,305,902	1,458,750	1,458,750	0	0	0	0	3.237	3.250	JAJO	9,313	47,220	10/29/2020	01/20/2051
26746*-AA-2	DYAL CAPITAL PRTNRS III ISSR B SENIOR SECURED NOTES			1	1.G PL	729,863	95.0070	693,425	729,863	729,863	0	0	0	0	4.400	4.398	JD	1,427	32,114	06/23/2020	06/15/2030
26746@-AA-0	DYAL CAPITAL PRTNRS III ISSR A SENIOR SECURED NOTES			1	1.G PL	1,270,137	95.0070	1,206,725	1,270,137	1,270,137	0	0	0	0	4.400	4.398	JD	2,484	55,886	06/23/2020	06/15/2030
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B			4	1.F FE	216,116	96.7820	209,224	216,181	216,181	0	27	0	0	2.960	2.987	MON	107	6,399	10/17/2017	03/25/2030
28924A-AB-7	ELM TRUST 2020-4A A2			4	1.F FE	656,227	94.9420	623,036	656,228	656,216	0	(4)	0	0	2.286	2.296	MON	458	15,001	10/16/2020	10/20/2029
30168A-AD-4	EXETER AUTOMOBILE RECEIVABLES 2022-6A B				1.C FE	1,699,907	100.2040	1,703,468	1,700,000	1,699,877	0	(22)	0	0	6.030	6.104	MON	4,556	104,219	11/30/2022	08/16/2027
31614C-AB-2	Fidelity Direct Lending Fund I				1.E FE	14,480,000	99.7430	14,442,786	14,480,000	14,480,000	0	0	0	0	8.160	7.389		14,601	0	12/21/2023	02/25/2027
33938M-AA-7	FLEXENTIAL ISSUER LLC 2021-1A A2				1.G FE	6,453,105	89.9310	5,845,515	6,500,000	6,471,727	0	9,121	0	0	3.250	3.432	MON	3,521	211,250	11/23/2021	11/27/2051
36157R-D9-3	GE CAPITAL MTG 1999-HE M			4	6. FM	76,580	84.6060	76,118	89,968	76,118	1,607	225	0	0	6.705	8.401	MON	503	5,516	04/16/2010	04/25/2029
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A			4	1.F FE	643,336	91.8270	590,980	643,580	643,409	0	23	0	0	2.260	2.278	MON	566	14,545	09/23/2020	11/19/2040
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A A2				2.B FE	4,875,000	82.8530	4,039,084	4,875,000	4,875,000	0	0	0	0	2.865	2.875	MJSD	4,268	139,669	06/17/2021	06/20/2051
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A			4	1.A FE	251,390	97.6050	245,537	251,562	251,459	0	9	0	0	3.990	3.999	MS	2,816	10,037	10/16/2014	09/21/2040
42771T-AA-3	HERO FUNDING TRUST 2015-3A A			4	1.A FE	614,156	94.8570	582,610	614,198	614,158	0	(1)	0	0	4.280	4.280	MON	803	26,854	11/18/2015	09/20/2041
42806M-BC-2	HERTZ VEHICLE FINANCING LLC 2022-4A B				1.F FE	1,999,732	97.0480	1,940,960	2,000,000	1,999,829	0	59	0	0	4.120	4.159	MON	1,373	82,400	03/25/2022	09/25/2026
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A			4	2.C FE	1,708,534	78.9990	1,349,757	1,708,574	1,708,508	0	(6)	0	0	3.425	3.449	MON	2,601	58,519	10/18/2019	11/15/2039
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A				1.F FE	867,198	87.5090	759,289	867,670	867,408	0	74	0	0	2.300	2.320	MON	887	19,956	02/03/2021	02/15/2054
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A			4	1.A FE	147,479	99.5970	147,809	148,407	148,008	0	46	0	0	3.820	3.922	MON	252	5,669	06/01/2011	12/15/2048
46651N-AA-2	JOL AIR 2019-1 A			4	2.A FE	1,314,942	91.1120	1,198,071	1,314,944	1,314,885	0	(11)	0	0	3.967	3.998	MON	2,318	52,164	05/17/2019	04/15/2044
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1			4	3.A FE	560,194	85.5030	488,460	571,278	566,843	0	1,006	0	0	4.300	4.746	MON	1,092	24,565	12/08/2016	01/15/2042
543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1			4	1.F FE	1,617,971	97.0990	1,611,704	1,659,857	1,656,601	0	5,456	0	0	2.980	3.676	MON	2,198	49,464	06/30/2016	01/15/2045
55400V-AA-9	MVW OWNER TRUST 2022-2A A				1.A FE	3,464,129	102.7740	3,560,793	3,464,683	3,464,297	0	87	0	0	6.110	6.189	MON	6,468	239,918	10/25/2022	10/21/2041
57109R-AC-4	MARLETTE FUNDING TRUST 2023-3A C				1.G FE	3,499,967	101.4130	3,549,455	3,500,000	3,499,970	0	4	0	0	7.060	7.160	MON	10,982	99,526	07/14/2023	09/15/2033
59549W-AA-1	MID STATE TRUST SERIES 11 A1			4	1.F FE	291,526	98.3700	302,664	307,679	305,684	0	788	0	0	4.864	5.451	MON	665	14,965	04/22/2010	07/15/2038
61033M-AB-0	MONROE CAPTAL INCOME PLUS ABS 2022-1A A				1.F FE	4,918,915	92.7400	4,637,000	5,000,000	4,950,315	0	17,676	0	0	4.050	4.490	JAJO	38,250	201,938	03/16/2022	03/30/2032
61034U-AC-9	MONROE CAPITAL MML CLO X LLC 2020-1A A2R				1.A FE	7,000,000	92.7000	6,489,028	7,000,000	7,000,000	0	0	0	0	4.650	4.675	FMAN	37,071	325,500	04/22/2022	05/20/2034
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2				2.C FE	2,227,500	90.0840	2,006,621	2,227,500	2,227,500	0	0	0	0	2.989	3.000	JAJO	11,282	66,580	07/16/2021	07/30/2051
629682-AA-3	NADG NNN OPERATING LP 2019-1 A			4	1.F FE	1,927,947	95.7990	1,846,954	1,927,947	1,927,947	0	0	0	0	3.368	3.391	MON	541	64,933	11/21/2019	12/28/2049
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2				2.C FE	1,965,000	85.7940	1,685,852	1,965,000	1,965,000	0	0	0	0	3.695	3.712	JAJO	12,303	72,607	01/11/2022	01/30/2052
67181D-AM-3	OAK STREET INVESTMENT GRADE NE 2021-2A A4				2.A FE	4,249,731	69.5840	2,957,320	4,250,000	4,249,798	0	35	0	0	3.240	3.263	MON	4,208	137,700	11/19/2021	11/20/2051
68269P-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU 2022-3A A				1.A FE	3,999,718	100.3100	4,012,400	4,000,000	3,999,657	0	(46)	0	0	5.940	6.013	MON	11,220	237,600	12/08/2022	05/15/2034
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B			4	1.F FE	188,719	96.7170	182,548	188,745	188,728	0	2	0	0	3.360	3.386	MON	388	6,342	05/21/2019	04/09/2038
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2			4	2.B FE	1,920,000	88.3490	1,696,301	1,920,000	1,920,000	0	0	0	0	3.858	3.876	MJSD	5,350	74,074	11/20/2019	12/05/2049
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II				2.B FE	2,947,500	86.0090	2,535,115	2,947,500	2,947,500	0	0	0	0	4.008	4.027	MJSD	8,532	118,136	01/25/2022	12/05/2051

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
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5			4	1.A FM	148,057	98.2420	154,061	156,818	154,273	0	(491)	0	0	3.526	4.489	MON	461	5,528	11/18/2005	01/25/2036
76112B-EN-6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14			4	1.A FM	115,902	98.8510	114,571	115,903	115,453	0	0	0	0	5.743	5.778	MON	555	6,652	11/05/2004	09/25/2034
78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU 2016-B A2A			4	1.A FE	144,956	97.5040	141,343	144,962	144,957	0	0	0	0	2.430	2.442	MON	157	3,523	07/13/2016	02/17/2032
805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5			4	1.A FM	877,920	94.7630	831,943	877,920	877,920	0	0	0	0	4.178	4.196	MON	3,057	37,295	09/04/2003	12/25/2033
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2			4	2.C FE	2,880,000	94.3290	2,716,675	2,880,000	2,880,000	0	0	0	0	3.882	3.900	JAJO	20,497	111,802	09/17/2019	10/25/2049
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A			4	1.F FE	196,868	97.2360	191,426	196,868	196,868	0	0	0	0	3.980	3.999	JAJO	1,436	7,835	11/15/2013	01/25/2044
82650B-AB-2	SIERRA RECEIVABLES FUNDING CO 2023-2A B				1.F FE	1,384,399	101.7620	1,409,119	1,384,721	1,384,400	0	1	0	0	6.280	6.368	MON	2,657	36,234	07/11/2023	04/20/2040
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B			4	1.F FE	197,283	95.8320	189,110	197,335	197,308	0	5	0	0	2.320	2.336	MON	140	4,578	08/03/2020	07/20/2037
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C			4	2.B FE	197,311	96.1260	189,691	197,335	197,319	0	1	0	0	3.510	3.537	MON	212	6,926	08/03/2020	07/20/2037
83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 2021-1 A				1.E FE	1,782,523	86.4260	1,540,596	1,782,561	1,782,509	0	(6)	0	0	2.636	2.650	MON	2,088	46,988	11/05/2021	10/15/2046
83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I			4	2.B FE	1,933,333	94.6140	1,829,204	1,933,333	1,933,333	0	0	0	0	3.845	3.875	MON	2,271	74,337	01/15/2020	01/20/2050
86365L-AB-7	STRUCTURED RECEIVABLES FINANCE 2010-B B			4	1.B FE	1,857,376	102.4700	1,844,461	1,800,001	1,812,392	0	(3,240)	0	0	7.970	7.717	MON	6,376	143,460	02/08/2012	08/15/2036
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A			4	1.F FE	628,212	93.4340	587,063	628,319	627,905	0	(90)	0	0	2.730	2.714	MON	1,429	17,153	08/04/2020	08/21/2045
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B				2.B FE	1,572,771	87.5230	1,377,029	1,573,333	1,572,892	0	43	0	0	2.820	2.843	MON	1,356	44,368	03/24/2021	04/20/2046
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A			4	1.F FE	981,625	97.5150	957,231	981,625	981,625	0	0	0	0	5.194	5.250	MON	2,124	50,986	10/18/2010	10/16/2040
89657B-AC-8	TRINITY RAIL LEASING 2019 LLC 2019-2A A2			4	1.F FE	1,998,895	93.6360	1,872,720	2,000,000	1,999,330	0	109	0	0	3.100	3.127	MON	2,411	62,000	10/08/2019	10/18/2049
90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2			4	1.A FM	878,725	96.8640	977,640	1,009,292	878,725	0	0	0	0	7.750	11.938	MON	6,518	78,220	01/19/2000	04/15/2030
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B				2.B FE	1,257,357	92.4530	1,162,459	1,257,357	1,257,357	0	0	0	0	2.848	2.855	JAJO	7,062	35,810	07/28/2021	10/20/2031
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A			4	1.A FE	587,803	93.6170	550,336	587,859	586,881	0	(98)	0	0	3.130	3.110	MON	1,533	18,400	07/17/2019	07/25/2049
92259H-AG-2	VELOCITY COMMERCIAL CAPITAL LO 2023-4 M2				1.G FE	752,971	103.8460	781,940	752,981	752,857	0	(114)	0	0	9.080	9.077	MON	5,698	11,395	10/31/2023	11/25/2053
94354K-AA-8	WAVE USA 2019-1 A			4	2.A FE	1,417,194	84.0020	1,190,523	1,417,256	1,417,192	0	1	0	0	3.597	3.624	MON	2,266	50,979	09/30/2019	09/15/2044
95058X-AL-2	WENDYS FUNDING LLC 2021-1A A2II				2.B FE	4,387,496	83.7470	3,674,396	4,387,496	4,387,496	0	0	0	0	2.775	2.784	MJSD	5,411	121,753	06/15/2021	06/15/2051
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A			4	1.F FE	1,590,782	90.3870	1,437,881	1,590,805	1,590,771	0	(2)	0	0	3.228	3.249	MON	2,282	51,351	02/18/2020	03/15/2045
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A				1.F FE	1,816,032	80.5980	1,463,762	1,816,126	1,816,036	0	3	0	0	3.104	3.124	MON	2,505	56,373	05/07/2021	05/15/2046
974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2			4	2.B FE	985,000	90.2700	889,160	985,000	985,000	0	0	0	0	2.841	2.850	MJSD	2,021	27,984	10/09/2020	12/05/2050
97988M-AN-3	WOODMONT TRUST 2021-8A B2				1.C FE	4,999,946	85.5000	4,274,980	5,000,000	4,999,972	0	(14)	0	0	3.357	3.371	JAJO	34,036	167,850	12/10/2021	01/18/2034
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2				2.B FE	4,398,750	87.0370	3,828,540	4,398,750	4,398,750	0	0	0	0	3.238	3.249	JAJO	24,134	142,432	05/27/2021	07/30/2051
03290A-AB-6	ANCHORAGE CREDIT FUNDING LTD 2021-13A B		D		1.D FE	4,000,000	87.1380	3,485,500	4,000,000	4,000,000	0	0	0	0	3.225	3.236	JAJO	22,933	129,000	05/25/2021	07/27/2039
06759M-AJ-0	BABSON CLO LTD 2016-1A B2R		D	4	1.A FE	3,000,000	96.2540	2,887,629	3,000,000	3,000,000	0	0	0	0	4.580	4.606	JAJO	25,953	137,400	07/25/2018	07/23/2030
06760B-AG-7	BABSON CLO LTD 2017-1A B2		D	4	1.A FE	4,999,913	95.2200	4,760,995	5,000,000	4,999,259	0	(167)	0	0	3.642	3.656	JAJO	36,926	182,100	06/23/2017	07/18/2029
092913-AQ-5	BLACKROCK ELBERT CLO V, LLC 5A AFR		D	2	1.A FE	3,000,000	94.2710	2,828,142	3,000,000	3,000,000	0	0	0	0	4.480	4.504	MJSD	5,973	134,400	04/22/2022	06/15/2034
10948V-AS-4	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A B2R		D		1.C FE	1,500,000	99.3100	1,489,646	1,500,000	1,500,000	0	0	0	0	7.802	7.876	JAJO	24,706	89,398	12/21/2022	01/15/2031
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R		D		1.A FE	2,145,998	100.0660	2,147,404	2,145,998	2,145,998	0	0	0	0	7.471	7.527	JAJO	33,847	122,472	12/21/2022	01/15/2031
15186A-AE-1	CENTERBRIDGE CREDIT FUNDING LT 2021-2A B		D		1.D FE	5,000,000	78.5550	3,927,755	5,000,000	5,000,000	0	0	0	0	3.350	3.363	JAJO	30,708	167,500	12/21/2021	01/25/2040
17150E-AC-5	CHURCHILL MIDDLE MARKET CLO LT 2023-1A AF		D		1.A FE	3,000,000	99.9130	2,997,390	3,000,000	3,000,000	0	0	0	0	6.950	6.999	JAJO	44,017	101,354	03/16/2023	10/01/2032
24460X-AL-4	DEERPATH CAPITAL CLO LTD 2021-2A A2		D		1.A FE	5,000,000	88.7180	4,435,895	5,000,000	5,000,000	0	0	0	0	2.950	2.949	JAJO	31,139	147,500	12/06/2021	01/15/2034
26252E-AL-3	DRYDEN SENIOR LOAN FUND 2018-70A A2B CLO		D	4	1.A FE	2,000,000	88.5170	1,770,336	2,000,000	2,000,000	0	0	0	0	2.250	2.255	JAJO	9,375	45,000	12/07/2018	01/16/2032
38137P-BC-3	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C2R2		D	4	1.F FE	1,000,000	83.2560	832,561	1,000,000	1,000,000	0	0	0	0	3.050	3.062	JAJO	6,015	30,500	09/10/2020	07/20/2031
38172H-AJ-3	GOLUB CAPITAL PARTNERS CLO LTD 2019-45A B2		D	4	1.C FE	2,000,000	90.5250	1,810,498	2,000,000	2,000,000	0	0	0	0	4.000	4.019	JAJO	15,778	80,000	08/22/2019	10/20/2031
38178M-AA-5	GOLUB CAPITAL PARTNERS ABS FUN 2019-1 AR		D		1.F FE	4,000,000	91.7500	3,670,000	4,000,000	4,000,000	0	0	0	0	3.100	3.111	JAJO	24,456	124,000	06/03/2021	07/20/2030
38179G-AG-4	GOLUB CAPITAL PARTNERS CLO LTD 2021-59A B2		D		1.C FE	2,999,954	84.6350	2,539,035	3,000,000	2,999,923	0	(26)	0	0	3.219	3.231	JAJO	19,046	96,570	12/15/2021	01/20/2034
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3		D		2.B FE	799,106	96.6200	772,100	799,106	799,106	0	0	0	0	5.235	5.268	JAJO	8,831	41,833	05/05/2016	04/15/2026
46604R-AE-3	IVY HILL MIDDLE MARKET CREDIT 21A C		D		1.F FE	2,750,000	99.9940	2,749,824	2,750,000	2,750,000	0	0	0	0	9.521	9.591	JAJO	99,640	0	07/19/2023	07/18/2035
69120J-AF-5	OWL ROCK CLO V LLC 2020-5A C2		D		1.F FE	3,250,000	86.4970	2,811,156	3,250,000	3,250,000	0	0	0	0	5.100	5.131	JAJO	32,690	165,750	03/21/2022	04/20/2034
69355D-AN-7	PPM CLO, LTD 2018-1A B1R		D	4	1.B FE	3,000,000	87.6260	2,628,792	3,000,000	3,000,000	0	0	0	0	2.312	2.318	JAJO	14,641	69,351	09/15/2020	07/15/2031

