PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.greatamericaninsurancegroup.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

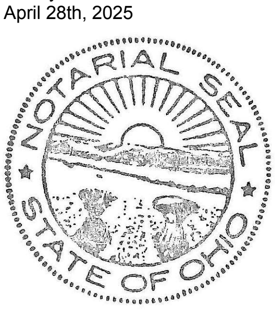
David Lawrence Thompson, Jr. President	Matthew David Felvus Secretary	Judith Elaine Gill Vice President & Controller

Subscribed and sworn to before me this 12th day of February, 2025

Holly M Clayton

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

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



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	37,702,253	1.953	37,702,253	0	37,702,253	1.953
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	5,053,749	0.262	5,053,749	0	5,053,749	0.262
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	192,695,299	9.981	192,695,299	0	192,695,299	9.981
1.06 Industrial and miscellaneous	1,255,155,693	65.013	1,255,155,693	0	1,255,155,693	65.013
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	9,208,717	0.477	9,208,717	0	9,208,717	0.477
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,499,815,710	77.686	1,499,815,710	0	1,499,815,710	77.686
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	32,097,270	1.663	32,097,270	0	32,097,270	1.663
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	32,097,270	1.663	32,097,270	0	32,097,270	1.663
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	8,007,379	0.415	8,007,379	0	8,007,379	0.415
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	278,769,522	14.439	278,769,522	0	278,769,522	14.439
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	432,390	0.022	432,390	0	432,390	0.022
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	287,209,291	14.877	287,209,291	0	287,209,291	14.877
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	82,371,636	4.267	82,371,636	0	82,371,636	4.267
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	82,371,636	4.267	82,371,636	0	82,371,636	4.267
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)	61,471	0.003	61,471	0	61,471	0.003
6.02 Cash equivalents (Schedule E, Part 2)	23,672,821	1.226	23,672,821	0	23,672,821	1.226
6.03 Short-term investments (Schedule DA)	5,395,484	0.279	5,395,484	0	5,395,484	0.279
6.04 Total cash, cash equivalents and short-term investments	29,129,776	1.509	29,129,776	0	29,129,776	1.509
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,930,623,683	100.000	1,930,623,683	0	1,930,623,683	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		83,172,091
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		800,456
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)		82,371,636
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		82,371,636
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		82,371,636

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,865,555,299
2.	Cost of bonds and stocks acquired, Part 3, Column 7		368,849,052
3.	Accrual of discount		4,265,139
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	1,993,427	
	4.2. Part 2, Section 1, Column 15	2,758,873	
	4.3. Part 2, Section 2, Column 13	(45,480,238)	
	4.4. Part 4, Column 11	2,061,368	(38,666,570)
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,656,593)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		371,018,233
7.	Deduct amortization of premium		3,584,022
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	4,045,110	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	189,692	
	9.4. Part 4, Column 13	406,997	4,641,800
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		20,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,819,122,272
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,819,122,272

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	37,702,253	38,101,150	38,340,589	29,203,579
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	37,702,253	38,101,150	38,340,589	29,203,579
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,053,749	4,581,725	5,508,446	4,820,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
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	192,695,299	178,779,807	199,913,818	190,635,034
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8.	United States	1,126,578,056	1,101,784,516	1,124,016,827	1,146,273,853
Loans, Unaffiliated Certificates of	9.	Canada	20,985,826	21,513,598	20,868,327	21,429,000
Deposit and Hybrid Securities	10.	Other Countries	116,800,528	116,113,075	116,563,558	117,212,160
(unaffiliated)	11.	Totals	1,264,364,410	1,239,411,189	1,261,448,711	1,284,915,013
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,499,815,710	1,460,873,870	1,505,211,565	1,509,573,626
PREFERRED STOCKS	14.	United States	30,329,770	30,329,770	32,363,735	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	1,767,500	1,767,500	2,000,000	
	17.	Totals	32,097,270	32,097,270	34,363,735	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	32,097,270	32,097,270	34,363,735	
COMMON STOCKS	20.	United States	8,439,769	8,439,769	7,633,732	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	0	0	0	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	8,439,769	8,439,769	7,633,732	
Parent, Subsidiaries and Affiliates	24.	Totals	278,769,522	278,769,522	230,219,671	
	25.	Total Common Stocks	287,209,291	287,209,291	237,853,404	
	26.	Total Stocks	319,306,561	319,306,561	272,217,138	
	27.	Total Bonds and Stocks	1,819,122,272	1,780,180,431	1,777,428,703	

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	21,373,982	10,097,930	2,179,496	2,577,596	1,473,249	XXX	37,702,253	2.5	109,491,193	7.1	37,702,253	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	21,373,982	10,097,930	2,179,496	2,577,596	1,473,249	XXX	37,702,253	2.5	109,491,193	7.1	37,702,253	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	4,712,824	340,925	XXX	5,053,749	0.3	26,445,000	1.7	5,053,749	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	4,712,824	340,925	XXX	5,053,749	0.3	26,445,000	1.7	5,053,749	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	5,169,591	0.3	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	5,169,591	0.3	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	24,934,920	29,315,527	35,715,064	65,972,188	36,757,600	XXX	192,695,299	12.8	226,215,656	14.8	192,695,299	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	24,934,920	29,315,527	35,715,064	65,972,188	36,757,600	XXX	192,695,299	12.8	226,215,656	14.8	192,695,299	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	140,193,843	459,862,281	257,192,165	35,621,664	17,436,888	XXX	910,306,839	60.5	861,330,678	56.2	323,124,805	587,182,034
6.2 NAIC 2	34,216,403	202,822,646	81,491,002	4,359,446	2,283,117	XXX	325,172,614	21.6	273,565,895	17.9	161,741,061	163,431,552
6.3 NAIC 3	2,799,224	13,044,875	1,823,611	851,073	33,004	XXX	18,551,786	1.2	11,570,997	0.8	7,760,227	10,791,559
6.4 NAIC 4	17,253	52,995	20,501	2,386	53	XXX	93,188	0.0	0	0.0	93,188	0
6.5 NAIC 5	537,650	458,333	35,150	130	2	XXX	1,031,265	0.1	859,412	0.1	523,439	507,827
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	177,764,372	676,241,129	340,562,429	40,834,699	19,753,064	XXX	1,255,155,693	83.4	1,147,326,981	74.9	493,242,720	761,912,973
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	369,705	0	0	0	XXX	369,705	0.0	1,009,159	0.1	369,705	0
10.3 NAIC 3	0	1,797,435	0	0	0	XXX	1,797,435	0.1	2,358,007	0.2	1,797,435	0
10.4 NAIC 4	2,466,663	0	0	0	0	XXX	2,466,663	0.2	14,013,523	0.9	2,466,663	0
10.5 NAIC 5	5,395,484	0	0	0	0	XXX	5,395,484	0.4	0	0.0	5,395,484	0
10.6 NAIC 6	0	4,574,913	0	0	0	XXX	4,574,913	0.3	0	0.0	4,574,913	0
10.7 Totals	7,862,147	6,742,054	0	0	0	XXX	14,604,201	1.0	17,380,689	1.1	14,604,201	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) 186,502,744	499,275,737	295,086,726	108,884,271	56,008,662	0	1,145,758,140	76.1	XXX	XXX	558,576,106	587,182,034
12.2 NAIC 2	(d) 34,216,403	203,192,351	81,491,002	4,359,446	2,283,117	0	325,542,319	21.6	XXX	XXX	162,110,767	163,431,552
12.3 NAIC 3	(d) 2,799,224	14,842,310	1,823,611	851,073	33,004	0	20,349,222	1.4	XXX	XXX	9,557,662	10,791,559
12.4 NAIC 4	(d) 2,483,916	52,995	20,501	2,386	53	0	2,559,851	0.2	XXX	XXX	2,559,851	0
12.5 NAIC 5	(d) 5,933,133	458,333	35,150	130	2	0	(c) 6,426,749	0.4	XXX	XXX	5,918,922	507,827
12.6 NAIC 6	(d) 0	4,574,913	0	0	0	0	(c) 4,574,913	0.3	XXX	XXX	4,574,913	0
12.7 Totals	231,935,420	722,396,640	378,456,990	114,097,306	58,324,838	0	(b) 1,505,211,194	100.0	XXX	XXX	743,298,222	761,912,973
12.8 Line 12.7 as a % of Col. 7	15.4	48.0	25.1	7.6	3.9	0.0	100.0	XXX	XXX	XXX	49.4	50.6
13. Total Bonds Prior Year												
13.1 NAIC 1	239,447,195	576,386,663	249,767,189	93,993,347	69,057,722	0	XXX	XXX	1,228,652,117	80.2	648,767,740	579,884,377
13.2 NAIC 2	10,869,790	197,317,611	62,989,349	2,833,620	564,684	0	XXX	XXX	274,575,054	17.9	126,159,256	148,415,798
13.3 NAIC 3	165,208	9,663,775	4,100,020	0	0	0	XXX	XXX	13,929,004	0.9	1,694,676	12,234,327
13.4 NAIC 4	0	14,013,523	0	0	0	0	XXX	XXX	14,013,523	0.9	3,151,188	10,862,335
13.5 NAIC 5	621,048	184,482	52,095	1,784	3	0	XXX	XXX	(c) 859,412	0.1	238,976	620,436
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	251,103,241	797,566,055	316,908,653	96,828,752	69,622,408	0	XXX	XXX	(b) 1,532,029,109	100.0	780,011,836	752,017,273
13.8 Line 13.7 as a % of Col. 9	16.4	52.1	20.7	6.3	4.5	0.0	XXX	XXX	100.0	XXX	50.9	49.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	71,690,583	166,573,263	203,253,017	78,402,595	38,656,648	0	558,576,106	37.1	648,767,740	42.3	558,576,106	XXX
14.2 NAIC 2	3,877,732	94,229,677	61,995,768	2,006,919	671	0	162,110,767	10.8	126,159,256	8.2	162,110,767	XXX
14.3 NAIC 3	2,614,218	4,235,757	1,823,611	851,073	33,004	0	9,557,662	0.6	1,694,676	0.1	9,557,662	XXX
14.4 NAIC 4	2,483,916	52,995	20,501	2,386	53	0	2,559,851	0.2	3,151,188	0.2	2,559,851	XXX
14.5 NAIC 5	5,425,314	458,332	35,149	127	0	0	5,918,922	0.4	238,976	0.0	5,918,922	XXX
14.6 NAIC 6	0	4,574,913	0	0	0	0	4,574,913	0.3	0	0.0	4,574,913	XXX
14.7 Totals	86,091,762	270,124,938	267,128,045	81,263,100	38,690,376	0	743,298,222	49.4	780,011,836	50.9	743,298,222	XXX
14.8 Line 14.7 as a % of Col. 7	11.6	36.3	35.9	10.9	5.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.7	17.9	17.7	5.4	2.6	0.0	49.4	XXX	XXX	XXX	49.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	114,812,162	332,702,474	91,833,708	30,481,676	17,352,014	0	587,182,034	39.0	579,884,377	37.9	XXX	587,182,034
15.2 NAIC 2	30,338,671	108,962,674	19,495,235	2,352,527	2,282,446	0	163,431,552	10.9	148,415,798	9.7	XXX	163,431,552
15.3 NAIC 3	185,007	10,606,553	0	0	0	0	10,791,559	0.7	12,234,327	0.8	XXX	10,791,559
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	10,862,335	0.7	XXX	0
15.5 NAIC 5	507,819	1	1	3	2	0	507,827	0.0	620,436	0.0	XXX	507,827
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	145,843,658	452,271,702	111,328,944	32,834,206	19,634,462	0	761,912,973	50.6	752,017,273	49.1	XXX	761,912,973
15.8 Line 15.7 as a % of Col. 7	19.1	59.4	14.6	4.3	2.6	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	9.7	30.0	7.4	2.2	1.3	0.0	50.6	XXX	XXX	XXX	XXX	50.6

(a) Includes $ 719,941,309 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 $ 3,000,000 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 $ 837,427 current year, $ 490,666 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 $ 5,395,484 ; 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	20,898,668	8,225,564	0	0	0	XXX	29,124,232	1.9	99,813,852	6.5	29,124,232	0
1.02 Residential Mortgage-Backed Securities	475,314	1,872,366	2,179,496	2,577,596	1,473,249	XXX	8,578,021	0.6	9,677,341	0.6	8,578,021	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	21,373,982	10,097,930	2,179,496	2,577,596	1,473,249	XXX	37,702,253	2.5	109,491,193	7.1	37,702,253	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	4,712,824	340,925	XXX	5,053,749	0.3	26,445,000	1.7	5,053,749	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	4,712,824	340,925	XXX	5,053,749	0.3	26,445,000	1.7	5,053,749	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	5,169,591	0.3	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	5,169,591	0.3	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,531,184	2,524,896	0	15,607,472	7,006,673	XXX	27,670,225	1.8	41,408,745	2.7	27,670,225	0
5.02 Residential Mortgage-Backed Securities	364,602	1,213,555	1,084,457	1,248,580	309,478	XXX	4,220,670	0.3	4,479,255	0.3	4,220,670	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	22,039,134	25,577,076	34,630,608	49,116,136	29,441,449	XXX	160,804,404	10.7	180,327,656	11.8	160,804,404	0
5.05 Totals	24,934,920	29,315,527	35,715,064	65,972,188	36,757,600	XXX	192,695,299	12.8	226,215,656	14.8	192,695,299	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	39,503,653	363,138,286	281,999,304	6,978,834	0	XXX	691,620,076	45.9	570,548,307	37.2	469,666,812	221,953,264
6.02 Residential Mortgage-Backed Securities	41,150,865	75,843,070	32,019,176	23,737,334	11,250,464	XXX	184,000,909	12.2	152,564,849	10.0	11,851,847	172,149,062
6.03 Commercial Mortgage-Backed Securities	2,500,000	2,378,264	0	0	0	XXX	4,878,264	0.3	17,140,345	1.1	2,500,000	2,378,264
6.04 Other Loan-Backed and Structured Securities	94,609,854	234,881,509	26,543,949	10,118,531	8,502,600	XXX	374,656,443	24.9	407,073,480	26.6	9,224,061	365,432,382
6.05 Totals	177,764,372	676,241,129	340,562,429	40,834,699	19,753,064	XXX	1,255,155,693	83.4	1,147,326,981	74.9	493,242,720	761,912,973
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	7,862,147	6,742,054	0	0	0	XXX	14,604,201	1.0	17,380,689	1.1	14,604,201	0
10.03 Totals	7,862,147	6,742,054	0	0	0	XXX	14,604,201	1.0	17,380,689	1.1	14,604,201	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	62,933,504	373,888,746	281,999,304	27,299,130	7,347,598	XXX	753,468,282	50.1	XXX	XXX	531,515,018	221,953,264
12.02 Residential Mortgage-Backed Securities	41,990,781	78,928,990	35,283,129	27,563,510	13,033,190	XXX	196,799,600	13.1	XXX	XXX	24,650,538	172,149,062
12.03 Commercial Mortgage-Backed Securities	2,500,000	2,378,264	0	0	0	XXX	4,878,264	0.3	XXX	XXX	2,500,000	2,378,264
12.04 Other Loan-Backed and Structured Securities	116,648,988	260,458,585	61,174,557	59,234,667	37,944,049	XXX	535,460,847	35.6	XXX	XXX	170,028,465	365,432,382
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	7,862,147	6,742,054	0	0	0	XXX	14,604,201	1.0	XXX	XXX	14,604,201	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	231,935,420	722,396,640	378,456,990	114,097,306	58,324,838	0	1,505,211,194	100.0	XXX	XXX	743,298,222	761,912,973
12.10 Line 12.09 as a % of Col. 7	15.4	48.0	25.1	7.6	3.9	0.0	100.0	XXX	XXX	XXX	49.4	50.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	115,158,404	380,808,563	228,599,222	11,153,167	7,666,138	XXX	XXX	XXX	743,385,495	48.5	556,284,464	187,101,031
13.02 Residential Mortgage-Backed Securities	29,857,550	58,513,325	34,696,420	29,699,844	13,954,306	XXX	XXX	XXX	166,721,444	10.9	28,385,367	138,336,077
13.03 Commercial Mortgage-Backed Securities	4,990,000	12,150,345	0	0	0	XXX	XXX	XXX	17,140,345	1.1	2,555,627	14,584,718
13.04 Other Loan-Backed and Structured Securities	101,097,287	328,713,133	53,613,011	55,975,740	48,001,964	XXX	XXX	XXX	587,401,136	38.3	189,635,190	397,765,946
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	17,380,689	0	0	0	XXX	XXX	XXX	17,380,689	1.1	3,151,188	14,229,502
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	251,103,241	797,566,055	316,908,653	96,828,752	69,622,408	0	XXX	XXX	1,532,029,109	100.0	780,011,836	752,017,273
13.10 Line 13.09 as a % of Col. 9	16.4	52.1	20.7	6.3	4.5	0.0	XXX	XXX	100.0	XXX	50.9	49.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	43,755,379	225,994,847	227,118,064	27,299,130	7,347,598	XXX	531,515,018	35.3	556,284,464	36.3	531,515,018	XXX
14.02 Residential Mortgage-Backed Securities	6,409,223	6,112,779	5,379,373	4,847,834	1,901,328	XXX	24,650,538	1.6	28,385,367	1.9	24,650,538	XXX
14.03 Commercial Mortgage-Backed Securities	2,500,000	0	0	0	0	XXX	2,500,000	0.2	2,555,627	0.2	2,500,000	XXX
14.04 Other Loan-Backed and Structured Securities	25,565,014	31,275,258	34,630,608	49,116,136	29,441,449	XXX	170,028,465	11.3	189,635,190	12.4	170,028,465	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	7,862,147	6,742,054	0	0	0	XXX	14,604,201	1.0	3,151,188	0.2	14,604,201	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	86,091,762	270,124,938	267,128,045	81,263,100	38,690,376	0	743,298,222	49.4	780,011,836	50.9	743,298,222	XXX
14.10 Line 14.09 as a % of Col. 7	11.6	36.3	35.9	10.9	5.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.7	17.9	17.7	5.4	2.6	0.0	49.4	XXX	XXX	XXX	49.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	19,178,125	147,893,900	54,881,240	0	0	XXX	221,953,264	14.7	187,101,031	12.2	XXX	221,953,264
15.02 Residential Mortgage-Backed Securities	35,581,558	72,816,211	29,903,756	22,715,675	11,131,862	XXX	172,149,062	11.4	138,336,077	9.0	XXX	172,149,062
15.03 Commercial Mortgage-Backed Securities	0	2,378,264	0	0	0	XXX	2,378,264	0.2	14,584,718	1.0	XXX	2,378,264
15.04 Other Loan-Backed and Structured Securities	91,083,975	229,183,327	26,543,949	10,118,531	8,502,600	XXX	365,432,382	24.3	397,765,946	26.0	XXX	365,432,382
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	14,229,502	0.9	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	145,843,658	452,271,702	111,328,944	32,834,206	19,634,462	0	761,912,973	50.6	752,017,273	49.1	XXX	761,912,973
15.10 Line 15.09 as a % of Col. 7	19.1	59.4	14.6	4.3	2.6	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	9.7	30.0	7.4	2.2	1.3	0.0	50.6	XXX	XXX	XXX	XXX	50.6