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
92917N-AQ-1	VOYA CLO LTD 2019-1A C2R		D	4	1.F FE	3,000,000	83.3800	2,501,412	3,000,000	3,000,000	0	0	0	0	3.460	3.475	JAJO	21,913	103,800	02/07/2020	04/15/2031
97988W-AC-5	WOODMONT TRUST 2020-7A A1B		C	4	1.A FE	1,000,000	94.5140	945,141	1,000,000	1,000,000	0	0	0	0	2.274	2.280	JAJO	4,800	22,736	11/20/2020	01/15/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						237,944,221	XXX	220,164,909	238,573,857	238,117,362	1,607	101,477	0	0	XXX	XXX	XXX	1,200,593	8,588,080	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,715,701,955	XXX	1,518,777,154	1,690,740,739	1,712,401,237	(26,543)	(736,885)	21,536	0	XXX	XXX	XXX	15,251,626	65,727,755	XXX	XXX
25746U-BY-4	DOMINION ENERGY INC			2	2.C FE	2,000,000	98.7160	1,974,320	2,000,000	2,000,000	0	0	0	0	5.750	5.750	AO	28,750	115,000	09/24/2014	10/01/2054
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,000,000	XXX	1,974,320	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	28,750	115,000	XXX	XXX
1309999999. Total - Hybrid Securities						2,000,000	XXX	1,974,320	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	28,750	115,000	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
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						1,663,365,172	XXX	1,458,359,506	1,636,546,702	1,659,126,905	0	(987,213)	0	0	XXX	XXX	XXX	16,051,540	63,450,621	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						109,131,280	XXX	108,749,829	112,568,774	109,110,075	(28,150)	116,181	21,536	0	XXX	XXX	XXX	416,888	1,892,330	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						34,720,750	XXX	31,285,293	33,967,584	34,453,486	0	(17,855)	0	0	XXX	XXX	XXX	108,271	1,295,367	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						242,944,221	XXX	225,027,909	243,573,857	243,117,362	1,607	101,477	0	0	XXX	XXX	XXX	1,289,656	8,844,580	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						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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						2,050,161,423	XXX	1,823,422,537	2,026,656,917	2,045,807,828	(26,543)	(787,410)	21,536	0	XXX	XXX	XXX	17,866,355	75,482,898	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 202,209,023	1B ..$ 46,026,874	1C ..$ 70,531,623	1D ..$ 126,893,413	1E ..$ 145,453,067	1F ..$ 228,738,390	1G ..$ 259,012,081
1B	2A ...$ 251,988,170	2B ..$ 459,269,336	2C ..$ 211,897,671				
1C	3A ...$ 16,066,206	3B ..$ 7,457,556	3C ..$ 12,002,495				
1D	4A ...$ 998,077	4B ..$ 4,344,453	4C ..$ 451,731				
1E	5A ...$ 1,951,679	5B ..$ 250,000	5C ..$ 0				
1F	6 .....$ 265,983						

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
74460W-55-2	PUBLIC STORAGE PREFERRED			80,000.000	25.00	0.000	1,711,200	21.390	1,711,200	2,000,000	0	92,499	0	182,400	0	0	182,400	0	2.A FE	06/08/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,711,200	XXX	1,711,200	2,000,000	0	92,499	0	182,400	0	0	182,400	0	XXX	XXX
04014F-4*-0	ARES DYNAMIC PFD 3.03% SERIES C			160,000.000	25.00	0.000	4,000,000	21.867	3,498,720	4,000,000	0	121,200	0	0	0	0	0	0	1.F PL	09/15/2021
143106-3*-1	CARLYLE TACTICAL PVT CRDT FUND SERIES B			80,000.000	25.00	0.000	2,000,000	22.763	1,821,040	2,000,000	0	78,000	0	0	0	0	0	0	1.G PL	05/11/2022
17260G-4@-9	CION ARES PFD 3.07% SERIES C			360,000.000	25.00	0.000	9,000,000	21.883	7,877,880	9,000,000	0	276,300	0	0	0	0	0	0	1.F PL	09/30/2021
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							15,000,000	XXX	13,197,640	15,000,000	0	475,500	0	0	0	0	0	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							16,711,200	XXX	14,908,840	17,000,000	0	567,999	0	182,400	0	0	182,400	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							16,711,200	XXX	14,908,840	17,000,000	0	567,999	0	182,400	0	0	182,400	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 ..$ 13,000,000	1G ..$ 2,000,000
1B	2A ...$ 1,711,200	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 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
	RIESEL HOLDCO LLC			583,333.000	250,833	0.430	250,833	438,889	0	0	0	(188,056)	0	(188,056)	0	12/15/2022	
	FEDERAL HOME LOAN BANK - CINTI			180,751.000	18,075,100	100.000	18,075,100	18,075,100	0	1,115,497	0	0	0	0	0	12/22/2023	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					18,325,933	XXX	18,325,933	18,513,989	0	1,115,497	0	(188,056)	0	(188,056)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					18,325,933	XXX	18,325,933	18,513,989	0	1,115,497	0	(188,056)	0	(188,056)	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
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					18,325,933	XXX	18,325,933	18,513,989	0	1,115,497	0	(188,056)	0	(188,056)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					35,037,133	XXX	33,234,773	35,513,989	0	1,683,496	0	(5,656)	0	(5,656)	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
38383H-CD-9	GOVERNMENT NATIONAL MORTGAGE A 2022-205 UA 5.000% 05/20/52		12/11/2023	Nomura Securities		28,407,895	28,877,148	52,139
38383V-M5-4	GNMA 2023-35 DA 4.500% 02/20/52		11/13/2023	Santander		9,324,465	9,934,505	18,627
91282C-FV-8	US TREASURY N/B 4.125% 11/15/32		10/23/2023	Incapital		217,602	230,000	4,177
0109999999. Subtotal - Bonds - U.S. Governments						37,949,962	39,041,653	74,943
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY H 5.916% 12/01/47		06/27/2023	Incapital		4,514,738	4,410,000	20,292
59465P-CD-8	MICHIGAN ST HSG DEV AUTH RENTA 3.058% 10/01/46		08/17/2023	Incapital		366,155	541,449	6,439
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41		07/06/2023	Incapital		1,351,350	1,485,000	1,747
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		03/01/2023	Direct		43,615	43,615	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,275,858	6,480,064	28,478
3136BM-QB-7	FANNIE MAE 2022-17 N 3.500% 11/25/48		09/25/2023	Bank of America		9,677,301	10,653,604	27,966
3136BM-ZY-7	FANNIE MAE 2022-22 P 4.500% 05/25/51		10/30/2023	Bank of America		14,547,275	15,550,787	1,944
3137H9-G4-5	FREDDIE MAC 5271 GV 5.500% 09/25/33		10/06/2023	Morgan Stanley Dean Witter		9,010,465	9,188,492	15,442
0909999999. Subtotal - Bonds - U.S. Special Revenues						33,235,041	35,392,883	45,352
006346-AW-0	ADAMS OUTDOOR ADVERTISING 2023-1 A2 6.967% 07/15/53		07/19/2023	Barclays		1,999,920	2,000,000	0
05377R-HN-7	AESOP FUNDING II LLC 2023-8A B 6.660% 02/20/30		09/12/2023	Bank of America		2,999,753	3,000,000	0
09261H-BB-2	BLACKSTONE PRIVATE CREDIT FUND 144A 7.300% 11/27/28		11/16/2023	Citi Global Markets Inc.		1,976,960	2,000,000	0
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 5.677% 07/21/30		04/27/2023	Direct		313,450	313,450	0
10806*-AD-7	BRIDGE INVESTMENT GROUP 6.100% 03/29/33		03/29/2023	Deutsche Bank Securities		3,000,000	3,000,000	0
18685@-AV-4	CLIFFWATER CORPORATION Senior Secured Notes 7.400% 01/20/34		12/19/2023	MUFG Securiites		3,000,000	3,000,000	0
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		08/04/2023	Direct		846,358	846,358	0
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		11/01/2023	Interest Capitalization		64,234	64,234	0
23345W-AC-9	DT AUTO OWNER TRUST 2023-3A C 6.400% 05/15/29		07/11/2023	Citi Global Markets Inc.		3,799,270	3,800,000	0
24703D-BF-7	DELL INT LLC / EMC CORP 3.375% 12/15/41		10/02/2023	Tax Free Exchange		3,020,787	3,000,000	0
24715@-AZ-7	DELOITTE LLP 5.320% 05/30/38		05/31/2023	US Bancorp		3,000,000	3,000,000	0
31614C-AB-2	Fidelity Direct Lending Fund I 8.160% 02/25/27		12/21/2023	J P Morgan & Co		14,480,000	14,480,000	0
36270G-AE-1	GS MORTGAGE SECURITIES TRUST 2023-SHIP C 5.505% 09/06/26		08/04/2023	Goldman Sachs & Co		1,915,397	2,000,000	6,953
37045X-ED-4	GENERAL MOTORS FINL CO 6.400% 01/09/33		01/04/2023	Deutsche Bank Securities		4,984,700	5,000,000	0
404119-CS-6	HCA INC 4.375% 03/15/42		08/08/2023	Tax Free Exchange		1,002,358	1,000,000	0
44891A-CB-1	HYUNDAI CAPITAL SERVICES 144A 5.500% 03/30/26		03/28/2023	Barclays		1,992,760	2,000,000	0
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		09/26/2023	Direct		921,698	921,698	0
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		10/31/2023	Interest Capitalization		26,708	26,708	0
527298-BU-6	LEVEL 3 FINANCING INC 144A 10.500% 05/15/30		03/31/2023	Tax Free Exchange		3,149,005	2,875,000	0
57109R-AC-4	MARLETTE FUNDING TRUST 2023-3A C 7.060% 09/15/33		07/14/2023	J P Morgan & Co		3,499,967	3,500,000	0
693475-BP-9	PNC FINANCIAL SERVICES GROUP 6.250% Perpet.		02/02/2023	Bank of America		2,000,000	2,000,000	0
69437@-AA-4	PRICEWATERHOUSECOOPERS LLP		06/30/2023	Tax Free Exchange		5,000,000	5,000,000	88,083
709599-BT-0	PENSKE TRUCK LEASING 144A 5.550% 05/01/28		03/27/2023	J P Morgan & Co		1,990,840	2,000,000	0
718547-AH-5	PHILLIPS 66 3.750% 03/01/28		05/02/2023	Tax Free Exchange		1,012,556	1,000,000	0
718547-AK-8	PHILLIPS 66 3.150% 12/15/29		05/02/2023	Tax Free Exchange		1,021,293	1,000,000	0
72305*-AA-9	PineBridge Private Credit III Note A 3.250% 08/31/32		12/04/2023	Direct		2,309,561	2,309,561	0
72305*-AB-7	PineBridge Private Credit III Note B 4.750% 08/31/32		12/04/2023	Direct		1,049,732	1,049,732	0
78355H-KW-8	RYDER SYSTEM INC 5.250% 06/01/28		05/10/2023	Wells Fargo Securities		1,997,420	2,000,000	0
808513-CJ-2	CHARLES SCHWAB CORP 6.196% 11/17/29		11/15/2023	Citi Global Markets Inc.		2,000,000	2,000,000	0
82650B-AB-2	SIERRA RECEIVABLES FUNDING CO 2023-2A B 6.280% 04/20/40		07/11/2023	Deutsche Bank Securities		1,384,399	1,384,721	0
876030-AB-3	TAPESTRY INC 7.050% 11/27/25		11/15/2023	Morgan Stanley Dean Witter		998,900	1,000,000	0
89788M-AQ-5	TRUIST FINANCIAL CORP 7.161% 10/30/29		10/25/2023	Suntrust		3,000,000	3,000,000	0
92259H-AG-2	VELOCITY COMMERCIAL CAPITAL LO 2023-4 M2 9.080% 11/25/53		10/31/2023	Citi Global Markets Inc.		752,971	752,981	6,647
95000U-3G-6	WELLS FARGO & COMPANY 6.303% 10/23/29		10/16/2023	Wells Fargo Securities		2,000,000	2,000,000	0
067901-AA-6	BARRICK GOLD CORP 5.800% 11/15/34	A	04/19/2023	Barclays		2,029,720	2,000,000	50,267
13648T-AF-4	CANADIAN PACIFIC RAILWAY 4.700% 05/01/48	A	04/19/2023	Tax Free Exchange		2,996,919	3,000,000	0
13648T-AG-2	CANADIAN PACIFIC RAILWAY 3.500% 05/01/50	A	04/19/2023	Tax Free Exchange		2,045,004	2,000,000	0
67077M-AR-9	NUTRIEN LTD 4.900% 06/01/43	A	10/02/2023	Mesirow Financial		2,886,694	3,545,000	59,349
073096-B*-9	BAYPORT POLYMERS LLC SR UNSEC NOTES SER D 5.150% 02/15/35	D	02/15/2023	Citi		3,000,000	3,000,000	0
17150E-AC-5	CHURCHILL MIDDLE MARKET CLO LT 2023-1A AF 6.950% 10/01/32	D	03/16/2023	Natixis Securities		3,000,000	3,000,000	0
22550L-2C-4	CREDIT SUISSE NEW YORK 2.950% 04/09/25	D	01/04/2023	Goldman Sachs & Co		1,168,914	1,296,000	9,239
22550L-2L-4	CREDIT SUISSE NEW YORK 7.950% 01/09/25	D	01/04/2023	Credit Suisse		998,000	1,000,000	0
29660N-AC-3	FC BARCELONA ESPAI BARCO FONDO 7.060% 06/30/32	D	05/30/2023	Goldman Sachs & Co		2,000,000	2,000,000	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
46604R-AE-3	IVY HILL MIDDLE MARKET CREDIT 21A C 9.521% 07/18/35	D	07/19/2023	J P Morgan & Co		2,750,000	2,750,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						105,386,248	105,915,443	220,538
2509999997. Total - Bonds - Part 3						182,847,109	186,830,043	369,311
2509999998. Total - Bonds - Part 5						1,386,165	1,447,177	1,859
2509999999. Total - Bonds						184,233,274	188,277,220	371,170
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
000000-00-0	FEDERAL HOME LOAN BANK - CINTI		12/22/2023	Direct	33,549.000	3,354,900		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,354,900	XXX	0
5989999997. Total - Common Stocks - Part 3						3,354,900	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						3,354,900	XXX	0
5999999999. Total - Preferred and Common Stocks						3,354,900	XXX	0
6009999999 - Totals						187,588,174	XXX	371,170

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
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		12/15/2023	Paydown		128,429	128,429	130,797	129,745	0	(1,316)	0	(1,316)	0	128,429	0	0	0	2,112	09/15/2041
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147 3.940% 03/15/37		12/01/2023	Paydown		207,616	207,616	215,013	211,386	0	(3,769)	0	(3,769)	0	207,616	0	0	0	4,459	03/15/2037
36230T-B2-7	GN 758157 4.550% 05/15/38		12/01/2023	Paydown		212,505	212,505	236,412	228,770	0	(16,265)	0	(16,265)	0	212,505	0	0	0	5,276	05/15/2038
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		12/15/2023	Redemption 100.0000		166,948	166,948	166,948	166,948	0	0	0	0	0	166,948	0	0	0	4,308	06/15/2030
38373M-2F-6	GNMA 2008-80 IO 2.185% 04/16/50		12/01/2023	Paydown		0	0	10,708	10,115	0	(10,115)	0	(10,115)	0	0	0	0	0	1,275	04/16/2050
38376G-2H-2	GNMA 2011-92 C 3.725% 04/16/52		12/01/2023	Paydown		42,839	42,839	42,022	42,552	0	287	0	287	0	42,839	0	0	0	870	04/16/2052
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		12/01/2023	Paydown		149,977	149,977	158,414	150,910	0	(933)	0	(933)	0	149,977	0	0	0	3,046	07/20/2040
38377T-GE-5	GNMA 2011-2 HG 4.000% 01/20/41		12/01/2023	Paydown		140,146	140,146	156,525	145,575	0	(5,429)	0	(5,429)	0	140,146	0	0	0	3,327	01/20/2041
38377T-LL-3	GNMA 2011-3 QP 4.000% 06/20/40		09/01/2023	Paydown		108,460	108,460	120,662	108,681	0	(221)	0	(221)	0	108,460	0	0	0	1,765	06/20/2040
38377T-SC-6	GNMA 2011-30 BL 4.000% 06/20/40		05/01/2023	Paydown		144,710	144,710	154,478	144,793	0	(83)	0	(83)	0	144,710	0	0	0	1,239	06/20/2040
38378N-3J-0	GNMA 2014-67 DE 3.682% 11/16/46		12/01/2023	Paydown		421,203	421,203	418,373	420,372	0	831	0	831	0	421,203	0	0	0	10,704	11/16/2046
38378X-SU-6	GNMA 2014-150 C 3.400% 12/16/49		12/01/2023	Paydown		586,184	586,184	605,601	585,803	0	381	0	381	0	586,184	0	0	0	11,877	12/16/2049
38378X-SU-6	GNMA 2014-150 C 3.400% 12/16/49		08/01/2023	Redemption 100.0000		71,711	71,711	74,086	71,664	0	47	0	47	0	71,711	0	0	0	7,163	12/16/2049
38378X-VL-2	GNMA 2014-155 VA 3.000% 03/16/37		12/01/2023	Paydown		226,677	226,677	231,919	227,998	0	(1,321)	0	(1,321)	0	226,677	0	0	0	3,701	03/16/2037
0109999999. Subtotal - Bonds - U.S. Governments						2,607,405	2,607,405	2,721,958	2,645,312	0	(37,906)	0	(37,906)	0	2,607,405	0	0	0	61,122	XXX
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH B 4.263% 09/15/32		08/28/2023	Raymond James & Associates		2,818,380	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(181,620)	(181,620)	122,561	09/15/2032
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		12/01/2023	Redemption 100.0000		34,114	34,114	34,114	34,114	0	0	0	0	0	34,114	0	0	0	613	06/15/2045
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/46		06/01/2023	Redemption 100.0000		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	7,125	06/01/2046
45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.625% 12/01/42		12/01/2023	Redemption 100.0000		123,234	123,234	123,234	123,234	0	0	0	0	0	123,234	0	0	0	1,707	12/01/2042
462590-MH-0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT LOAN 2.989% 12/01/39		12/01/2023	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,018	12/01/2039
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/15/52		12/15/2023	Various		4,728	4,728	4,770	4,766	0	(1)	0	(1)	0	4,765	0	(37)	(37)	93	09/15/2052
49130N-DN-6	KENTUCKY ST HGR EDU STUDENT LO 4.000% 06/01/31		06/01/2023	Various		1,560,000	1,560,000	1,550,421	1,553,609	0	266	0	266	0	1,553,876	0	6,124	6,124	31,200	06/01/2031
574300-JN-0	MARYLAND TRANS AUTHORITY BUILD AMERICA BONDS 5.164% 07/01/25		07/01/2023	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,164	07/01/2025
57563R-KE-8	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.800% 07/01/27		01/01/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	360	07/01/2027
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT 3.565% 06/01/51		06/01/2023	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,674	06/01/2051
594654-QC-2	MICHIGAN ST HSG DEV AUTH SF MT 2.898% 06/01/52		09/27/2023	Call 82.7500		2,275,625	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	(408,848)	06/01/2052
59465P-CD-8	MICHIGAN ST HSG DEV AUTH RENTA 3.058% 10/01/46		10/01/2023	Redemption 100.0000		411,449	411,449	411,449	411,449	0	0	0	0	0	411,449	0	0	0	12,582	10/01/2046
60416T-WX-2	MINNESOTA ST HSG FIN AGY 5.163% 07/01/40		12/01/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	908	07/01/2040
60416T-WY-0	MINNESOTA ST HSG FIN AGY 5.263% 07/01/45		12/01/2023	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	1,234	07/01/2045
605581-FF-9	STATE OF MISSISSIPPI 3.729% 10/01/32		09/01/2023	Raymond James & Associates		6,384,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(616,000)	(616,000)	242,903	10/01/2032
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		10/01/2023	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	942	10/01/2037
64469D-WP-2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		05/01/2023	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	161	07/01/2030
646080-UN-9	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN 3.250% 12/01/39		08/03/2023	Redemption 100.0000		370,000	370,000	367,802	368,084	0	25	0	25	0	368,110	0	1,890	1,890	4,586	12/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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
64971W-G2-0	NYC NY TRANSITIONAL FIN AUTH 2.960% 02/01/28		09/12/2023	Raymond James & Associates		3,671,400	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(328,600)	(328,600)	132,542	02/01/2028
678553-AS-7	OKLAHOMA CITY ECONOMIC DEV 2013A 3.804% 03/01/27		03/01/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,020	03/01/2027
678553-AU-2	OKLAHOMA CITY ECONOMIC DEV 2013A 3.997% 03/01/28		03/01/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,985	03/01/2028
678553-AV-0	OKLAHOMA CITY ECONOMIC DEV 2013A 4.097% 03/01/29		03/01/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,485	03/01/2029
79467B-CM-5	SALES TAX SECURITIZATION CORP 4.637% 01/01/40		01/01/2023	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	464	01/01/2040
79771F-AA-5	SAN FRANCISCO CA CITY & CNTY P 2.825% 11/01/41		11/01/2023	Redemption 100.0000		30,000	30,000	30,856	30,702	0	(68)	0	(68)	0	30,634	0	(634)	(634)	848	11/01/2041
798186-YY-2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION OF 2012-SER B 4.469% 08/01/34		08/01/2023	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	134,070	08/01/2034
83756C-Y8-2	SOUTH DAKOTA HSG DEV AUTH MTGE 5.796% 05/01/38		10/04/2023	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	3,108	05/01/2038
843375-ZM-1	SOUTHERN MINNESOTA MUNICIPAL POWER AGENCY 4.324% 01/01/23		01/01/2023	Maturity		935,000	935,000	935,000	935,000	0	0	0	0	0	935,000	0	0	0	20,215	01/01/2023
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		06/01/2023	Redemption 100.0000		13,615	13,615	13,615	13,615	0	0	0	0	0	13,615	0	0	0	204	09/01/2041
882722-VK-4	TEXAS TRANSPORTATION COMMISSIO 3.823% 04/01/23		04/01/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,230	04/01/2023
91412G-QL-2	UNIVERSITY OF CALIFORNIA 4.062% 05/15/33		05/15/2023	Call 100.0000		3,675,000	3,675,000	3,691,853	3,675,961	0	(961)	0	(961)	0	3,675,000	0	0	0	74,639	05/15/2033
91417K-N3-1	UNIV OF COLORADO CO ENTERPRISE 3.039% 06/01/27		08/02/2023	Call 95.9060		2,397,650	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	(51,489)	06/01/2027
92812U-Q4-3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		12/01/2023	Paydown		144,707	144,707	144,707	144,707	0	0	0	0	0	144,707	0	0	0	2,807	10/25/2037
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		12/25/2023	Redemption 100.0000		80,857	80,857	80,857	80,857	0	0	0	0	0	80,857	0	0	0	1,344	11/25/2039
93978P-KP-1	WASHINGTON ST HSG FIN COMMN SERIES 2011A 4.750% 07/01/29		07/01/2023	Redemption 100.0000		25,000	25,000	25,219	25,000	0	0	0	0	0	25,000	0	0	0	950	07/01/2029
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						33,979,759	35,682,704	35,688,897	35,676,098	0	(739)	0	(739)	0	35,675,361	0	(1,118,877)	(1,118,877)	445,405	XXX
623040-HH-8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERIES B 4.103% 08/01/23		08/01/2023	Maturity		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	30,773	08/01/2023
736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS 4.810% 06/01/27		06/01/2023	Redemption 100.0000		200,000	200,000	216,900	205,166	0	(800)	0	(800)	0	204,366	0	(4,366)	(4,366)	4,810	06/01/2027
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						950,000	950,000	966,900	955,166	0	(800)	0	(800)	0	954,366	0	(4,366)	(4,366)	35,583	XXX
076523-AA-7	CITY OF BEDFORD VIRGINIA LESSEE - APPALACHIAN POWER CO. 7.810% 05/01/26		11/01/2023	Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	10,348	05/01/2026
3136A8-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2023	Paydown		191,483	191,483	207,400	191,372	0	(66)	0	(66)	0	191,307	0	177	177	1,068	02/25/2038
3136AB-YJ-6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		12/01/2023	Paydown		2,320,721	2,320,721	2,381,640	2,322,132	0	(1,411)	0	(1,411)	0	2,320,721	0	0	0	37,786	02/25/2033
3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/01/2023	Paydown		96,167	96,167	95,562	95,938	0	230	0	230	0	96,167	0	0	0	577	07/25/2033
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		12/01/2023	Paydown		649,027	649,027	702,166	650,453	0	(1,426)	0	(1,426)	0	649,027	0	0	0	12,236	03/15/2035
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		10/01/2023	Paydown		434,840	434,840	433,006	434,168	0	673	0	673	0	434,840	0	0	0	6,487	04/15/2033
31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32		12/01/2023	Paydown		126,213	126,213	121,324	124,865	0	1,348	0	1,348	0	126,213	0	0	0	3,509	09/25/2032
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		12/01/2023	Paydown		58,049	58,049	52,376	56,919	0	1,131	0	1,131	0	58,049	0	0	0	1,909	08/15/2032
31393A-5P-8	FNMA 2003-43 PE 5.500% 05/25/33		12/01/2023	Paydown		51,520	51,520	50,594	51,223	0	297	0	297	0	51,520	0	0	0	1,705	05/25/2033
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		12/01/2023	Paydown		82,780	82,780	82,133	82,488	0	292	0	292	0	82,780	0	0	0	2,263	03/15/2033
31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		11/01/2023	Paydown		360,413	360,413	380,911	360,640	0	(227)	0	(227)	0	360,413	0	0	0	7,851	11/15/2039
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		12/05/2023	Redemption 100.0000		368,227	368,227	375,938	371,296	0	(188)	0	(188)	0	371,109	0	(2,882)	(2,882)	7,352	08/05/2030
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,914,440	4,914,440	5,058,050	4,916,494	0	653	0	653	0	4,917,146	0	(2,705)	(2,705)	93,091	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS 2020-1A A 3.199% 12/20/30		10/20/2023	Paydown		187,764	187,764	187,764	187,764	0	0	0	0	0	187,764	0	0	0	5,685	12/20/2030
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		12/31/2023	Redemption 100.0000		102,299	102,299	102,299	102,299	0	0	0	0	0	102,299	0	0	0	1,955	10/31/2038
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		12/31/2023	Redemption 100.0000		102,717	102,717	102,717	102,717	0	0	0	0	0	102,717	0	0	0	2,030	03/31/2039
00225#-AA-3	AMZN (GR MI) CTL PASS-THRU TRU CTL - LEASE BACKED NOTES 4.095% 09/30/39		12/31/2023	Redemption 100.0000		63,211	63,211	63,211	63,211	0	0	0	0	0	63,211	0	0	0	1,419	09/30/2039
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		12/01/2023	Paydown		19,823	19,823	18,962	19,513	0	(41)	0	(41)	0	19,472	0	352	352	423	07/25/2043
009098-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39		12/10/2023	Redemption 100.0000		46,517	46,517	46,517	46,517	0	0	0	0	0	46,517	0	0	0	1,145	11/10/2039
023770-AA-8	AMERICAN AIRLINES 2015-1 A 3.375% 05/01/27		11/01/2023	Redemption 100.0000		85,913	85,913	86,481	86,195	0	(38)	0	(38)	0	86,157	0	(244)	(244)	2,174	05/01/2027
023770-AB-6	AMERICAN AIRLINES 2015-1 B 3.700% 05/01/23		05/01/2023	Redemption 100.0000		349,104	349,104	349,104	349,104	0	0	0	0	0	349,104	0	0	0	6,458	05/01/2023
02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST 3.700% 10/01/26		10/01/2023	Redemption 100.0000		166,544	166,544	166,544	166,544	0	0	0	0	0	166,544	0	0	0	4,605	10/01/2026
02380#-AA-0	AMERICAN AIRLINES 2012-1B(R) EETC 3.530% 10/01/24		10/01/2023	Redemption 100.0000		394,444	394,444	394,444	394,444	0	0	0	0	0	394,444	0	0	0	10,443	10/01/2024
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.398% 10/25/34		12/01/2023	Paydown		34,383	34,383	28,496	28,496	0	5,886	0	5,886	0	34,383	0	0	0	985	10/25/2034
03464T-AB-5	ANGEL OAK MORTGAGE TRUST 2022-3 A2 4.136% 01/25/67		12/01/2023	Paydown		320,313	320,313	313,479	314,061	0	6,252	0	6,252	0	320,313	0	0	0	7,295	01/25/2067
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		12/15/2023	Paydown		66,711	66,711	66,700	66,706	0	5	0	5	0	66,711	0	0	0	1,154	07/16/2040
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		12/17/2023	Paydown		210,455	210,455	210,417	210,455	0	0	0	0	0	210,455	0	0	0	2,073	07/17/2046
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		10/30/2023	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	708	07/30/2050
05590#-AA-9	BPHQ 2017 CTL PASS-THROUGH TRU CTL 3.540% 11/15/32		12/15/2023	Redemption 100.0000		109,336	109,336	109,336	109,336	0	0	0	0	0	109,336	0	0	0	2,112	11/15/2032
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		12/02/2023	Paydown		113,794	113,794	113,791	113,789	0	0	0	0	0	113,789	0	4	4	1,719	10/04/2032
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		12/15/2023	Paydown		239,364	239,364	239,363	239,354	0	10	0	10	0	239,364	0	0	0	8,765	12/16/2041
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		11/15/2023	Paydown		91,692	91,692	91,688	91,686	0	6	0	6	0	91,692	0	0	0	4,776	12/16/2041
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		10/17/2023	Paydown		65,382	65,382	65,382	65,382	0	0	0	0	0	65,382	0	0	0	1,035	07/21/2030
10240*-AA-7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38		12/31/2023	Redemption 100.0000		204,927	204,927	204,927	204,927	0	0	0	0	0	204,927	0	0	0	5,942	09/30/2038
10623*-AA-4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06/30/24		07/13/2023	Redemption 59.9770		927,145	1,545,833	907,083	907,083	0	0	0	0	0	907,083	0	20,062	20,062	30,170	06/30/2024
10623*-AA-4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06/30/24		07/01/2023	Various		0	(1,545,833)	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2024
110122-DE-5	BRISTOL-MYERS SQUIBB 3.900% 02/20/28		08/24/2023	Citi Global Markets Inc.		1,909,360	2,000,000	2,007,269	2,005,010	0	(659)	0	(659)	0	2,004,351	0	(94,991)	(94,991)	79,733	02/20/2028
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		12/15/2023	Redemption 100.0000		64,721	64,721	67,673	66,923	0	(152)	0	(152)	0	66,771	0	(2,050)	(2,050)	1,346	12/15/2032
12327A-AA-6	BUSINESS JET SECURITIES, LLC 2022-1A A 4.455% 06/15/37		12/15/2023	Paydown		1,308,738	1,308,738	1,269,680	1,275,025	0	33,713	0	33,713	0	1,308,738	0	0	0	30,039	06/15/2037
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		12/15/2023	Paydown		7,500	7,500	7,497	7,498	0	2	0	2	0	7,500	0	0	0	142	02/15/2050
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT 2022-1A A2 3.700% 03/15/52		12/15/2023	Paydown		31,250	31,250	31,246	31,246	0	4	0	4	0	31,250	0	0	0	541	03/15/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		12/18/2023	Paydown		240,000	240,000	239,942	239,946	0	54	0	54	0	240,000	0	0	0	4,056	01/18/2047
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		12/01/2023	Paydown		26,777	26,777	27,222	26,969	0	(4)	0	(4)	0	26,965	0	(188)	(188)	492	04/25/2043
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		12/01/2023	Paydown		128,648	129,307	107,344	118,272	0	526	0	526	0	118,798	0	9,850	9,850	4,521	02/25/2035
12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34		12/01/2023	Paydown		52,096	52,096	46,659	51,391	0	112	0	112	0	51,502	0	594	594	2,226	10/25/2034
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		12/01/2023	Paydown		52,913	57,563	51,969	51,969	0	0	0	0	0	51,969	0	943	943	1,666	03/25/2035
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		12/01/2023	Paydown		54,117	54,199	39,243	39,243	0	736	0	736	0	39,979	0	14,138	14,138	1,573	11/25/2035
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		12/01/2023	Paydown		4,961	5,642	4,918	5,332	0	19	0	19	0	5,352	0	(391)	(391)	176	10/25/2035
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		12/01/2023	Paydown		16,101	16,141	9,485	11,342	0	386	2,067	(1,681)	0	9,661	0	6,440	6,440	721	06/25/2035
156686-AJ-6	CENTURYTEL INC SENIOR NOTES SERIES D 7.200% 12/01/25		03/31/2023	Tax Free Exchange		3,149,005	3,125,000	3,235,406	3,151,001	0	(1,996)	0	(1,996)	0	3,149,005	0	0	0	75,000	12/01/2025
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA 2019-ATR2 A3 3.500% 07/25/49		12/01/2023	Paydown		24,931	24,931	25,212	25,046	0	1	0	1	0	25,048	0	(116)	(116)	464	07/25/2049
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2 3.750% 02/25/44		12/01/2023	Paydown		97,300	97,300	99,812	98,157	0	29	0	29	0	98,185	0	(885)	(885)	2,055	02/25/2044
16165T-AJ-2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/25/35		11/01/2023	Paydown		0	297	249	274	0	0	0	0	0	274	0	(274)	(274)	4	02/25/2035
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		12/01/2023	Paydown		33,721	33,721	32,195	32,195	0	0	0	0	0	32,195	0	1,526	1,526	953	09/25/2035
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		12/01/2023	Paydown		21,141	21,141	21,035	21,049	0	2	0	2	0	21,051	0	90	90	964	09/25/2037
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.483% 10/25/43		12/01/2023	Paydown		14,205	14,205	13,915	14,094	0	(14)	0	(14)	0	14,081	0	124	124	267	10/25/2043
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1 3.500% 06/25/44		12/01/2023	Paydown		23,791	23,791	23,888	23,803	0	1	0	1	0	23,805	0	(14)	(14)	362	06/25/2044
17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A 4.250% 01/25/53		12/01/2023	Paydown		20,726	20,726	21,192	20,883	0	(7)	0	(7)	0	20,876	0	(149)	(149)	511	01/25/2053
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		10/25/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	652	04/25/2047
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		12/25/2023	Paydown		19,503	19,503	19,498	19,501	0	2	0	2	0	19,503	0	0	0	263	10/25/2040
210795-QB-9	CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26		10/29/2023	Redemption 100.0000		179,655	179,655	182,349	180,318	0	(203)	0	(203)	0	180,115	0	(460)	(460)	5,367	04/29/2026
22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33		12/01/2023	Paydown		29,465	29,465	29,076	29,252	0	4	0	4	0	29,256	0	209	209	884	10/25/2033
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		12/01/2023	Paydown		45,687	45,687	44,906	44,906	0	0	0	0	0	44,906	0	781	781	1,676	02/25/2035
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		11/20/2023	Redemption 100.0000		972,528	972,528	972,528	972,528	0	0	0	0	0	972,528	0	0	0	23,538	01/29/2031
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		12/15/2023	Redemption 100.0000		190,321	190,321	190,321	190,321	0	0	0	0	0	190,321	0	0	0	4,269	05/15/2034
22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		12/15/2023	Redemption 100.0000		90,995	90,995	91,620	91,545	0	(25)	0	(25)	0	91,519	0	(525)	(525)	1,597	05/15/2034
24703D-BE-0	DELL INT LLC / EMC CORP 144A 3.375% 12/15/41		10/02/2023	Tax Free Exchange		2,990,693	3,000,000	2,990,040	2,990,418	0	275	0	275	0	2,990,693	0	0	0	80,719	12/15/2041
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		07/30/2023	Redemption 100.0000		43,831	43,831	43,831	43,831	0	0	0	0	0	43,831	0	0	0	1,192	07/30/2027
24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27		07/30/2023	Redemption 100.0000		43,832	43,832	43,832	43,832	0	0	0	0	0	43,832	0	0	0	1,274	07/30/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
24737*-AA-8	DELTA AIRLINES 2019-1B EETC 8.000% 04/25/23		04/25/2023	Redemption 100.0000		466,667	466,667	466,667	466,667	0	0	0	0	0	466,667	0	0	0	18,667	04/25/2023
250847-H*-4	DETROIT EDISON COMPANY 2011 SERIES D 4.310% 09/01/23		09/01/2023	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	172,400	09/01/2023
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		10/20/2023	Paydown		208,667	208,667	208,618	208,639	0	28	0	28	0	208,667	0	0	0	5,848	02/20/2032
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		10/25/2023	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	688	10/25/2049
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		10/20/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	303	01/20/2051
26986*-AA-1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4.820% 12/31/42		12/31/2023	Redemption 100.0000		44,500	44,500	44,500	44,500	0	0	0	0	0	44,500	0	0	0	1,963	12/31/2042
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		12/25/2023	Paydown		131,874	131,874	131,835	131,858	0	16	0	16	0	131,874	0	0	0	2,022	03/25/2030
28924A-AB-7	ELM TRUST 2020-4A A2 2.286% 10/20/29		12/20/2023	Paydown		343,772	343,772	343,771	343,767	0	4	0	4	0	343,772	0	0	0	5,551	10/20/2029
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		12/01/2023	Paydown		15,230	15,230	15,321	15,257	0	(27)	0	(27)	0	15,230	0	0	0	202	03/25/2043
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		12/01/2023	Paydown		20,015	20,015	19,715	19,897	0	117	0	117	0	20,015	0	0	0	314	06/25/2043
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		09/30/2023	Redemption 100.0000		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,464	03/31/2038
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39		12/31/2023	Redemption 100.0000		83,600	83,600	83,600	83,600	0	0	0	0	0	83,600	0	0	0	1,919	06/30/2039
30571#-AA-0	FAIRVIEW HEALTH SERVICES TAXABLE BNDS SERIES2015 4.160% 11/15/43		11/15/2023	Redemption 100.0000		310,521	310,521	310,521	310,521	0	0	0	0	0	310,521	0	0	0	12,918	11/15/2043
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		12/01/2023	Paydown		99,307	99,307	102,069	101,931	0	(2,624)	0	(2,624)	0	99,307	0	0	0	1,747	08/01/2056
31953*-AL-6	BNSF RAILWAY COMPANY SERIES A 5.960% 10/15/27		11/15/2023	Redemption 100.0000		84,202	84,202	84,202	84,202	0	0	0	0	0	84,202	0	0	0	3,764	10/15/2027
31953*-AM-4	BNSF RAILWAY COMPANY SERIES B 5.960% 10/15/27		11/15/2023	Redemption 100.0000		8,605	8,605	8,605	8,605	0	0	0	0	0	8,605	0	0	0	388	10/15/2027
31953*-AN-2	BNSF RAILWAY COMPANY SERIES C 5.960% 10/15/27		11/15/2023	Redemption 100.0000		52,212	52,212	52,212	52,212	0	0	0	0	0	52,212	0	0	0	2,337	10/15/2027
31953*-AP-7	BNSF RAILWAY COMPANY SERIES D 5.960% 10/15/27		11/15/2023	Redemption 100.0000		21,696	21,696	21,696	21,696	0	0	0	0	0	21,696	0	0	0	965	10/15/2027
31953*-AQ-5	BNSF RAILWAY COMPANY SERIES E 5.960% 10/15/27		11/15/2023	Redemption 100.0000		29,488	29,488	29,488	29,488	0	0	0	0	0	29,488	0	0	0	1,301	10/15/2027
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		12/01/2023	Paydown		20,260	20,260	20,653	20,396	0	48	0	48	0	20,443	0	(183)	(183)	536	03/25/2045
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		12/01/2023	Paydown		37,664	37,664	38,723	38,502	0	(838)	0	(838)	0	37,664	0	0	0	635	08/25/2050
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		09/30/2023	Redemption 100.0000		199,000	199,000	199,000	199,000	0	0	0	0	0	199,000	0	0	0	6,198	03/31/2038
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		08/15/2023	Redemption 100.0000		280,122	280,122	280,122	280,122	0	0	0	0	0	280,122	0	0	0	6,325	08/15/2038
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		12/01/2023	Paydown		40,981	36,021	30,661	29,743	4,118	104	0	4,222	0	33,964	0	7,017	7,017	1,245	04/25/2029
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		12/17/2023	Paydown		111,116	111,116	111,074	111,082	0	33	0	33	0	111,116	0	0	0	1,372	11/19/2040
39121J-AE-0	GREAT RIVER ENERGY 144A 6.254% 07/01/38		07/01/2023	Redemption 100.0000		64,403	64,403	58,329	61,521	0	214	0	214	0	61,734	0	2,668	2,668	4,028	07/01/2038
404119-CM-9	HCA INC 144A 4.375% 03/15/42		08/08/2023	Tax Free Exchange		984,980	1,000,000	984,260	984,673	0	306	0	306	0	984,980	0	0	0	39,253	03/15/2042
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A A2 2.865% 06/20/51		12/20/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	895	06/20/2051
418056-AV-9	HASBRO INC 3.500% 09/15/27		08/24/2023	US Bancorp		1,857,040	2,000,000	1,973,341	1,986,009	0	1,800	0	1,800	0	1,987,809	0	(130,769)	(130,769)	66,694	09/15/2027
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		09/20/2023	Paydown		54,767	54,767	54,730	54,743	0	24	0	24	0	54,767	0	0	0	1,838	09/21/2040