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	0	0	0	0	0
2. Cost of short-term investments acquired	5,392,614	5,392,614	0	0	0
3. Accrual of discount	2,870	2,870	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	0	0	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,395,484	5,395,484	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,395,484	5,395,484	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		(1,285,629)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	877,279	
	3.2 Section 2, Column 19	41,058	918,337
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(367,292)
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		(367,292)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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)				

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

NONE

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

NONE

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	(367,292)	
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)		(367,292)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(367,292)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(367,292)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(367,292)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(367,292)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	248,633	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	248,633	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	32,908,399	0	32,908,399	0
2. Cost of cash equivalents acquired	485,424,837	0	485,424,837	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	494,660,415	0	494,660,415	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	23,672,821	0	23,672,821	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	23,672,821	0	23,672,821	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
05461ZZZ9		Stuart	FL		03/25/2022	2.944	22,500,000	0	0	0	0	0	33,825,137	08/01/2022
165421ZZ4		Cape Cod	MA		01/01/2021	5.068	34,871,636	0	0	0	0	0	77,600,003	09/15/2021
68426ZZZ1		Columbus	OH		07/29/2021	3.095	10,000,000	0	0	0	0	0	14,571,455	07/13/2021
880222ZZ0		Brooklyn	NY		01/01/2021	4.716	15,000,000	0	0	0	0	0	15,379,494	07/28/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							82,371,636	0	0	0	0	0	141,376,088	XXX
0899999. Total Mortgages in good standing							82,371,636	0	0	0	0	0	141,376,088	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							82,371,636	0	0	0	0	0	141,376,088	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 292,656 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
165421ZZ4	Cape Cod	MA		01/01/2021		800,456	0	0	0	0	0	0	800,456	800,456	0	0	0
0299999. Mortgages with partial repayments						800,456	0	0	0	0	0	0	800,456	800,456	0	0	0
0599999 - Totals						800,456	0	0	0	0	0	0	800,456	800,456	0	0	0

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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
912828-ZF-0	UNITED STATES TREASURY				1.A	7,469,531	99.0938	7,432,035	7,500,000	7,498,127	0	7,649	0	0	0.500	0.602	MS	9,581	37,500	03/24/2021	03/31/2025
912828-ZL-7	UNITED STATES TREASURY				1.A	494,922	98.7188	493,594	500,000	499,589	0	1,248	0	0	0.375	0.626	AO	321	2,813	03/24/2021	04/30/2025
91282C-AJ-0	UNITED STATES TREASURY				1.A	8,815,781	97.3906	8,765,154	9,000,000	8,972,214	0	41,936	0	0	0.250	0.720	FA	7,645	22,500	03/24/2021	08/31/2025
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	2,119,669	96.5625	2,047,125	2,120,000	2,119,939	0	70	0	0	0.375	0.378	MN	699	8,180	12/08/2020	11/30/2025
91282C-AZ-4	UNITED STATES TREASURY				1.A	1,804,008	96.5625	1,747,781	1,810,000	1,808,799	0	1,304	0	0	0.375	0.448	MN	597	6,558	03/24/2021	11/30/2025
91282C-BH-3	UNITED STATES TREASURY				1.A	2,968,135	95.9375	2,911,703	3,035,000	3,018,101	0	15,491	0	0	0.375	0.893	JJ	4,763	11,381	09/28/2021	01/31/2026
91282C-HH-7	UNITED STATES TREASURY				1.A	4,464,564	99.8281	4,492,265	4,500,000	4,482,273	0	11,870	0	0	4.125	4.408	JD	8,669	185,625	06/29/2023	06/15/2026
91282C-HM-6	UNITED STATES TREASURY				1.A	725,285	100.3594	727,606	725,000	725,190	0	(68)	0	0	4.500	4.481	JJ	15,071	32,625	07/26/2023	07/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						28,861,896	XXX	28,617,263	29,190,000	29,124,232	0	79,501	0	0	XXX	XXX	XXX	47,346	307,181	XXX	XXX
31371K-BS-9	FN 253949 - RMBS			4	1.A	6,130	102.1172	5,484	5,370	5,931	0	(66)	0	0	6.500	0.494	MON	29	349	09/28/2021	09/01/2031
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS			4	1.A	8,257	93.0978	7,642	8,209	8,274	0	(3)	0	0	1.500	0.314	MON	10	123	09/28/2021	04/20/2063
38375U-CG-3	GNR 2014-0020 AI - CMO/RMBS			3	1.A	(11,299)	2.1262	19,418	0	31,082	0	(12,035)	0	0	1.289	8.230	MON	981	16,098	09/28/2021	12/20/2063
38375U-EF-3	GNR 2014-H03 IS - CMO/RMBS			3	1.A	43,308	3.7154	37,330	0	45,469	0	(14,153)	0	0	1.598	8.599	MON	7,901	20,129	09/28/2021	02/20/2064
38375U-NQ-9	GNR 2014-H17 DI - CMO/RMBS			3	1.A	171,270	2.0792	127,306	0	152,155	0	(97,053)	0	0	1.537	7.273	MON	25,427	118,750	09/28/2021	08/20/2064
38382H-N4-8	GNR 2020-123 PI - CMO/RMBS			3	1.A	3,335,765	15.1991	3,394,184	0	2,942,568	0	(355,097)	0	0	3.000	12.735	MON	55,829	702,252	02/10/2021	08/20/2050
38382H-NC-0	GNR 2020-122 MI - CMO/RMBS			3	1.A	2,005,340	13.7221	2,046,900	0	1,930,273	0	(216,301)	0	0	2.500	9.267	MON	31,077	391,017	05/12/2021	08/20/2050
38382N-UQ-8	GNR 2021-025 BI - CMO/RMBS			3	1.A	3,919,921	14.3478	3,845,624	0	3,462,269	0	(401,335)	0	0	2.500	9.273	MON	55,839	706,596	02/18/2021	02/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						9,478,694	XXX	9,483,888	13,579	8,578,021	0	(1,096,044)	0	0	XXX	XXX	XXX	177,093	1,955,314	XXX	XXX
0109999999. Total - U.S. Government Bonds						38,340,589	XXX	38,101,150	29,203,579	37,702,253	0	(1,016,543)	0	0	XXX	XXX	XXX	224,439	2,262,495	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68609T-DB-1	OREGON			2	1.B FE	5,144,670	94.6710	4,260,195	4,500,000	4,712,824	0	(109,600)	0	0	3.500	1.000	JD	13,125	157,500	01/01/2021	12/01/2037
68609T-HV-3	OREGON			2	1.B FE	363,776	100.4780	321,530	320,000	340,925	0	(6,241)	0	0	4.250	2.130	JD	1,133	13,600	03/24/2021	06/01/2049
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,508,446	XXX	4,581,725	4,820,000	5,053,749	0	(115,842)	0	0	XXX	XXX	XXX	14,258	171,100	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						5,508,446	XXX	4,581,725	4,820,000	5,053,749	0	(115,842)	0	0	XXX	XXX	XXX	14,258	171,100	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	2,761,950	99.6390	2,490,975	2,500,000	2,531,184	0	(61,964)	0	0	3.375	0.869	JJ	42,188	84,375	03/24/2021	07/01/2025
130536-QS-7	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD		2	1.G FE	2,201,820	98.8470	1,976,940	2,000,000	2,024,172	0	(47,915)	0	0	3.625	1.193	JJ	36,250	72,500	03/24/2021	07/01/2027
19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	3,784,169	85.1520	3,177,368	3,731,407	3,757,507	0	(7,076)	0	0	3.850	3.812	MON	11,972	143,659	01/01/2021	07/01/2057
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1.A FE	504,545	101.8540	509,270	500,000	500,724	0	(415)	0	0	4.000	3.909	MS	6,667	20,000	08/30/2013	09/01/2026
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	1,074,821	82.9800	865,598	1,043,141	1,052,200	0	(5,862)	0	0	2.980	2.902	MON	2,590	31,086	01/01/2021	08/01/2038
914119-F8-0	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	8,893,760	99.0060	7,920,480	8,000,000	8,350,643	0	(140,124)	0	0	4.000	2.128	JD	26,667	320,000	01/01/2021	06/01/2042
91743P-ES-0	UTAH HSG CORP				1.B FE	1,872,734	99.5470	1,822,676	1,830,970	1,863,935	0	(9,801)	0	0	5.500	5.347	MON	2,797	100,703	03/30/2023	04/21/2053
91743P-EY-7	UTAH HSG CORP				1.B FE	1,390,338	103.7110	1,410,204	1,359,743	1,385,230	0	(7,400)	0	0	6.500	6.332	MON	2,455	88,383	09/28/2023	10/21/2053
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.D FE	3,258,780	96.2630	2,887,890	3,000,000	3,110,031	0	(40,526)	0	0	3.375	1.934	FA	38,250	101,250	03/24/2021	08/15/2035
97712D-QP-4	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.C FE	3,344,220	99.4650	2,983,950	3,000,000	3,094,597	0	(67,767)	0	0	4.000	1.662	MN	15,333	120,000	03/24/2021	11/15/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						29,087,137	XXX	26,045,350	26,965,262	27,670,225	0	(388,849)	0	0	XXX	XXX	XXX	185,169	1,081,956	XXX	XXX
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	1,137,181	88.3308	968,244	1,096,157	1,132,162	0	(809)	0	0	3.500	2.952	MON	3,197	38,366	01/01/2021	11/01/2049
3140JX-EE-4	FN BO2832 - RMBS			4	1.A	94,570	84.4008	77,032	91,270	94,451	0	(89)	0	0	3.000	2.535	MON	228	2,738	09/28/2021	09/01/2049
3140K0-EL-8	FN BO4638 - RMBS			4	1.A	1,524,196	84.8612	1,254,143	1,477,875	1,515,079	0	(1,000)	0	0	3.000	2.665	MON	3,695	44,336	01/01/2021	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	267,722	87.4832	225,382	257,629	267,440	0	(263)	0	0	3.500	2.973	MON	751	9,017	09/28/2021	08/01/2049
3140QC-PN-0	FN CA4928 - RMBS			4	1.A	306,603	84.4011	249,746	295,904	306,058	0	(279)	0	0	3.000	2.544	MON	740	8,877	09/28/2021	01/01/2050
31418D-HY-1	FN MA3846 - RMBS			4	1.A	600,121	84.4006	493,333	584,514	597,169	0	(352)	0	0	3.000	2.707	MON	1,461	17,535	01/01/2021	11/01/2049