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
42771T-AA-3	HERO FUNDING TRUST 2015-3A A 4.280% 09/20/41		12/20/2023	Paydown		110,130	110,130	110,123	110,123	0	0	0	0	0	110,123	0	7	7	3,682	09/20/2041
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		12/15/2023	Paydown		71,019	71,019	71,017	71,017	0	3	0	3	0	71,019	0	0	0	2,092	11/15/2039
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.816% 08/25/34		12/01/2023	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	0	08/25/2034
45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7 5.500% 06/25/33		12/01/2023	Paydown		53,165	53,165	52,451	52,784	0	10	0	10	0	52,794	0	372	372	1,850	06/25/2033
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		12/15/2023	Paydown		40,917	40,917	40,895	40,902	0	16	0	16	0	40,917	0	0	0	495	02/15/2054
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		12/01/2023	Paydown		38,270	38,270	39,825	39,563	0	(1,293)	0	(1,293)	0	38,270	0	0	0	510	06/25/2051
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		12/15/2023	Paydown		59,917	59,917	59,542	59,737	0	180	0	180	0	59,917	0	0	0	1,293	12/15/2048
46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.796% 01/25/44		12/01/2023	Paydown		28,693	28,693	29,415	29,089	0	(4)	0	(4)	0	29,085	0	(391)	(391)	282	01/25/2044
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		12/01/2023	Paydown		22,519	22,519	22,871	22,741	0	(5)	0	(5)	0	22,736	0	(217)	(217)	373	12/25/2049
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		12/15/2023	Paydown		170,683	170,683	170,683	170,677	0	6	0	6	0	170,683	0	0	0	3,362	04/15/2044
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		12/01/2023	Paydown		117,283	117,283	120,516	119,208	0	(1,925)	0	(1,925)	0	117,283	0	0	0	2,374	05/25/2050
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		12/15/2023	Redemption 100.0000		826	826	826	826	0	0	0	0	0	826	0	0	0	17	01/15/2041
46673*-AA-7	JRD HOLDINGS SECURED TRUST 2021-2 3.214% 12/15/41		12/15/2023	Redemption 100.0000		84,482	84,482	84,482	84,482	0	0	0	0	0	84,482	0	0	0	1,478	12/15/2041
47715*-AA-5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.420% 03/05/23		03/05/2023	Redemption 100.0000		1,342,018	1,342,018	1,342,018	1,342,018	0	0	0	0	0	1,342,018	0	0	0	29,659	03/05/2023
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		12/14/2023	Various		133,475	133,475	133,475	133,475	0	0	0	0	0	133,475	0	0	0	2,509	08/12/2031
485170-BB-9	KANSAS CITY SOUTHERN 4.700% 05/01/48		04/19/2023	Tax Free Exchange		2,999,919	3,000,000	2,996,640	2,996,900	0	19	0	19	0	2,996,919	0	3,000	3,000	65,800	05/01/2048
485170-BE-3	KANSAS CITY SOUTHERN 3.500% 05/01/50		04/19/2023	Tax Free Exchange		2,047,004	2,000,000	2,047,120	2,045,316	0	(312)	0	(312)	0	2,045,004	0	2,000	2,000	32,667	05/01/2050
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		12/15/2023	Paydown		75,868	75,868	74,396	75,145	0	723	0	723	0	75,868	0	0	0	1,783	01/15/2042
521865-AY-1	LEAR CORP 3.800% 09/15/27		08/24/2023	Various		2,792,070	3,000,000	2,971,830	2,984,849	0	1,903	0	1,903	0	2,986,752	0	(194,682)	(194,682)	108,617	09/15/2027
530715-AD-3	LIBERTY MEDIA CORP DEBENTURES 8.500% 07/15/29		03/30/2023	Various		1,830,000	6,000,000	2,944,260	2,944,260	0	47,256	0	47,256	0	2,991,516	0	(1,161,516)	(1,161,516)	347,792	07/15/2029
55266C-XM-3	FIFTH THIRD BANCORP 7.512% 12/01/27		03/01/2023	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,168	12/01/2027
553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34		11/20/2023	Paydown		127,556	127,556	127,523	127,543	0	13	0	13	0	127,556	0	0	0	3,102	12/20/2034
55400V-AA-9	MVW OWNER TRUST 2022-2A A 6.110% 10/21/41		12/20/2023	Paydown		1,285,317	1,285,317	1,285,112	1,285,142	0	175	0	175	0	1,285,317	0	0	0	46,762	10/21/2041
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		07/05/2023	Redemption 100.0000		70,927	70,927	70,927	70,927	0	0	0	0	0	70,927	0	0	0	2,387	09/30/2025
59048@-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		07/15/2023	Redemption 100.0000		250,039	250,039	250,039	250,039	0	0	0	0	0	250,039	0	0	0	8,967	07/15/2029
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		12/15/2023	Paydown		110,900	110,900	105,077	109,897	0	1,003	0	1,003	0	110,900	0	0	0	2,916	07/15/2038
59980T-AB-2	MILL CITY MORTGAGE TRUST 2016-1 M1 3.150% 04/25/57		06/01/2023	Paydown		521,006	521,006	522,699	520,026	0	979	0	979	0	521,006	0	0	0	4,370	04/25/2057
60040#-AA-0	MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2023	Redemption 100.0000		72,752	72,752	72,752	72,752	0	0	0	0	0	72,752	0	0	0	2,908	06/30/2027
617734-A*-9	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES 5.410% 10/24/28		10/24/2023	Redemption 100.0000		127,778	127,778	127,778	127,778	0	0	0	0	0	127,778	0	0	0	6,913	10/24/2028
617734-A@-7	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES 5.460% 03/28/29		03/28/2023	Redemption 100.0000		60,286	60,286	60,286	60,286	0	0	0	0	0	60,286	0	0	0	1,646	03/28/2029