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
31418D-JW-3	FN MA3876 - RMBS			4	1.A	308,836	85.6098	256,667	299,810	308,311	0	(231)	0	0	3.000	2.624	MON	750	8,994	09/28/2021	12/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,239,228	XXX	3,524,548	4,103,159	4,220,670	0	(3,022)	0	0	XXX	XXX	XXX	10,822	129,864	XXX	XXX
167570-PB-0	CHICAGO ILL MULTI-FAMILY HSG REV - RMBS			2	1.B FE	1,730,296	100.0320	1,725,552	1,725,000	1,725,000	0	0	0	0	4.625	4.625	MS	22,383	79,781	09/28/2021	09/20/2037
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	180,988	91.6840	132,638	144,669	176,573	0	(1,384)	0	0	3.200	1.830	MON	386	4,629	09/28/2021	02/01/2044
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG				1.A FE	364,817	83.2620	294,330	353,498	363,746	0	(4,231)	0	0	3.400	3.209	MON	1,002	12,019	09/28/2021	11/01/2045
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -			2	1.A FE	3,527,053	80.0100	3,606,383	4,507,415	3,640,407	0	99,659	0	0	2.350	8.388	MON	8,827	105,924	11/08/2023	04/01/2050
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	528,507	99.6090	493,065	495,000	508,618	0	(12,183)	0	0	4.000	2.792	MN	2,530	19,800	03/24/2021	11/15/2039
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	231,009	99.3490	218,568	220,000	223,069	0	(5,285)	0	0	3.500	2.458	MN	984	7,700	03/24/2021	05/15/2039
20775C-QA-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	238,927	97.6110	214,744	220,000	226,538	0	(3,389)	0	0	3.875	2.243	MN	1,089	8,525	03/24/2021	11/15/2035
20775C-RY-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	189,457	99.5240	174,167	175,000	179,980	0	(2,587)	0	0	3.650	2.090	MN	816	6,388	03/24/2021	11/15/2032
20775C-SP-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	608,369	99.1640	550,360	555,000	573,368	0	(9,549)	0	0	3.850	2.037	MN	2,730	21,368	03/24/2021	11/15/2034
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	400,135	97.5370	356,010	365,000	376,563	0	(6,042)	0	0	3.400	1.672	MN	1,586	12,410	01/01/2021	11/15/2032
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	2,650,293	94.7800	2,288,937	2,415,000	2,492,767	0	(40,513)	0	0	3.650	1.889	MN	11,263	88,148	01/01/2021	11/15/2037
20775C-VG-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	4,549,230	94.4240	3,918,596	4,150,000	4,281,392	0	(68,659)	0	0	3.400	1.673	MN	18,029	141,100	01/01/2021	11/15/2035
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	482,046	99.6190	443,305	445,000	461,807	0	(14,304)	0	0	4.000	2.625	MN	2,274	17,800	03/24/2021	11/15/2041
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS			4	1.B FE	2,234,554	96.7780	2,382,169	2,461,477	2,251,695	0	15,235	0	0	3.996	5.249	MON	8,197	98,818	11/15/2023	12/26/2036
31397P-PL-8	FHM M012 A1A - CMBS/RMBS			4	1.B FE	1,336,046	94.7750	1,245,526	1,314,193	1,335,431	0	(511)	0	0	4.250	4.150	MON	4,654	55,868	11/28/2023	08/15/2051
31397P-PS-3	FHM M012 A1B - CMBS/RMBS			4	1.B FE	1,225,485	94.7750	1,245,526	1,314,193	1,228,196	0	2,079	0	0	4.250	4.681	MON	4,654	55,853	11/28/2023	08/15/2051
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	81,371	100.0750	75,056	75,000	76,801	0	(1,245)	0	0	3.650	1.921	JD	228	2,738	03/24/2021	12/01/2032
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI			4	1.B FE	230,436	92.8760	211,517	227,742	229,963	0	(149)	0	0	2.600	2.509	MON	493	5,921	09/28/2021	07/01/2037
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS			4	1.B FE	1,522,566	91.8000	1,314,013	1,431,387	1,515,275	0	(2,007)	0	0	3.500	2.329	MON	4,175	50,099	01/01/2021	05/21/2044
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	277,623	100.3000	250,750	250,000	268,690	0	(6,382)	0	0	4.000	3.024	JJ	5,000	10,000	10/04/2019	01/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	570,532	97.8700	528,498	540,000	546,816	0	(13,289)	0	0	3.500	2.314	FA	7,875	20,006	01/01/2021	08/01/2046
45201Y-M9-5	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	1,702,108	91.3390	1,470,558	1,610,000	1,630,405	0	(18,455)	0	0	3.100	1.913	FA	20,796	49,910	01/01/2021	02/01/2035
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	1,166,492	89.2700	1,013,931	1,135,803	1,143,093	0	(6,077)	0	0	3.125	3.085	MON	2,958	35,494	01/01/2021	02/01/2047
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.B FE	7,911,565	82.1350	6,448,702	7,851,345	7,851,345	0	0	0	0	2.450	2.450	MON	16,030	192,358	01/01/2021	06/01/2043
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.B FE	1,958,394	102.2290	1,978,131	1,935,000	1,935,000	0	0	0	0	5.375	5.375	JD	8,667	104,006	09/28/2021	12/01/2028
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			4	1.A FE	1,491,366	95.1390	1,366,099	1,435,898	1,472,353	0	(6,064)	0	0	3.000	2.330	MON	3,709	41,350	09/28/2021	02/01/2031
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	6,393,943	87.4540	5,394,223	6,168,069	6,292,513	0	(27,767)	0	0	4.050	3.538	MON	20,817	249,825	01/01/2021	03/01/2059
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL			4	1.A FE	2,534,422	93.5390	2,160,420	2,309,647	2,466,216	0	(18,032)	0	0	3.400	2.116	MON	6,762	79,837	01/01/2021	02/01/2033
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			4	1.A FE	204,607	85.8840	173,629	202,167	202,167	0	0	0	0	3.050	3.050	MON	514	6,166	09/28/2021	12/01/2038
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	42,367	99.9220	39,969	40,000	40,730	0	(2,804)	0	0	4.000	2.634	MN	204	1,683	09/28/2021	11/15/2047
56052F-KD-6	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	2,709,648	94.1400	2,334,672	2,480,000	2,555,881	0	(39,537)	0	0	3.550	1.877	MN	11,250	88,040	01/01/2021	11/15/2037
57419R-GH-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.A FE	456,019	95.8010	430,444	449,311	449,311	0	0	0	0	4.000	4.000	MON	1,498	17,972	09/28/2021	07/01/2043
57419R-H7-3	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.A FE	1,920,261	87.1330	1,630,987	1,871,836	1,896,965	0	(6,153)	0	0	3.950	3.567	MON	6,161	73,938	01/01/2021	11/01/2058
57419R-S9-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.A FE	2,900,805	93.4560	2,504,621	2,680,000	2,748,242	0	(39,207)	0	0	3.350	1.826	MS	26,435	89,780	01/01/2021	09/15/2034
57419T-DL-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	273,941	99.0110	252,478	255,000	263,978	0	(3,909)	0	0	3.500	2.602	MS	2,975	9,677	10/04/2019	03/01/2050
57587A-DM-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	389,897	100.0040	365,015	365,000	365,000	0	0	0	0	3.950	3.950	JD	1,201	15,526	01/01/2021	12/01/2029
57587A-DN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	200,581	96.6230	183,584	190,000	190,000	0	0	0	0	4.300	4.300	JD	681	8,804	03/24/2021	12/01/2034
57587A-DW-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	144,879	100.0020	135,003	135,000	135,000	0	0	0	0	3.600	3.599	JD	405	5,189	03/24/2021	12/01/2025
594653-7G-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,116,541	98.1370	1,025,532	1,045,000	1,059,445	0	(15,531)	0	0	3.350	1.819	JD	2,917	35,008	03/24/2021	12/01/2031
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	184,212	99.9550	174,921	175,000	177,106	0	(5,499)	0	0	4.000	2.659	JD	583	7,000	09/28/2021	06/01/2046
594653-7L-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	3,942,550	95.4240	3,459,120	3,625,000	3,710,299	0	(59,309)	0	0	3.100	1.414	JD	9,365	112,375	01/01/2021	12/01/2031
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	242,082	99.4940	228,836	230,000	233,794	0	(5,463)	0	0	3.500	2.308	JD	671	8,050	09/28/2021	06/01/2047

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
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,559,232	82.2040	1,279,269	1,556,213	1,556,213	0	0	0	0	2.250	2.250	MON	2,918	35,015	01/01/2021	12/01/2042
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	3,402,511	81.0400	2,742,449	3,384,068	3,384,068	0	0	0	0	2.350	2.350	MON	6,627	79,526	01/01/2021	03/01/2043
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	886,890	90.4270	795,876	880,131	880,131	0	(6)	0	0	3.000	3.000	MON	2,200	26,404	01/01/2021	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	260,935	85.2670	217,393	254,956	254,956	0	(7)	0	0	2.875	2.875	MON	611	7,330	09/28/2021	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	995,355	84.4970	827,604	979,448	979,448	0	(2,354)	0	0	2.800	2.800	MON	2,285	27,425	01/01/2021	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	995,493	89.9080	862,005	958,763	958,763	0	(5,402)	0	0	3.000	2.999	MON	2,397	28,763	01/01/2021	04/01/2045
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,851,218	91.3720	1,650,803	1,806,683	1,806,683	0	(6,595)	0	0	3.050	3.050	MON	4,592	55,104	01/01/2021	06/01/2045
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,166,463	80.2710	918,656	1,144,444	1,149,019	0	(4,487)	0	0	2.350	2.326	MON	2,241	26,894	01/01/2021	10/01/2046
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	836,863	85.5290	696,679	814,553	820,931	0	(4,127)	0	0	2.930	2.882	MON	1,989	23,866	01/01/2021	03/01/2047
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	193,795	99.7910	184,613	185,000	185,000	0	(1,470)	0	0	4.000	4.000	JJ	3,700	7,934	03/24/2021	01/01/2045
60416S-KD-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	25,884	99.8830	24,971	25,000	25,000	0	(499)	0	0	4.000	3.002	JJ	500	1,302	09/30/2022	01/01/2041
60416S-TC-4	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	216,490	99.9270	204,850	205,000	207,535	0	(5,669)	0	0	4.000	2.738	JJ	4,100	8,200	03/24/2021	01/01/2047
60416T-6U-7	MINNESOTA HOUSING FINANCE AGENCY				1.B FE	4,242,302	102.0620	4,250,882	4,165,000	4,227,508	0	(15,410)	0	0	6.500	6.059	JJ	135,363	150,159	11/16/2023	07/01/2054
60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	357,247	99.6750	333,911	335,000	342,877	0	(9,551)	0	0	4.000	2.731	JD	1,117	13,400	03/24/2021	12/01/2046
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS			2	1.B FE	157,506	85.3600	129,923	152,207	152,207	0	(704)	0	0	4.200	4.199	MON	533	6,393	09/28/2021	01/01/2040
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	109,877	99.8340	104,826	105,000	105,000	0	(1,588)	0	0	3.750	3.750	MN	656	4,065	03/24/2021	05/01/2038
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	1,163,271	100.1770	1,041,841	1,040,000	1,103,103	0	(28,991)	0	0	4.000	2.335	MN	6,933	41,974	01/01/2021	05/01/2050
61212R-4Z-6	MONTANA ST BRD HSG - RMBS			2	1.B FE	4,167,746	100.0060	3,890,233	3,890,000	3,890,000	0	0	0	0	3.850	3.850	JD	12,480	149,765	01/01/2021	12/01/2029
61212R-6C-5	MONTANA ST BRD HSG - RMBS			2	1.B FE	701,503	98.6510	660,962	670,000	670,000	0	0	0	0	4.150	4.150	JD	2,317	27,805	03/24/2021	12/01/2035
61212W-GR-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R			2	1.B FE	1,398,348	100.2780	1,243,447	1,240,000	1,336,485	0	(34,488)	0	0	4.000	2.489	JD	4,133	49,600	01/01/2021	06/01/2050
63968M-KQ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.A FE	335,519	99.5720	333,566	335,000	335,188	0	(293)	0	0	3.500	3.490	MS	3,908	11,725	09/28/2021	09/01/2045
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG				1.A FE	171,046	99.3740	158,998	160,000	162,227	0	(5,936)	0	0	3.750	3.506	MS	2,000	6,000	10/03/2019	09/01/2049
646107-6V-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA				1.A FE	2,798,635	100.0180	2,720,490	2,720,000	2,720,000	0	0	0	0	4.350	4.349	JJ	54,559	118,320	01/01/2021	01/15/2031
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV			2	1.C FE	1,041,674	100.9840	939,151	930,000	970,610	0	(46,454)	0	0	4.500	2.783	AO	10,463	41,850	01/01/2021	10/01/2048
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	76,951	99.7780	74,834	75,000	75,391	0	(703)	0	0	3.250	3.214	MS	813	2,438	09/28/2021	03/01/2045
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	318,142	98.9040	301,657	305,000	307,543	0	(3,522)	0	0	3.500	2.766	MS	3,558	11,019	09/28/2021	03/01/2045
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,169,992	91.3060	1,037,783	1,136,599	1,141,527	0	(873)	0	0	2.600	2.570	MON	2,463	29,552	01/01/2021	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	2,136,124	91.0560	1,906,800	2,094,096	2,094,096	0	0	0	0	2.850	2.850	MON	4,973	59,682	01/01/2021	07/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	553,529	99.6970	508,455	510,000	534,957	0	(12,188)	0	0	3.750	2.458	JJ	9,563	19,470	09/28/2021	01/01/2050
64972C-L4-3	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	2,633,100	93.5280	2,338,200	2,500,000	2,510,609	0	(31,638)	0	0	3.450	2.156	MN	14,375	86,250	01/01/2021	11/01/2037
64972C-SH-7	NEW YORK CITY HOUSING DEVELOPMENT CORPOR	SD		2	1.C FE	5,472,100	99.3210	4,966,050	5,000,000	5,038,570	0	(116,044)	0	0	2.950	0.616	MN	24,583	147,500	03/24/2021	11/01/2045
64986M-Q3-2	NEW YORK ST HSG FIN AGY REV - RMBS			2	1.A FE	2,425,136	100.0350	2,375,831	2,375,000	2,375,000	0	0	0	0	5.400	5.400	MN	16,388	128,250	09/28/2021	11/15/2042
658207-SV-8	NORTH CAROLINA HOUSING FINANCE AGENCY -			2	1.B FE	1,527,898	96.0830	1,383,595	1,440,000	1,458,234	0	(21,422)	0	0	3.150	1.866	JJ	22,680	45,360	01/01/2021	07/01/2031
658207-TX-3	NORTH CAROLINA HOUSING FINANCE AGENCY -			2	1.B FE	1,098,580	98.0880	975,976	995,000	1,030,913	0	(18,499)	0	0	3.850	2.000	JJ	19,154	38,308	01/01/2021	07/01/2037
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R			2	1.B FE	80,000	91.9260	73,541	80,000	79,998	0	0	0	0	2.850	2.850	JJ	1,140	2,280	08/05/2016	07/01/2032
658909-KS-4	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	1,791,058	94.2310	1,573,658	1,670,000	1,683,797	0	(27,330)	0	0	2.950	1.287	JJ	24,633	49,265	01/01/2021	07/01/2031
658909-KT-2	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	1,096,612	92.6350	944,877	1,020,000	1,028,764	0	(17,336)	0	0	3.200	1.469	JJ	16,320	32,640	01/01/2021	01/01/2035
658909-MA-1	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	838,659	99.9230	774,403	775,000	793,197	0	(22,586)	0	0	4.000	2.397	JJ	15,500	31,000	01/01/2021	07/01/2047
676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV - R			2	1.B FE	506,439	100.0850	505,429	505,000	505,000	0	0	0	0	5.400	5.400	MS	7,651	27,270	09/28/2021	03/20/2038
67756Q-NM-5	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	1,199,027	91.7750	1,041,293	1,134,615	1,137,278	0	(15,825)	0	0	3.050	3.034	MON	2,884	34,606	01/01/2021	02/01/2044
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	494,187	83.1750	403,716	485,382	486,228	0	(2,500)	0	0	2.700	2.681	MON	1,092	13,105	09/28/2021	03/01/2036
67756Q-UV-7	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	998,963	100.1370	891,219	890,000	922,897	0	(19,447)	0	0	3.700	1.442	MS	10,977	32,930	01/01/2021	03/01/2032
686087-QJ-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	3,622,658	99.9350	3,372,806	3,375,000	3,375,000	0	(36,139)	0	0	3.600	3.600	JJ	60,750	121,500	01/01/2021	07/01/2029