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
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2 2.989% 07/30/51		10/30/2023	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	168	07/30/2051
62957H-AH-8	NABORS INDUSTRIES INC 144A 9.000% 02/01/25		03/07/2023	Call 102.2500		106,340	104,000	105,487	104,502	0	(91)	0	(91)	0	104,411	0	(411)	(411)	7,956	02/01/2025
62963#-AJ-0	NRP (OPERATING) LLC SERIES I No RI 16 5.030% 12/01/26		12/01/2023	Redemption 100.0000		281,573	281,573	281,573	281,573	0	0	0	0	0	281,573	0	0	0	14,163	12/01/2026
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		12/28/2023	Paydown		42,053	42,053	42,053	42,053	0	0	0	0	0	42,053	0	0	0	725	12/28/2049
63730*-AB-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES 3.600% 11/15/33		11/15/2023	Redemption 100.0000		82,192	82,192	82,192	82,192	0	0	0	0	0	82,192	0	0	0	2,219	11/15/2033
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		10/30/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	462	01/30/2052
64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 4.750% 12/25/57		12/01/2023	Paydown		140,134	140,134	142,323	140,965	0	(831)	0	(831)	0	140,134	0	0	0	3,170	12/25/2057
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC 4.200% 05/01/30		05/01/2023	Redemption 100.0000		148,640	148,640	148,640	148,640	0	0	0	0	0	148,640	0	0	0	3,121	05/01/2030
679574-AH-6	OLD DOMINION ELEC FIRST MORTGAGE 5.676% 12/01/28		12/01/2023	Redemption 100.0000		248,459	248,459	252,467	249,945	0	(372)	0	(372)	0	249,573	0	(1,115)	(1,115)	14,103	12/01/2028
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		12/09/2023	Paydown		92,476	92,476	92,463	92,466	0	9	0	9	0	92,476	0	0	0	1,598	04/09/2038
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		12/15/2023	Paydown		332,294	332,294	332,294	332,294	0	0	0	0	0	332,294	0	0	0	10,140	02/15/2027
718547-AG-7	PHILLIPS 66 144A 3.750% 03/01/28		05/02/2023	Tax Free Exchange		1,006,202	1,000,000	1,007,448	1,006,610	0	(409)	0	(409)	0	1,006,202	0	0	0	25,104	03/01/2028
718547-AJ-1	PHILLIPS 66 144A 3.150% 12/15/29		05/02/2023	Tax Free Exchange		1,009,305	1,000,000	1,010,641	1,009,752	0	(446)	0	(446)	0	1,009,305	0	0	0	11,988	12/15/2029
72147K-AE-8	PILGRIM'S PRIDE CORP 144A 5.875% 09/30/27		10/12/2023	Call 101.6190		1,016,190	1,000,000	1,032,500	1,017,167	0	(4,610)	0	(4,610)	0	1,012,557	0	(12,557)	(12,557)	76,898	09/30/2027
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		12/05/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	482	12/05/2049
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		12/05/2023	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	752	12/05/2051
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.526% 01/25/36		12/01/2023	Paydown		116,524	116,524	110,014	114,998	0	(41)	0	(41)	0	114,957	0	1,567	1,567	2,521	01/25/2036
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP SERIES M 4.530% 02/09/24		06/30/2023	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	201,333	02/09/2024
74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33		12/01/2023	Paydown		42,749	42,749	40,866	41,943	0	31	0	31	0	41,974	0	775	775	1,348	10/25/2033
74273@-AB-9	PRIT CORE REALTY HLDGS LLC 3.850% 02/14/23		02/14/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,500	02/14/2023
76112B-EN-6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14 5.743% 09/25/34		12/01/2023	Paydown		127,124	127,124	127,123	126,631	0	5	0	5	0	126,636	0	488	488	3,375	09/25/2034
78448W-AD-7	SMB PRIVATE EDUCATION LOAN TR 2017-A B 3.500% 06/17/41		08/23/2023	Goldman Sachs & Co		916,875	1,000,000	968,865	985,393	0	1,102	0	1,102	0	986,495	0	(69,620)	(69,620)	24,306	06/17/2041
78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU 2016-B A2A 2.430% 02/17/32		12/15/2023	Paydown		176,733	176,733	176,727	176,727	0	6	0	6	0	176,733	0	0	0	2,228	02/17/2032
805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.178% 12/25/33		12/01/2023	Paydown		117,046	117,046	117,046	117,046	0	0	0	0	0	117,046	0	0	0	1,889	12/25/2033
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		12/01/2023	Paydown		33,568	33,568	34,152	34,057	0	(488)	0	(488)	0	33,568	0	0	0	537	05/25/2043
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49		10/25/2023	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	728	10/25/2049
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		10/25/2023	Paydown		274,084	274,084	274,084	274,084	0	0	0	0	0	274,084	0	0	0	6,852	01/25/2044
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43		12/01/2023	Paydown		8,971	8,971	8,775	8,887	0	84	0	84	0	8,971	0	0	0	208	07/25/2043
824348-AL-0	SHERWIN-WILLIAMS CO DEBENTURES 7.375% 02/01/27		12/06/2023	Call 108.6470		81,485	75,000	89,815	79,291	0	(891)	0	(891)	0	78,399	0	(3,399)	(3,399)	13,937	02/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		12/20/2023	Paydown		114,062	114,062	114,031	114,043	0	19	0	19	0	114,062	0	0	0	1,294	07/20/2037
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		12/20/2023	Paydown		114,062	114,062	114,047	114,051	0	11	0	11	0	114,062	0	0	0	1,959	07/20/2037
83416W-AB-9	SOLAR STAR FUNDING LLC 144A 3.950% 06/30/35		12/31/2023	Redemption 100.0000		90,798	90,798	90,798	90,798	0	0	0	0	0	90,798	0	0	0	3,100	06/30/2035
83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 2021-1 A 2.636% 10/15/46		12/15/2023	Paydown		140,739	140,739	140,736	140,735	0	4	0	4	0	140,739	0	0	0	2,018	10/15/2046
83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 01/20/50		12/20/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	417	01/20/2050
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.410% 01/01/28		01/01/2023	Redemption 100.0000		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.750% 06/15/40		12/15/2023	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040
84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.000% 06/15/25		12/15/2023	Redemption 100.0000		76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	2,885	06/15/2025
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS 4.000% 04/16/48		10/16/2023	Redemption 100.0000		21,167	21,167	21,167	21,167	0	0	0	0	0	21,167	0	0	0	637	04/16/2048
84858D-AA-6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/28		10/01/2023	Redemption 100.0000		144,857	144,857	126,508	130,937	0	1,212	0	1,212	0	132,149	0	12,708	12,708	4,454	04/01/2028
86365L-AB-7	STRUCTURED RECEIVABLES FINANCE 2010-B B 7.970% 08/15/36		12/15/2023	Paydown		94,251	94,251	97,256	95,070	0	(818)	0	(818)	0	94,251	0	0	0	3,943	08/15/2036
87264A-BD-6	T-MOBILE USA INC 3.750% 04/15/27		08/24/2023	Morgan Stanley Dean Witter		1,881,160	2,000,000	2,007,607	2,005,568	0	(843)	0	(843)	0	2,004,725	0	(123,565)	(123,565)	65,208	04/15/2027
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		08/01/2023	Redemption 100.0000		390,000	390,000	409,477	396,567	0	(265)	0	(265)	0	396,302	0	(6,302)	(6,302)	27,788	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A 6.119% 03/30/24		12/31/2023	Redemption 100.0000		440,420	440,420	440,420	440,420	0	0	0	0	0	440,420	0	0	0	16,843	03/30/2024
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		12/01/2023	Paydown		116,216	116,216	116,197	116,156	0	60	0	60	0	116,216	0	0	0	1,712	08/21/2045
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		12/20/2023	Paydown		160,000	160,000	159,943	159,951	0	49	0	49	0	160,000	0	0	0	2,444	04/20/2046
88642M-AE-0	TIDEWATER AUTO RECEIVABLES TR 2018-AA D 4.300% 11/15/24		01/15/2023	Paydown		84,961	84,961	84,944	84,940	0	21	0	21	0	84,961	0	0	0	304	11/15/2024
891027-AF-1	TORCHMARK CORP 7.875% 05/15/23		05/15/2023	Maturity		4,875,000	4,875,000	5,096,666	4,882,568	0	(7,568)	0	(7,568)	0	4,875,000	0	0	0	191,953	05/15/2023
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC 4.920% 07/01/48		12/01/2023	Redemption 100.0000		6,517	6,517	6,517	6,517	0	0	0	0	0	6,517	0	0	0	216	07/01/2048
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		12/16/2023	Paydown		123,703	123,703	123,703	123,703	0	0	0	0	0	123,703	0	0	0	3,262	10/16/2040
90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750% 04/15/30		12/01/2023	Paydown		163,229	169,585	147,647	147,647	0	0	0	0	0	147,647	0	15,582	15,582	6,855	04/15/2030
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26		09/03/2023	Redemption 100.0000		382,199	382,199	382,813	382,426	0	(12)	0	(12)	0	382,414	0	(216)	(216)	10,744	09/03/2026
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		10/20/2023	Paydown		164,707	164,707	164,707	164,707	0	0	0	0	0	164,707	0	0	0	4,450	10/20/2031
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		12/01/2023	Paydown		147,360	147,360	147,346	147,140	0	221	0	221	0	147,360	0	0	0	2,772	07/25/2049
924923-AA-3	VERUS SECURITIZATION TRUST 2022-INV2 A1 6.790% 10/25/67		12/01/2023	Paydown		787,032	787,032	779,031	779,233	0	7,799	0	7,799	0	787,032	0	0	0	31,679	10/25/2067
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		12/31/2023	Redemption 100.0000		75,295	75,295	75,295	75,295	0	0	0	0	0	75,295	0	0	0	1,220	10/14/2049
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		12/15/2023	Paydown		203,739	203,739	203,730	203,730	0	9	0	9	0	203,739	0	0	0	3,657	09/15/2044
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		12/01/2023	Paydown		162,501	162,501	166,654	164,455	0	(1,953)	0	(1,953)	0	162,501	0	0	0	2,667	09/25/2049
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		12/01/2023	Paydown		8,232	8,232	8,378	8,250	0	(19)	0	(19)	0	8,232	0	0	0	143	04/25/2049