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	41,435	100.0000	40,000	40,000	40,000	0	(765)	0	0	3.500	2.349	JJ	700	1,400	09/28/2021	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	650,986	99.9230	604,534	605,000	618,171	0	(13,559)	0	0	4.000	2.512	JJ	12,100	24,200	01/01/2021	07/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	483,242	99.5470	447,962	450,000	463,160	0	(9,064)	0	0	4.000	2.492	JJ	9,000	18,000	09/28/2021	01/01/2040
68608E-HB-1	OREGON ST HSG & CMNTY SVCS DEPT MULTIFAM			2	1.A FE	65,195	100.0610	65,040	65,000	65,000	0	0	0	0	4.850	4.850	JJ	1,576	3,153	09/28/2021	07/01/2035
708796-3Z-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	3,970,950	90.5080	3,394,050	3,750,000	3,785,997	0	(47,525)	0	0	3.100	1.800	AO	29,063	116,250	01/01/2021	10/01/2036
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	451,240	99.8920	424,541	425,000	432,555	0	(6,889)	0	0	4.000	2.542	AO	4,250	17,000	09/28/2021	10/01/2046
708796-4T-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	2,315,397	99.9470	2,153,858	2,155,000	2,194,738	0	(31,166)	0	0	3.650	2.143	AO	19,664	78,658	01/01/2021	10/01/2032
72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA			2	1.A FE	1,408,369	88.8630	1,230,454	1,384,664	1,384,664	0	(4,032)	0	0	3.400	3.399	MON	3,923	47,079	01/01/2021	10/01/2044
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	2,144,600	95.6990	1,913,980	2,000,000	2,023,459	0	(31,032)	0	0	3.150	1.564	AO	15,750	63,000	01/01/2021	10/01/2031
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	2,229,640	97.3660	1,947,320	2,000,000	2,085,618	0	(37,037)	0	0	3.800	1.846	AO	19,000	76,000	01/01/2021	10/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	52,922	99.8390	49,920	50,000	50,715	0	(1,841)	0	0	4.000	2.543	JJ	1,000	2,031	09/28/2021	07/01/2043
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	142,470	99.9370	134,915	135,000	137,461	0	(5,391)	0	0	4.000	2.751	JJ	2,700	5,938	09/28/2021	01/01/2047
83756C-7X-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI				1.A FE	3,925,000	98.5490	3,868,048	3,925,000	3,925,000	0	0	0	0	6.009	6.011	MN	39,309	208,337	11/16/2023	05/01/2054
83756C-QK-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	343,580	94.0880	296,377	315,000	324,339	0	(4,961)	0	0	3.700	2.042	MN	1,943	11,655	01/01/2021	11/01/2036
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	107,166	98.4410	103,363	105,000	105,813	0	(1,171)	0	0	3.060	2.624	MN	536	3,213	09/28/2021	11/01/2037
83756C-TX-3	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	389,696	99.7640	374,115	375,000	379,919	0	(6,326)	0	0	4.000	3.256	MN	2,500	15,523	01/01/2021	05/01/2039
880461-DK-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	785,366	98.5670	744,181	755,000	755,000	0	0	0	0	4.000	4.000	JJ	15,100	30,200	09/28/2021	01/01/2034
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	3,236,375	92.3610	2,821,629	3,055,000	3,055,000	0	(26,615)	0	0	3.550	3.550	JJ	54,226	108,453	01/01/2021	07/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	544,466	99.8970	519,464	520,000	523,952	0	(5,432)	0	0	4.000	2.461	JJ	10,400	20,800	09/28/2021	07/01/2045
880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	3,195,091	92.7260	2,758,599	2,975,000	3,000,212	0	(49,847)	0	0	3.250	1.542	JJ	48,344	96,688	01/01/2021	07/01/2036
880461-NJ-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	333,374	99.1610	302,441	305,000	314,178	0	(5,999)	0	0	3.625	1.587	JJ	5,528	11,056	09/28/2021	07/01/2032
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	267,255	99.6440	249,110	250,000	258,476	0	(5,183)	0	0	4.000	2.771	JJ	5,000	10,000	09/28/2021	01/01/2042
880461-PR-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	1,120,706	96.8890	978,579	1,010,000	1,040,963	0	(20,315)	0	0	3.350	1.280	JJ	16,918	33,835	01/01/2021	07/01/2032
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	320,768	94.6500	279,218	295,000	303,360	0	(5,452)	0	0	3.700	1.777	JJ	5,458	10,915	09/28/2021	07/01/2036
88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF			4	1.A FE	3,451,221	87.8780	2,918,067	3,320,589	3,408,816	0	(11,348)	0	0	2.600	2.065	MON	7,434	87,774	01/01/2021	10/01/2032
88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	933,336	87.2220	784,998	900,000	901,359	0	(9,209)	0	0	3.180	2.243	MS	9,593	29,678	01/01/2021	03/01/2039
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	483,232	91.8090	429,307	467,609	473,105	0	(3,195)	0	0	3.100	3.043	MON	1,168	14,557	09/28/2021	09/01/2047
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	478,448	77.4700	360,365	465,167	475,831	0	(840)	0	0	2.300	2.109	MON	921	11,767	09/28/2021	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	478,448	77.4700	360,365	465,167	475,831	0	(840)	0	0	2.300	2.109	MON	921	11,767	09/28/2021	07/01/2037
91743P-AE-5	UTAH HSG CORP - RMBS			4	1.B FE	658,625	97.1520	581,994	599,055	652,099	0	(2,069)	0	0	3.500	2.818	MON	1,747	20,967	09/28/2021	04/21/2044
91743P-AF-2	UTAH HSG CORP - RMBS			4	1.B FE	69,007	91.7730	59,181	64,486	68,520	0	(155)	0	0	3.500	3.009	MON	188	2,257	09/28/2021	05/21/2044
91743P-AJ-4	UTAH HSG CORP - RMBS			4	1.B FE	732,443	93.5570	632,466	676,022	725,278	0	(1,875)	0	0	3.500	2.926	MON	1,972	23,661	01/01/2021	07/21/2044
91743P-AK-1	UTAH HSG CORP - RMBS			4	1.B FE	95,470	93.5570	83,438	89,184	90,072	0	(232)	0	0	3.500	3.024	MON	260	3,122	09/28/2021	08/21/2044
924190-GP-0	VERMONT HSG FIN AGY - RMBS			2	1.B FE	154,781	99.5490	149,324	150,000	150,000	0	0	0	0	4.000	4.000	MN	1,000	6,000	09/28/2021	11/01/2044
924190-KG-5	VERMONT HSG FIN AGY - RMBS			2	1.B FE	322,830	99.6250	303,856	305,000	308,769	0	(7,483)	0	0	4.000	2.488	MN	2,033	12,200	09/28/2021	11/01/2046
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS			4	1.A FE	2,057,201	91.7850	1,811,711	1,973,864	2,042,386	0	(3,867)	0	0	3.125	2.762	MON	5,140	61,683	01/01/2021	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	72,866	99.9180	69,943	70,000	70,142	0	(1,616)	0	0	4.000	2.739	MS	933	2,800	09/28/2021	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	161,450	99.5120	154,244	155,000	155,987	0	(3,013)	0	0	3.500	2.524	MS	1,808	5,425	09/28/2021	03/01/2046
97689Q-EK-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	3,388,513	94.0690	2,991,394	3,180,000	3,210,531	0	(45,580)	0	0	3.000	1.538	MS	31,800	95,400	01/01/2021	09/01/2032
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	265,730	99.1870	247,968	250,000	252,735	0	(6,336)	0	0	3.500	1.831	MS	2,917	8,750	09/28/2021	09/01/2046
976904-L4-2	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE			2	1.D FE	2,201,820	97.1840	1,943,680	2,000,000	2,065,796	0	(35,011)	0	0	3.750	1.913	MN	12,500	75,000	01/01/2021	11/01/2037
98322Q-MJ-3	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	1,443,989	97.4220	1,300,584	1,335,000	1,368,859	0	(23,483)	0	0	3.450	1.629	JD	3,838	46,058	09/28/2021	12/01/2032
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	2,491,379	97.4220	2,221,222	2,280,000	2,337,051	0	(39,556)	0	0	3.450	1.653	JD	6,555	78,660	01/01/2021	12/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						166,587,452	XXX	149,209,908	159,566,613	160,804,403	0	(1,363,941)	0	0	XXX	XXX	XXX	1,198,610	5,529,031	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						199,913,818	XXX	178,779,807	190,635,034	192,695,299	0	(1,755,812)	0	0	XXX	XXX	XXX	1,394,601	6,740,851	XXX	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3.A FE	250,000	99.7500	249,375	250,000	249,375	1,563	0	0	0	5.500	5.498	JAJO	2,712	13,788	03/10/2021	04/20/2026

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
00287Y-DU-0	ABBVIE INC	SD		1,2	1.G FE	4,984,250	98.7534	4,937,670	5,000,000	4,985,550	0	1,300	0	0	5.050	5.090	MS	74,347	139,576	02/22/2024	03/15/2034
009158-BF-2	AIR PRODUCTS AND CHEMICALS INC	SD		1,2	1.F FE	2,994,810	98.1569	2,944,707	3,000,000	2,995,613	0	430	0	0	4.800	4.822	MS	47,200	144,000	02/27/2023	03/03/2033
010392-FY-9	ALABAMA POWER CO	SD		1,2	1.E FE	2,997,480	97.8054	2,934,162	3,000,000	2,998,665	0	469	0	0	3.750	3.768	MS	37,500	112,500	08/09/2022	09/01/2027
014916-AA-8	ALEXANDER FUNDING TRUST II			1,2	2.C FE	1,000,000	105.5362	1,055,362	1,000,000	1,000,000	0	0	0	0	7.467	7.474	JJ	31,320	68,862	08/15/2023	07/31/2028
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		C	1,2	2.B FE	999,980	100.5233	1,005,233	1,000,000	999,999	0	0	0	0	5.411	5.411	JJ	27,055	54,110	06/07/2022	07/01/2032
02079K-AJ-6	ALPHABET INC	SD		1,2	1.C FE	4,313,299	91.3646	4,093,134	4,480,000	4,409,805	0	26,098	0	0	0.800	1.411	FA	13,540	35,840	03/24/2021	08/15/2027
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	11,976,642	95.6302	11,475,624	12,000,000	11,993,550	0	4,652	0	0	1.000	1.040	MN	16,333	120,000	09/28/2021	05/12/2026
023135-CF-1	AMAZON.COM INC	SD		1,2	1.D FE	4,989,700	97.4201	4,871,005	5,000,000	4,995,117	0	2,031	0	0	3.300	3.345	AO	35,750	165,000	04/11/2022	04/13/2027
023135-CP-9	AMAZON.COM INC	SD		1,2	1.D FE	2,848,347	100.5237	2,864,925	2,850,000	2,849,099	0	283	0	0	4.550	4.562	JD	10,806	129,675	11/29/2022	12/01/2027
025816-DR-7	AMERICAN EXPRESS CO			1,2,5	1.G FE	991,380	102.1589	1,021,589	1,000,000	991,847	0	467	0	0	5.915	6.025	AO	10,844	29,575	04/25/2024	04/25/2035
02665W-EH-0	AMERICAN HONDA FINANCE CORP	SD		1	1.G FE	2,996,100	98.1197	2,943,591	3,000,000	2,997,030	0	486	0	0	4.600	4.621	AO	28,367	138,000	04/13/2023	04/17/2030
02665W-EM-9	AMERICAN HONDA FINANCE CORP	SD		1	1.G FE	3,998,240	100.6798	4,027,192	4,000,000	3,998,827	0	303	0	0	5.125	5.134	JJ	99,083	205,000	07/05/2023	07/07/2028
02772A-AA-7	AMERICAN NATIONAL GROUP INC			1,2	2.B FE	1,000,000	98.1917	981,917	1,000,000	1,000,000	0	0	0	0	6.144	6.144	JD	3,072	61,440	06/06/2022	06/13/2032
03063U-AA-9	AMERICOLD REALTY OPERATING PARTNERSHIP L			1,2	2.B FE	1,000,000	95.5144	955,144	1,000,000	1,000,000	0	0	0	0	5.409	5.409	MS	16,377	0	09/05/2024	09/12/2034
03076C-AL-0	AMERIPRISE FINANCIAL INC	SD		1,2	1.G FE	3,499,160	95.8687	3,355,405	3,500,000	3,499,519	0	54	0	0	4.500	4.502	MN	21,000	157,500	05/10/2022	05/13/2032
03666H-AF-8	ANTARES HOLDINGS LP			1,2	2.B FE	1,997,240	103.7542	2,075,084	2,000,000	1,997,902	0	484	0	0	7.950	7.984	FA	61,833	159,000	08/08/2023	08/11/2028
03666H-AG-6	ANTARES HOLDINGS LP			1,2	2.B FE	2,484,375	99.6299	2,490,748	2,500,000	2,486,819	0	2,444	0	0	6.500	6.649	FA	64,549	81,250	02/01/2024	02/08/2029
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP			1,2	2.C FE	1,997,440	95.0432	1,900,864	2,000,000	1,999,149	0	522	0	0	4.500	4.529	JJ	41,250	90,000	07/09/2021	07/16/2026
03770D-A*-4	APOLLO DEBT SOLUTIONS BDC				2.C PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	8.210	8.208	JJ	112,203	246,300	12/21/2022	12/21/2025
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	3,000,000	94.8158	2,844,474	3,000,000	3,000,000	0	0	0	0	5.000	4.998	AO	25,417	150,000	04/30/2021	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,000,000	91.0000	910,000	1,000,000	1,000,000	0	0	0	0	4.500	4.503	MS	15,000	45,000	08/31/2021	09/01/2026
03938L-BE-3	ARCELORMITTAL SA		C	1,2	2.C FE	4,995,400	103.9425	5,197,125	5,000,000	4,997,146	0	864	0	0	6.550	6.572	MN	29,111	327,500	11/21/2022	11/29/2027
03990B-AA-9	ARES MANAGEMENT CORP			1,2	2.A FE	2,994,060	104.4413	3,133,239	3,000,000	2,995,260	0	1,053	0	0	6.375	6.422	MN	27,094	191,250	11/07/2023	11/10/2028
04015K-AB-6	ARES FINANCE CO II LLC			1,2	2.A FE	2,097,698	90.4845	1,809,690	2,000,000	2,058,140	0	(10,284)	0	0	3.250	2.649	JD	2,889	65,000	01/01/2021	06/15/2030
04636N-AN-3	ASTRAZENECA FINANCE LLC	SD		1,2	1.F FE	4,981,700	98.7691	4,938,455	5,000,000	4,982,997	0	1,297	0	0	5.000	5.047	FA	86,806	125,000	02/21/2024	02/26/2034
04685A-2K-6	ATHENE GLOBAL FUNDING	SD			1.E FE	1,890,624	96.4908	2,074,552	2,150,000	2,022,125	0	62,845	0	0	2.950	6.392	MN	8,633	63,425	11/02/2022	11/12/2026
04685A-2V-2	ATHENE GLOBAL FUNDING	SD			1.E FE	4,261,800	92.2300	4,611,500	5,000,000	4,505,858	0	135,511	0	0	2.500	5.911	MS	33,681	125,000	02/23/2023	03/24/2028
04685A-3E-9	ATHENE GLOBAL FUNDING	SD			1.E FE	3,211,880	84.0353	3,361,412	4,000,000	3,355,740	0	76,862	0	0	2.646	5.537	AO	25,578	105,840	01/31/2023	10/04/2031
04685A-3G-4	ATHENE GLOBAL FUNDING	SD			1.E FE	7,179,873	90.5409	7,723,139	8,530,000	7,615,321	0	197,194	0	0	2.717	5.745	JJ	112,017	231,760	09/16/2022	01/07/2029
05565E-BW-4	BMW US CAPITAL LLC			1,2	1.F FE	6,984,810	94.8232	6,637,624	7,000,000	6,995,009	0	3,066	0	0	1.250	1.295	FA	33,785	87,500	08/09/2021	08/12/2026
05565E-CF-0	BMW US CAPITAL LLC	SD		1,2	1.F FE	2,495,750	98.5491	2,463,728	2,500,000	2,496,376	0	383	0	0	5.150	5.171	FA	50,069	128,750	08/08/2023	08/11/2033
05580M-81-9	B RILEY FINANCIAL INC			1,2	5.B GI	340,400	8.2400	329,600	1,000,000	329,600	(30,996)	20,196	659,600	0	5.250	38.575	JAJO	8,896	52,500	08/04/2021	08/31/2028
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	2,975,880	97.0032	2,910,096	3,000,000	2,993,931	0	4,951	0	0	2.950	3.125	MS	27,288	88,500	03/03/2021	03/10/2026
06051G-KW-8	BANK OF AMERICA CORP	SD		1,2,5	1.G FE	5,000,000	100.3142	5,015,710	5,000,000	5,000,000	0	0	0	0	4.948	4.949	JJ	109,268	247,400	07/19/2022	07/22/2028
06406R-BM-8	BANK OF NEW YORK MELLON CORP	SD		2,5	1.F FE	2,000,000	103.4923	2,069,846	2,000,000	2,000,000	0	0	0	0	5.834	5.834	AO	21,391	116,680	10/18/2022	10/25/2033
06759L-AD-5	BARINGS BDC INC			1,2	2.C IF	1,978,960	102.3389	2,046,778	2,000,000	1,982,181	0	3,221	0	0	7.000	7.254	FA	52,889	71,167	02/07/2024	02/15/2029
073096-AA-7	BAYPORT POLYMERS LLC			1,2	2.A FE	5,000,000	98.4703	4,923,515	5,000,000	5,000,000	0	0	0	0	4.743	4.743	AO	50,724	237,150	04/11/2022	04/14/2027
07330M-AC-1	TRUIST BANK	SD		2	1.G FE	1,046,529	96.2656	962,656	1,000,000	1,000,000	0	(9,637)	0	0	4.632	4.630	MS	13,381	26,360	03/24/2021	09/17/2029
08576P-AL-5	BERRY GLOBAL INC			1,2	2.C FE	990,960	101.0365	1,010,365	1,000,000	993,904	0	1,716	0	0	5.500	5.706	AO	11,611	55,000	03/27/2023	04/15/2028
088929-AB-0	BGC GROUP INC			1,2	2.C FE	213,079	99.2156	198,431	200,000	202,173	0	(3,010)	0	0	4.375	2.809	JD	389	8,750	03/24/2021	12/15/2025
092113-AX-7	BLACK HILLS CORP			1,2	2.A FE	1,995,740	103.5943	2,071,886	2,000,000	1,996,261	0	521	0	0	6.000	6.025	JJ	75,000	0	05/13/2024	01/15/2035
09247X-AT-8	BLACKROCK FINANCE INC	SD		1,2	1.D FE	2,944,320	97.9300	2,937,900	3,000,000	2,951,301	0	4,571	0	0	4.750	4.989	MN	14,250	142,500	06/22/2023	05/25/2033
092533-A#-5	BLACKROCK CAP INVT CORP A 6.85 12/09/202				2.C PL	4,000,000	98.5711	3,942,844	4,000,000	4,000,000	0	0	0	0	6.850	6.843	JD	16,744	262,670	04/21/2022	12/09/2025
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	1,015,430	97.1684	971,684	1,000,000	1,003,995	0	(3,521)	0	0	2.850	2.481	FA	11,242	28,500	08/18/2021	02/09/2026