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 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
95058X-AL-2	WENDYS FUNDING LLC 2021-1A A2II 2.775% 06/15/51		12/15/2023	Paydown		45,004	45,004	45,004	45,004	0	0	0	0	0	45,004	0	0	0	781	06/15/2051
960402-AS-4	CBS CORP WESTINGHOUSE ELEC CORP 7.875% 09/01/23		09/01/2023	Maturity		75,000	75,000	90,306	75,879	0	(879)	0	(879)	0	75,000	0	0	0	5,906	09/01/2023
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		12/15/2023	Paydown		97,718	97,718	97,717	97,716	0	2	0	2	0	97,718	0	0	0	1,801	03/15/2045
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		12/15/2023	Paydown		70,296	70,296	70,293	70,293	0	4	0	4	0	70,296	0	0	0	1,148	05/15/2046
974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2 2.841% 12/05/50		06/05/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	53	12/05/2050
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.919% 06/27/44		12/01/2023	Paydown		4,535	4,535	4,688	4,547	0	14	0	14	0	4,561	0	(25)	(25)	93	06/27/2044
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		10/30/2023	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	911	07/30/2051
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2023	Redemption 100.0000		144,747	144,747	146,918	145,907	0	(119)	0	(119)	0	145,788	0	(1,041)	(1,041)	3,908	03/15/2027
009090-AB-7	AIR CANADA 2015-1B 3.875% 03/15/23	A	03/15/2023	Redemption 100.0000		470,417	470,417	470,417	470,417	0	0	0	0	0	470,417	0	0	0	9,114	03/15/2023
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTE 4.820% 09/30/30	D	09/30/2023	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	2,169	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES 4.850% 09/30/30	D	09/30/2023	Redemption 100.0000		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	2,546	09/30/2030
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	12/31/2023	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	5,063	06/30/2035
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R 7.471% 01/15/31	D	10/15/2023	Paydown		354,002	354,002	354,002	354,002	0	0	0	0	0	354,002	0	0	0	13,701	01/15/2031
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 4.390% 09/29/36	D	09/29/2023	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	13,170	09/29/2036
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 5.460% 06/26/38	D	06/26/2023	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,365	06/26/2038
21867*-AB-4	CORE LABORATORIES (US) INTS SERIES 2011B 4.110% 09/30/23	D	09/30/2023	Maturity		2,000,000	2,000,000	1,904,560	1,988,888	0	11,112	0	11,112	0	2,000,000	0	0	0	82,200	09/30/2023
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	10/15/2023	Redemption 100.0000		291,661	291,661	291,661	291,661	0	0	0	0	0	291,661	0	0	0	9,605	04/15/2026
78391Y-A#-5	RYMAN HEALTHCARE LTD SENIOR SECURED NOTES 4.260% 02/16/36	D	03/10/2023	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	120,700	02/16/2036
83363R-AA-5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR SECURED BOND 6.223% 12/15/26	C	12/15/2023	Redemption 100.0000		499,375	499,375	499,375	499,375	0	0	0	0	0	499,375	0	0	0	23,307	12/15/2026
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/25	D	02/16/2023	Call 103.0630		520,468	505,000	506,894	505,627	0	20	0	20	0	505,646	0	(646)	(646)	32,223	08/01/2025
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/25	D	02/01/2023	Redemption 100.0000		55,000	55,000	55,206	55,068	0	(1)	0	(1)	0	55,067	0	(67)	(67)	1,684	08/01/2025
92979@-AC-6	WACKER CHEMICAL CORP SERIES C 4.180% 04/23/23	D	04/23/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,032	04/23/2023
F9120#-AA-4	TELEPERFORMANCE SE SERIES C SENIOR NOTE 3.920% 12/14/23	D	12/14/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,200	12/14/2023
G2615@-AB-0	DCC TREASURY IRELAND 2013 LMTD SERIES B 4.040% 04/25/23	D	04/25/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	60,600	04/25/2023
G5963#-AH-6	MEGGITT PLC SENIOR NOTE, SERIES B 3.600% 07/06/26	D	06/23/2023	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	69,400	07/06/2026
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	12/31/2023	Redemption 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	7,875	11/30/2033
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	D	07/12/2023	Various		44,704	44,704	44,704	44,704	0	0	0	0	0	44,704	0	0	0	1,448	01/12/2034
Q1629#-AB-3	BRISBANE AIRPORT CORP PTY LTD SERIES B 5.340% 07/14/23	D	07/14/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	53,400	07/14/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
Q2107#-AH-9	CONTACT ENERGY LTD SR NOTES SERIES B 4.090% 12/19/23	D	12/19/2023	Maturity		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	143,150	12/19/2023
Q9749#-AF-2	WES TRAC PTY LTD SERIES A 5.190% 06/07/23	D	06/07/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,950	06/07/2023
Q9749#-AG-0	WES TRAC PTY LTD SERIES B 5.190% 07/07/23	D	07/07/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,800	07/07/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						92,912,482	96,704,046	94,693,432	94,481,687	4,118	93,976	2,067	96,027	0	94,577,711	0	(1,705,712)	(1,705,712)	3,267,460	XXX
2509999997. Total - Bonds - Part 4						135,364,086	140,858,595	139,129,237	138,674,757	4,118	55,184	2,067	57,235	0	138,731,989	0	(2,831,660)	(2,831,660)	3,902,661	XXX
2509999998. Total - Bonds - Part 5						1,447,177	1,447,177	1,386,165	0	0	44,888	0	44,888	0	1,431,053	0	16,124	16,124	13,616	XXX
2509999999. Total - Bonds						136,811,263	142,305,772	140,515,402	138,674,757	4,118	100,072	2,067	102,123	0	140,163,042	0	(2,815,536)	(2,815,536)	3,916,277	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	RIESEL HOLDCO LLC		11/17/2023	Capital Distribution	0.000	144,444		144,444	144,444	0	0	0	0	0	144,444	0	0	0	0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						144,444	XXX	144,444	144,444	0	0	0	0	0	144,444	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						144,444	XXX	144,444	144,444	0	0	0	0	0	144,444	0	0	0	0	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						144,444	XXX	144,444	144,444	0	0	0	0	0	144,444	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						144,444	XXX	144,444	144,444	0	0	0	0	0	144,444	0	0	0	0	XXX
6009999999 - Totals						136,955,707	XXX	140,659,846	138,819,201	4,118	100,072	2,067	102,123	0	140,307,486	0	(2,815,536)	(2,815,536)	3,916,277	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38383V-M5-4	GNMA 2023-35 DA 4.500% 02/20/52		11/13/2023	Santander	12/01/2023	Paydown	56,769	53,283	56,769	56,769	0	3,486	0	3,486	0	0	0	0	213	106
0109999999. Subtotal - Bonds - U.S. Governments							56,769	53,283	56,769	56,769	0	3,486	0	3,486	0	0	0	0	213	106
59465P-CD-8	MICHIGAN ST HSG DEV AUTH RENTA 3.058% 10/01/46		08/17/2023	Incapital	10/01/2023	Redemption 100.0000	48,551	32,833	48,551	32,872	0	39	0	39	0	0	15,679	15,679	742	577
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41		07/06/2023	Incapital	11/01/2023	Redemption 100.0000	5,000	4,550	5,000	4,555	0	5	0	5	0	0	445	445	67	6
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		03/01/2023	Direct	06/01/2023	Redemption 100.0000	1,385	1,385	1,385	1,385	0	0	0	0	0	0	0	0	8	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							54,936	38,768	54,936	38,812	0	44	0	44	0	0	16,124	16,124	817	583
3136BM-QB-7	FANNIE MAE 2022-17 N 3.500% 11/25/48		09/25/2023	Bank of America	12/01/2023	Paydown	351,423	319,219	351,423	351,423	0	32,205	0	32,205	0	0	0	0	1,640	922
3136BM-ZY-7	FANNIE MAE 2022-22 P 4.500% 05/25/51		10/30/2023	Bank of America	12/01/2023	Paydown	104,753	97,993	104,753	104,753	0	6,760	0	6,760	0	0	0	0	393	13
3137H9-G4-5	FREDDIE MAC 5271 GV 5.500% 09/25/33		10/06/2023	Morgan Stanley Dean Witter	12/01/2023	Paydown	119,135	116,826	119,135	119,135	0	2,308	0	2,308	0	0	0	0	820	200
0909999999. Subtotal - Bonds - U.S. Special Revenues							575,311	534,038	575,311	575,311	0	41,273	0	41,273	0	0	0	0	2,853	1,135
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		08/04/2023	Direct	11/20/2023	Redemption 100.0000	215,461	215,461	215,461	215,461	0	0	0	0	0	0	0	0	1,614	0
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		11/01/2023	Interest Capitalization	11/20/2023	Redemption 100.0000	14,131	14,131	14,131	14,131	0	0	0	0	0	0	0	0	146	0
72305*-AA-9	PineBridge Private Credit III Note A 3.250% 08/31/32		12/04/2023	Direct	12/22/2023	Redemption 100.0000	110,813	110,813	110,813	110,813	0	0	0	0	0	0	0	0	1,657	0
72305*-AB-7	PineBridge Private Credit III Note B 4.750% 08/31/32		12/04/2023	Direct	12/22/2023	Redemption 100.0000	50,458	50,458	50,458	50,458	0	0	0	0	0	0	0	0	887	0
82650B-AB-2	SIERRA RECEIVABLES FUNDING CO 2023-2A B 6.280% 04/20/40		07/11/2023	Deutsche Bank Securities	12/20/2023	Paydown	365,279	365,194	365,279	365,279	0	85	0	85	0	0	0	0	5,379	0
92259H-AG-2	VELOCITY COMMERCIAL CAPITAL LO 2023-4 M2 9.080% 11/25/53		10/31/2023	Citi Global Markets Inc.	12/01/2023	Paydown	4,019	4,019	4,019	4,019	0	0	0	0	0	0	0	0	50	35
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							760,161	760,076	760,161	760,161	0	85	0	85	0	0	0	0	9,733	35
2509999998. Total - Bonds							1,447,177	1,386,165	1,447,177	1,431,053	0	44,888	0	44,888	0	0	16,124	16,124	13,616	1,859
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								1,386,165	1,447,177	1,431,053	0	44,888	0	44,888	0	0	16,124	16,124	13,616	1,859

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 1/12/2024 Strike @ 3990.97 7846L$226	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2023	01/12/2024	2,575	10,276,349	3,990.97	0	935,255	0	2,027,853		2,027,853	1,092,597	0	0	0	0		0/0
S&P 500 2/15/2024 Strike @ 4147.6 7846L$228	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2023	02/15/2024	1,335	5,536,631	4,147.60	0	513,937	0	872,701		872,701	358,764	0	0	0	0		0/0
S&P 500 3/15/2024 Strike @ 3891.93 7846L$230	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2023	03/15/2024	1,713	6,667,460	3,891.93	0	690,399	0	1,573,042		1,573,042	882,643	0	0	0	0		0/0
S&P 500 4/15/2024 Strike @ 4137.64 7846L$232	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2023	04/15/2024	1,892	7,828,994	4,137.64	0	751,180	0	1,329,637		1,329,637	578,458	0	0	0	0		0/0
S&P 500 5/15/2024 Strike @ 4136.28 7846L$234	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/16/2023	05/15/2024	1,417	5,859,165	4,136.28	0	530,194	0	1,029,968		1,029,968	499,775	0	0	0	0		0/0
S&P 500 6/14/2024 Strike @ 4425.84 7846L$236	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/16/2023	06/14/2024	1,641	7,260,900	4,425.84	0	641,873	0	806,896		806,896	165,023	0	0	0	0		0/0
S&P 500 7/15/2024 Strike @ 4505.42 7846L$238	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/18/2023	07/15/2024	2,027	9,131,901	4,505.42	0	835,443	0	916,845		916,845	81,401	0	0	0	0		0/0
S&P 500 8/15/2024 Strike @ 4437.86 7846L$240	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/16/2023	08/15/2024	1,648	7,313,638	4,437.86	0	675,640	0	878,582		878,582	202,942	0	0	0	0		0/0
S&P 500 9/13/2024 Strike @ 4450.32 7846L$242	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/18/2023	09/13/2024	1,934	8,605,183	4,450.32	0	779,996	0	1,052,537		1,052,537	272,541	0	0	0	0		0/0
S&P 500 10/15/2024 Strike @ 4327.78 7846L$244	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2023	10/15/2024	2,263	9,792,857	4327.78	0	997,890	0	1,503,567		1,503,567	505,676	0	0	0	0		0/0
S&P 500 11/15/2024 Strike @ 4502.88 7846L$246	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2023	11/15/2024	1,918	8,637,605	4502.88	0	732,768	0	1,062,953		1,062,953	330,185	0	0	0	0		0/0
S&P 500 12/13/2024 Strike @ 4719.19 7846L$248	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/18/2023	12/13/2024	2,045	9,650,224	4719.19	0	834,315	0	853,245		853,245	18,929	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	8,918,890	0	13,907,825	XXX	13,907,825	4,988,935	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	8,918,890	0	13,907,825	XXX	13,907,825	4,988,935	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	8,918,890	0	13,907,825	XXX	13,907,825	4,988,935	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	8,918,890	0	13,907,825	XXX	13,907,825	4,988,935	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 1/12/2024 Strike @ 4320.67 7846S$226	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2023	01/12/2024	2,575	11,125,293	4,320.67	0	(476,524)	0	(1,182,736)		(1,182,736)	(706,212)	0	0	0	0		0/0
S&P 500 2/15/2024 Strike @ 4494.6 7846S$228	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2023	02/15/2024	1,335	5,999,842	4,494.60	0	(250,441)	0	(428,130)		(428,130)	(177,690)	0	0	0	0		0/0
S&P 500 3/15/2024 Strike @ 4227.49 7846S$230	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2023	03/15/2024	1,713	7,242,324	4,227.49	0	(353,406)	0	(1,018,055)		(1,018,055)	(664,649)	0	0	0	0		0/0
S&P 500 4/15/2024 Strike @ 4479.75 7846S$232	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2023	04/15/2024	1,892	8,476,314	4,479.75	0	(359,828)	0	(740,598)		(740,598)	(380,770)	0	0	0	0		0/0
S&P 500 5/15/2024 Strike @ 4491 7846S$234	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/16/2023	05/15/2024	1,417	6,361,636	4,491.00	0	(237,318)	0	(583,647)		(583,647)	(346,330)	0	0	0	0		0/0
S&P 500 6/14/2024 Strike @ 4797.1 7846S$236	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/16/2023	06/14/2024	1,641	7,869,978	4,797.10	0	(281,074)	0	(342,743)		(342,743)	(61,669)	0	0	0	0		0/0
S&P 500 7/15/2024 Strike @ 4889.33 7846S$238	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/18/2023	07/15/2024	2,027	9,910,036	4,889.33	0	(355,278)	0	(365,352)		(365,352)	(10,074)	0	0	0	0		0/0
S&P 500 8/15/2024 Strike @ 4818.12 7846S$240	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/16/2023	08/15/2024	1,648	7,940,310	4,818.12	0	(308,233)	0	(415,129)		(415,129)	(106,896)	0	0	0	0		0/0
S&P 500 9/13/2024 Strike @ 4833.55 7846S$242	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/18/2023	09/13/2024	1,934	9,346,201	4,833.55	0	(340,148)	0	(513,836)		(513,836)	(173,689)	0	0	0	0		0/0
S&P 500 10/15/2024 Strike @ 4689.75 7846S$244	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2023	10/15/2024	2,263	10,611,919	4,689.75	0	(500,973)	0	(875,484)		(875,484)	(374,512)	0	0	0	0		0/0
S&P 500 11/15/2024 Strike @ 4882.12 7846S$246	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2023	11/15/2024	1,918	9,365,078	4,882.12	0	(313,978)	0	(560,360)		(560,360)	(246,383)	0	0	0	0		0/0
S&P 500 12/13/2024 Strike @ 5134.89 7846S$248	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/18/2023	12/13/2024	2,045	10,500,285	5,134.89	0	(339,820)	0	(360,267)		(360,267)	(20,447)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(4,117,018)	0	(7,386,337)	XXX	(7,386,337)	(3,269,319)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(4,117,018)	0	(7,386,337)	XXX	(7,386,337)	(3,269,319)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(4,117,018)	0	(7,386,337)	XXX	(7,386,337)	(3,269,319)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(4,117,018)	0	(7,386,337)	XXX	(7,386,337)	(3,269,319)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	4,801,871	0	6,521,487	XXX	6,521,487	1,719,616	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	4,801,871	0	6,521,487	XXX	6,521,487	1,719,616	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P 500 1/13/2023 Strike @ 4662.85 7846L$202	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2022	01/13/2023	01/13/2023	Expiration	2,016	9,398,301	4,662.85	640,064	0	0	0	640,064		640,040	0	0	(640,064)	0	0	0/0
S&P 500 2/15/2023 Strike @ 4471.07 7846L$204	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2022	02/15/2023	02/15/2023	Expiration	1,077	4,814,046	4,471.07	387,616	0	0	0	387,616		386,358	0	0	(387,616)	0	0	0/0
S&P 500 3/15/2023 Strike @ 4262.45 7846L$206	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	03/16/2022	03/15/2023	03/15/2023	Expiration	1,112	4,738,736	4,262.45	473,302	0	0	0	473,302		453,371	0	0	(473,302)	0	0	0/0
S&P 500 4/14/2023 Strike @ 4392.59 7846L$208	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	04/19/2022	04/14/2023	04/14/2023	Expiration	1,603	7,041,058	4,392.59	697,269	0	0	0	697,269		671,201	0	0	(697,269)	0	0	0/0
S&P 500 5/15/2023 Strike @ 4023.89 7846L$210	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2022	05/15/2023	05/15/2023	Closing Sale	1,204	4,843,597	4,023.89	520,051	0	135,285	0	520,051		356,245	0	0	(384,766)	0	0	0/0
S&P 500 6/15/2023 Strike @ 3789.99 7846L$212	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/16/2022	06/15/2023	06/14/2023	Closing Sale	1,605	6,082,479	3,789.99	537,635	0	1,020,463	0	537,635		67,804	0	0	482,828	0	0	0/0
S&P 500 7/14/2023 Strike @ 3863.16 7846L$214	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	07/18/2022	07/14/2023	07/14/2023	Closing Sale	1,812	7,000,355	3,863.16	753,354	0	1,163,827	0	753,354		251,777	0	0	410,472	0	0	0/0
S&P 500 8/15/2023 Strike @ 4297.14 7846L$216	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2022	08/15/2023	08/15/2023	Closing Sale	1,489	6,399,000	4,297.14	628,413	0	209,550	0	628,413		475,542	0	0	(418,862)	0	0	0/0
S&P 500 9/15/2023 Strike @ 3901.35 7846L$218	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	09/16/2022	09/15/2023	09/15/2023	Closing Sale	1,817	7,089,377	3,901.35	726,479	0	997,566	0	726,479		168,401	0	0	271,087	0	0	0/0
S&P 500 10/13/2023 Strike @ 3583.07 7846L$220	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	10/18/2022	10/13/2023	10/13/2023	Closing Sale	2,337	8,372,524	3583.07	1,204,414	0	1,740,156	0	1,204,414		(31,849)	0	0	535,743	0	0	0/0
S&P 500 11/15/2023 Strike @ 3991.73 7846L$222	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2022	11/15/2023	11/15/2023	Closing Sale	1,824	7,281,594	3991.73	784,393	0	932,425	0	784,393		233,985	0	0	148,031	0	0	0/0
S&P 500 12/15/2023 Strike @ 3895.75 7846L$224	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	12/16/2022	12/15/2023	12/15/2023	Closing Sale	2,246	8,751,023	3895.75	883,495	0	1,849,693	0	883,495		39,205	0	0	966,198	0	0	0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												8,236,485	0	8,048,965	0	8,236,485	XXX	3,712,081	0	0	(187,520)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												8,236,485	0	8,048,965	0	8,236,485	XXX	3,712,081	0	0	(187,520)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												8,236,485	0	8,048,965	0	8,236,485	XXX	3,712,081	0	0	(187,520)	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												8,236,485	0	8,048,965	0	8,236,485	XXX	3,712,081	0	0	(187,520)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P 500 1/13/2023 Strike @ 5059.93 7846S$202	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2022	01/13/2023	01/13/2023	Expiration	2,016	10,198,643	5,059.93	(251,110)	0	0	0	(251,110)		(251,108)	0	0	251,110	0	0	0/0
S&P 500 2/15/2023 Strike @ 4855.27 7846S$204	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2022	02/15/2023	02/15/2023	Expiration	1,077	5,227,718	4,855.27	(172,274)	0	0	0	(172,274)		(172,118)	0	0	172,274	0	0	0/0
S&P 500 3/15/2023 Strike @ 4630.95 7846S$206	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	03/16/2022	03/15/2023	03/15/2023	Expiration	1,112	5,148,412	4,630.95	(247,219)	0	0	0	(247,219)		(245,450)	0	0	247,219	0	0	0/0
S&P 500 4/14/2023 Strike @ 4768.41 7846S$208	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	04/19/2022	04/14/2023	04/14/2023	Expiration	1,603	7,643,475	4,768.41	(352,060)	0	0	0	(352,060)		(349,005)	0	0	352,060	0	0	0/0
S&P 500 5/15/2023 Strike @ 4374.29 7846S$210	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2022	05/15/2023	05/15/2023	Expiration	1,204	5,265,377	4,374.29	(288,890)	0	0	0	(288,890)		(251,779)	0	0	288,890	0	0	0/0
S&P 500 6/15/2023 Strike @ 4113.06 7846S$212	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/16/2022	06/15/2023	06/15/2023	Closing Purchase	1,605	6,600,968	4,113.06	(297,561)	0	(501,974)	0	(297,561)		(95,645)	0	0	(204,414)	0	0	0/0
S&P 500 7/14/2023 Strike @ 4183.13 7846S$214	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	07/18/2022	07/14/2023	07/14/2023	Closing Purchase	1,812	7,580,166	4,183.13	(440,385)	0	(584,015)	0	(440,385)		(222,159)	0	0	(143,631)	0	0	0/0
S&P 500 8/15/2023 Strike @ 4657.27 7846S$216	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2022	08/15/2023	08/15/2023	Expiration	1,489	6,935,280	4,657.27	(341,185)	0	0	0	(341,185)		(301,503)	0	0	341,185	0	0	0/0
S&P 500 9/15/2023 Strike @ 4227 7846S$218	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	09/16/2022	09/15/2023	09/15/2023	Closing Purchase	1,817	7,681,135	4,227.00	(427,903)	0	(405,808)	0	(427,903)		(158,993)	0	0	22,095	0	0	0/0
S&P 500 10/13/2023 Strike @ 3882.04 7846S$220	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	10/18/2022	10/13/2023	10/13/2023	Closing Purchase	2,337	9,071,124	3,882.04	(807,854)	0	(1,041,556)	0	(807,854)		(11,459)	0	0	(233,702)	0	0	0/0
S&P 500 11/15/2023 Strike @ 4325.08 7846S$222	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2022	11/15/2023	11/15/2023	Closing Purchase	1,824	7,889,681	4,325.08	(460,858)	0	(324,337)	0	(460,858)		(185,774)	0	0	136,521	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 12/15/2023 Strike @ 4223.41 7846S$224	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	12/16/2022	12/15/2023	12/15/2023	Closing Purchase	2,246	9,487,046	4,223.41	(502,350)	0	(1,113,671)	0	(502,350)		(32,164)	0	0	(611,321)	0	0	0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(4,589,648)	0	(3,971,362)	0	(4,589,648)	XXX	(2,277,157)	0	0	618,286	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(4,589,648)	0	(3,971,362)	0	(4,589,648)	XXX	(2,277,157)	0	0	618,286	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(4,589,648)	0	(3,971,362)	0	(4,589,648)	XXX	(2,277,157)	0	0	618,286	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(4,589,648)	0	(3,971,362)	0	(4,589,648)	XXX	(2,277,157)	0	0	618,286	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												3,646,837	0	4,077,603	0	3,646,837	XXX	1,434,923	0	0	430,766	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												3,646,837	0	4,077,603	0	3,646,837	XXX	1,434,923	0	0	430,766	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	0	0	4,057,367	0	4,057,367	4,057,367	0	4,057,367	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	0	0	2,464,120	0	2,464,120	2,464,120	0	2,464,120	0	0
0299999999. Total NAIC 1 Designation			0	0	6,521,487	0	6,521,487	6,521,487	0	6,521,487	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	6,521,487	0	6,521,487	6,521,487	0	6,521,487	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					6,521,487	0						

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

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
06367D-DF-9	BANK OF MONTREAL CHICAGO	C	1.E FE	500,610	500,000	10/04/2024
06417M-5E-1	BANK OF NOVA SCOTIA HOUS	C	1.E FE	500,739	500,000	10/17/2024
89120D-YD-5	TORONTO DOMINION BANK	C	1.D FE	500,634	500,000	11/06/2024
95001K-NJ-9	WELLS FARGO BANK NA	C	1.E FE	500,780	500,000	08/09/2024
CR1016-69-8	JP Morgan Securities LLC REOENT OBFR+40	C	1.E FE	500,000	500,000	03/30/2024
CR1727-13-8	BNP Paribas SA REOENT	C	1.D FE	1,000,000	1,000,000	02/04/2024
CR2448-69-2	HSBC Securities (USA) Inc REOENT 35 Day	C	1.E FE	1,000,000	1,000,000	02/04/2024
CR5741-72-1	BofA Securities Inc. REOENT	C	1.E FE	1,000,000	1,000,000	02/04/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				5,502,763	5,500,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				5,502,763	5,500,000	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				5,502,763	5,500,000	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				5,502,763	5,500,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
05253M-VD-3	AUST & NZ BANKING GROUP	C	1.D	500,463	500,000	07/25/2024
05253M-VK-7	AUST & NZ BANKING GROUP	C	1.D	699,985	700,000	07/15/2024
06050F-HZ-8	BANK OF AMERICA NA	C	1.E	800,249	800,000	06/10/2024
06373L-5Z-8	BANK OF MONTREAL	C	1.E	500,722	500,000	04/02/2024
06407E-AA-3	BANK OF NEW ZEALAND	C	1.E	598,380	597,976	02/20/2024
06417M-Z2-4	BANK OF NOVA SCOTIA HOUS	C	1.E	500,177	500,081	02/05/2024
12509Q-BV-4	CDP FINANCIAL INC	C	1.D	600,023	599,997	01/08/2024
13606K-SP-2	CANADIAN IMP BK COMM NY	C	1.E	599,746	599,695	02/02/2024
17330Q-EQ-6	CITIBANK NA	C	1.E	500,421	500,176	05/09/2024
19421M-GC-0	COLLAT CP FLEX CO LLC	C	1.E	600,065	600,000	06/17/2024
55607N-TJ-9	MACQUARIE BANK LIMITED	C	1.E	500,215	500,000	04/17/2024
59515M-CF-0	MICROSOFT CORP	C	1.D	692,024	692,273	03/15/2024
60710T-GB-1	MIZUHO BANK LTD/NY	C	1.F	500,150	500,004	02/02/2024
63254G-ZG-3	NATIONAL AUSTRALI BANK L	C	1.D	501,012	500,000	09/27/2024
67985B-HU-0	OLD LINE FUNDING LLC	C	1.D	500,002	500,000	06/06/2024
78015J-6K-8	ROYAL BANK OF CANADA NY	C	1.B	500,362	500,057	06/14/2024
78015J-7K-7	ROYAL BANK OF CANADA NY	C	1.B	500,362	500,058	06/20/2024
86564P-BT-7	SUMITOMO MITSUI TRUST NY	C	1.F	500,177	500,000	02/09/2024
86564P-CW-9	SUMITOMO MITSUI TRUST NY	C	1.F	500,087	500,000	01/25/2024
86565F-Q8-8	SUMITOMO MITSUI BANK NY	C	1.F	1,001,184	1,000,831	04/19/2024
86959R-3X-6	SVENSKA HANDELSBANKEN NY	C	1.D	600,132	600,016	01/26/2024
88603L-DV-8	THUNDER BAY FUNDING LLC	C	1.D	500,035	500,000	03/21/2024
95001K-JU-9	WELLS FARGO BANK NA	C	1.E	500,044	500,000	01/05/2024
CR4824-39-5	Credit Agricole Corporate & Investment	C	1.E	500,000	500,000	01/07/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				13,696,017	13,691,164	XXX
000000-00-0	Cash	C		0	0	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				0	0	XXX
03785D-A4-8	APPLE INC	C	1.D	999,117	999,562	01/04/2024
05333T-A9-4	AUTOZONE INC	C	2.A	648,916	649,219	01/09/2024
06051W-BC-7	BANK OF AMERICA NA	C	1.E	500,049	500,057	01/16/2024
06052T-3W-8	BANK OF AMERICA NA	C	1.E	500,030	500,025	01/09/2024
13608A-AH-9	CA IMPERIAL BK OF COMM	C	1.E	797,739	798,076	01/17/2024
13608A-AQ-9	CA IMPERIAL BK OF COMM	C	1.E	697,290	697,607	01/24/2024
13639C-AG-0	CANADIAN NATL RAILWAY	C	2.A	648,260	648,516	01/16/2024
15963T-AC-3	CHARIOT FUNDING LLC	C	1.E	249,480	249,591	01/12/2024
15963T-BC-2	CHARIOT FUNDING LLC	C	1.E	695,279	695,574	02/12/2024
17330Q-CV-7	CITIBANK NA	C	1.E	329,086	329,075	03/05/2024
21687A-BE-2	COOPERATIEVE RABOBANK UA	C	1.E	248,277	248,344	02/14/2024
2332K4-NH-3	DNB BANK ASA	C	1.D	1,371,163	1,371,054	01/17/2024
24422L-AB-9	JOHN DEERE CAPITAL CORP	C	1.E	598,849	599,092	01/11/2024
24422L-CC-5	JOHN DEERE CAPITAL CORP	C	1.E	692,310	692,600	03/12/2024
30601V-BE-0	FAIRWAY FINANCE CO LLC	C	1.E	695,050	695,380	02/14/2024
44331B-AA-1	HP INC	C	2.A	648,816	649,106	01/10/2024
45856W-A3-3	INTERCONTINENTALEXCHANGE	C	2.A	699,443	699,783	01/03/2024
48246T-AC-3	KFW	C	1.D	698,579	698,849	01/12/2024
49177F-AC-4	KENVUE INC	C	1.E	698,553	698,854	01/12/2024
49177F-AJ-9	KENVUE INC	C	1.E	697,931	698,238	01/18/2024
49271J-A3-1	KEURIG DR PEPPER INC	C	2.A	699,472	699,785	01/03/2024
53127T-A5-2	LIBERTY STREET FDG LLC	C	1.E	514,465	514,688	01/05/2024
53127T-AB-9	LIBERTY STREET FDG LLC	C	1.E	499,035	499,254	01/11/2024
54316T-A2-8	LONGSHIP FUNDING LLC	C	1.D	249,852	249,962	01/02/2024
54316T-A4-4	LONGSHIP FUNDING LLC	C	1.D	599,467	599,728	01/04/2024
54316T-A8-5	LONGSHIP FUNDING LLC	C	1.D	698,963	699,270	01/08/2024
55607K-BC-9	MACQUARIE BANK LIMITED	C	1.E	297,969	298,058	02/12/2024
55607N-RX-0	MACQUARIE BANK LIMITED	C	1.E	500,274	500,182	02/15/2024
58507A-A4-5	MEDTRONIC GLOB HLDS SCA	C	2.A	699,366	699,682	01/04/2024
60689F-AG-3	MIZUHO BANK LTD/NY	C	1.E	269,285	269,387	01/16/2024
60689P-A9-7	MIZUHO BANK LTD/SG	C	1.E	499,181	499,400	01/09/2024
60689P-C6-1	MIZUHO BANK LTD/SG	C	1.E	692,715	693,074	03/06/2024
62479L-AX-3	MUFG BANK LTD/NY	C	1.E	621,939	622,214	01/31/2024
62939L-AA-7	NRW.BANK	C	1.D	698,765	699,065	01/10/2024
63254G-WM-3	NATIONAL AUSTRALI BANK L	C	1.D	1,050,145	1,050,120	01/12/2024
63254G-YH-2	NATIONAL AUSTRALI BANK L	C	1.D	1,000,152	1,000,169	01/22/2024
65409R-B7-4	NIEUW AMSTERDAM REC BV	C	1.E	695,803	696,115	02/07/2024
69372A-AB-8	PACCAR FINANCIAL CORP	C	1.E	898,248	898,667	01/11/2024
70109L-A2-2	PARKER-HANNIFIN CORP	C	2.A	649,608	649,901	01/02/2024
83050W-FP-4	SKANDINAV ENSKILDA BANK	C	1.E	600,142	600,064	03/08/2024

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
86562K-CK-8	SUMITOMO MITSUI BANKING	C	1.E	246,976	247,064	03/19/2024
86563G-B5-0	SUMITOMO MITSUI TRUST NY	C	1.E	497,182	497,356	02/05/2024
86960J-AQ-8	SVENSKA HANDELSBANKEN AB	C	1.D	398,474	398,620	01/24/2024
89236T-HV-0	TOYOTA MOTOR CREDIT CORP	C	1.E	699,988	700,012	01/11/2024
8AMMF0-8Q-7	GOLDMAN SACHS FIN SQ GOVT	C	1.A	1,814,647	1,814,647	
8AMMF0-91-1	DWS GOVT MM SERIES INST	C	1.A	2,052,037	2,052,037	
8AMMF0-AM-3	INVESCO GVT & AGCY-INST	C	1.A	1,435,289	1,435,289	
92866B-AA-3	VOLKSWAGEN GROUP AMERICA	C	2.A	249,532	249,650	01/10/2024
9612C0-AS-8	WESTPAC BANKING CORP	C	1.D	896,315	896,650	01/26/2024
RPEH1H-WA-9	BNP PARIBAS	C	1.E	4,000,000	4,000,000	01/02/2024
RPEH1H-WD-3	BOFA SECURITIES INC	C	1.E	4,000,000	4,000,000	01/02/2024
RPEH1H-WT-8	TD SECURITIES (USA) LLC	C	1.C	500,000	500,000	01/02/2024
RPEJ1H-TF-8	HSBC SECURITIES USA INC	C	1.E	4,000,000	4,000,000	01/02/2024
RPEM0H-ZN-8	BNP PARIBAS	C	1.E	500,000	500,000	01/02/2024
RPEM0H-ZX-6	HSBC SECURITIES USA INC	C	1.E	500,000	500,000	01/02/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				47,339,503	47,348,712	XXX
9999999999 - Totals				66,538,283	66,539,876	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 26,661,906 Book/Adjusted Carrying Value $ 26,670,250
2. Average balance for the year Fair Value $ 53,166,113 Book/Adjusted Carrying Value $ 53,164,823
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$ 5,301,973	1B ..$ 1,000,115	1C ..$ 500,000	1D ..$ 14,755,335	1E ..$ 37,535,976	1F ..$ 2,500,835	1G ..$ 0
3B	2A ...$ 4,945,642	2B ..$ 0	2C ..$ 0				
3C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
3D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
3E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
3F	6 .....$ 0						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

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 *
US Bank	Cincinnati, OH		0.000	0	0	435,469	XXX
Key Bank	Cincinnati, OH		0.000	0	0	8,659,144	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	6,874,795	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	30,917	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	16,000,325	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	0	0	16,000,325	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	16,000,325	XXX

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

1. January	6,379,305	4. April	14,452,161	7. July	9,001,611	10. October	25,935,574
2. February	11,566,413	5. May	13,540,245	8. August	(19,330,784)	11. November	12,606,266
3. March	12,896,770	6. June	15,641,473	9. September	16,703,658	12. December	16,000,326

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
8609999999 - Total Cash Equivalents								

NONE

1.

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

SCHEDULE 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	B	State regulatory requirement	202,334	171,608	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	State regulatory requirement	60,700	51,482	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	State regulatory requirement	101,167	85,804	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	State regulatory requirement	217,816	233,876	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	State regulatory requirement	249,554	242,070	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	State regulatory requirement	496,475	429,020	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	State regulatory requirement	1,708,684	1,544,472	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	B	State regulatory requirement	177,042	150,157	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	State regulatory requirement	252,918	214,510	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	3,466,690	3,122,999	0	0
	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