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC	SD		1,2	1.E FE	2,994,840	104.9342	3,148,026	3,000,000	2,995,822	0	375	0	0	6.200	6.222	AO	35,650	186,000	10/31/2022	04/22/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	2,633,310	95.2961	2,858,883	3,000,000	2,814,273	0	85,059	0	0	2.625	5.995	JD	3,500	78,750	10/14/2022	12/15/2026
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	2,067,506	98.5146	1,970,292	2,000,000	2,014,446	0	(14,686)	0	0	3.625	2.854	JJ	33,431	72,500	03/24/2021	01/15/2026
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	3,460,701	96.0489	3,361,712	3,500,000	3,487,160	0	7,253	0	0	2.750	2.972	MS	28,073	96,250	03/24/2021	09/16/2026
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	987,970	93.3395	933,395	1,000,000	995,232	0	2,166	0	0	2.125	2.357	FA	8,028	21,250	07/20/2021	02/15/2027
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	2,986,110	90.6166	2,718,498	3,000,000	2,992,738	0	1,937	0	0	2.500	2.572	JJ	34,583	75,000	06/22/2021	07/15/2028
09581J-AR-7	BLUE OWL FINANCE LLC			1,2	2.B FE	2,961,900	87.2601	2,617,803	3,000,000	2,974,139	0	3,629	0	0	3.125	3.275	JD	5,469	93,834	06/03/2021	06/10/2031
09581J-AT-3	BLUE OWL FINANCE LLC			1,2	2.B FE	1,971,720	102.5287	2,050,574	2,000,000	1,973,205	0	1,485	0	0	6.250	6.444	AO	25,347	62,500	04/11/2024	04/18/2034
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC	SD		1,2	1.E FE	5,000,000	96.6712	4,833,560	5,000,000	5,000,000	0	0	0	0	4.812	4.812	FA	92,230	240,600	02/09/2023	02/13/2033
10948W-AA-1	ACADIAN ASSET MANAGEMENT INC			1	3.A FE	445,500	98.4179	487,169	495,000	472,482	0	12,977	0	0	4.800	7.940	JJ	10,164	23,760	10/27/2022	07/27/2026
110122-EG-9	BRISTOL-MYERS SQUIBB CO	SD		1,2	1.F FE	4,992,150	100.6731	5,033,655	5,000,000	4,993,003	0	853	0	0	5.100	5.127	FA	91,375	127,500	02/14/2024	02/22/2031
11135F-BE-0	BROADCOM INC			1,2	2.B FE	972,570	91.5560	915,560	1,000,000	987,030	0	3,956	0	0	1.950	2.384	FA	7,367	19,500	03/24/2021	02/15/2028
11135F-BL-4	BROADCOM INC			1,2	2.B FE	2,022,140	87.0755	1,741,510	2,000,000	2,016,622	0	(1,546)	0	0	3.469	3.363	AO	14,647	69,380	03/31/2021	04/15/2034
11271L-AK-8	BROOKFIELD FINANCE INC			1,2	1.G FE	3,000,000	105.2272	3,156,816	3,000,000	3,000,000	0	0	0	0	6.350	6.349	JJ	93,133	111,654	11/27/2023	01/05/2034
114259-AX-2	BROOKLYN UNION GAS CO			1,2	2.A FE	1,000,000	104.6243	1,046,243	1,000,000	1,000,000	0	0	0	0	6.388	6.388	MS	18,809	63,880	09/12/2023	09/15/2033
125491-AN-0	CI FINANCIAL CORP			1,2	2.C FE	1,400,512	84.5858	1,631,660	1,929,000	1,512,721	0	53,108	0	0	3.200	7.797	JD	2,401	61,728	10/13/2022	12/17/2030
125491-AT-7	CI FINANCIAL CORP			1,2	2.C FE	989,800	104.1294	1,041,294	1,000,000	990,811	0	1,011	0	0	7.500	7.750	MN	6,458	37,500	05/22/2024	05/30/2029
127387-AP-3	CADENCE DESIGN SYSTEMS INC			1,2	1.G FE	998,100	95.6579	956,579	1,000,000	998,147	0	47	0	0	4.700	4.724	MS	14,492	0	09/04/2024	09/10/2034
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE			1,2	1.F FE	1,000,000	103.1746	1,031,746	1,000,000	1,000,000	0	0	0	0	5.986	5.986	AO	14,632	59,860	09/27/2023	10/03/2028
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	2,000,000	99.0999	1,981,998	2,000,000	2,000,000	0	0	0	0	4.927	4.929	MN	13,960	98,540	05/05/2022	05/10/2028
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	2.C FE	994,180	94.5461	945,461	1,000,000	997,900	0	1,148	0	0	3.375	3.500	AO	8,438	33,750	08/24/2021	10/01/2026
14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	4,993,950	99.4605	4,973,025	5,000,000	4,998,796	0	2,106	0	0	3.650	3.688	FA	70,465	182,500	08/08/2022	08/12/2025
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,886,620	100.8830	2,017,660	2,000,000	1,934,570	0	22,568	0	0	6.165	7.855	JJ	56,855	123,300	10/13/2022	07/15/2027
15189X-BE-7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SD		1,2	1.F FE	4,982,600	99.2011	4,960,055	5,000,000	4,983,803	0	1,203	0	0	5.150	5.195	MS	85,833	129,465	02/26/2024	03/01/2034
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,038,676	98.4811	984,811	1,000,000	1,004,179	0	(9,771)	0	0	5.750	4.719	JD	4,792	57,500	03/24/2021	06/01/2030
17288X-AB-0	CITADEL LP			1,2	2.B FE	532,787	98.5982	492,991	500,000	511,633	0	(5,896)	0	0	4.875	3.581	JJ	11,104	24,375	03/24/2021	01/15/2027
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	1,000,000	104.3536	1,043,536	1,000,000	1,000,000	0	0	0	0	6.270	6.272	MN	7,663	62,700	11/09/2022	11/17/2033
17325F-BB-3	CITIBANK NA	SD		1,2	1.E FE	1,500,000	102.9392	1,544,088	1,500,000	1,500,000	0	0	0	0	5.803	5.803	MS	22,245	87,045	09/26/2023	09/29/2028
20826F-BF-2	CONOCOPHILLIPS CO	SD		1,2	1.F FE	2,495,175	98.6444	2,466,110	2,500,000	2,495,996	0	495	0	0	5.050	5.073	MS	37,174	136,069	08/08/2023	09/15/2033
210518-DU-7	CONSUMERS ENERGY CO	SD		1,2	1.E FE	994,510	96.8305	968,305	1,000,000	995,479	0	432	0	0	4.625	4.691	MN	5,910	46,250	02/13/2023	05/15/2033
222070-AE-4	COTY INC			1,2	2.C FE	90,331	99.7500	96,758	97,000	94,567	0	1,753	0	0	5.000	7.079	AO	1,024	11,060	06/15/2022	04/15/2026
225401-BG-2	UBS GROUP AG		C	2	1.G FE	2,000,000	104.0365	2,080,730	2,000,000	2,000,000	0	0	0	0	6.301	6.299	MS	34,656	126,020	09/18/2023	09/22/2034
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC				2.B PL	1,000,000	94.6743	946,743	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,469	36,200	08/17/2021	08/17/2026
231021-AV-8	CUMMINS INC	SD		1,2	1.F FE	4,990,600	100.6899	5,034,495	5,000,000	4,992,108	0	1,508	0	0	4.900	4.943	FA	89,153	122,500	02/14/2024	02/20/2029
23338V-AV-8	DTE ELECTRIC CO	SD		1,2	1.E FE	4,997,650	100.2821	5,014,105	5,000,000	4,997,864	0	214	0	0	5.200	5.206	MS	86,667	131,444	02/20/2024	03/01/2034
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.E FE	1,012,219	94.1583	941,583	1,000,000	1,004,611	0	(2,063)	0	0	1.750	1.535	MS	5,444	17,500	03/24/2021	03/09/2027
24422E-WE-5	JOHN DEERE CAPITAL CORP	SD			1.E FE	4,993,200	94.9041	4,745,205	5,000,000	4,995,666	0	924	0	0	3.350	3.372	AO	33,965	167,500	04/12/2022	04/18/2029
24422E-WZ-8	JOHN DEERE CAPITAL CORP	SD			1.E FE	4,995,550	99.6614	4,983,070	5,000,000	4,996,465	0	558	0	0	4.700	4.715	JD	13,708	235,000	06/05/2023	06/10/2030
253393-AF-9	DICK'S SPORTING GOODS INC			1,2	2.B FE	3,152,580	87.6188	3,504,752	4,000,000	3,320,358	0	75,112	0	0	3.150	6.162	JJ	58,100	126,000	09/01/2022	01/15/2032
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	890,000	97.2500	972,500	1,000,000	938,371	0	20,177	0	0	5.875	8.550	FA	22,194	58,750	06/13/2022	08/15/2027
260543-CY-7	DOW CHEMICAL CO			1,2	2.B FE	2,450,500	99.4601	1,989,202	2,000,000	2,222,375	0	(58,450)	0	0	4.800	1.658	MN	8,267	96,000	01/01/2021	11/30/2028
260543-DG-5	DOW CHEMICAL CO			1,2	2.B FE	2,992,140	105.9013	3,177,039	3,000,000	2,993,187	0	618	0	0	6.300	6.336	MS	55,650	189,000	10/24/2022	03/15/2033
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC	SD		1,2	1.F FE	2,991,030	98.7384	2,962,152	3,000,000	2,992,630	0	729	0	0	4.950	4.987	JJ	68,475	148,500	01/03/2023	01/15/2033
26442U-AQ-7	DUKE ENERGY PROGRESS LLC	SD		1,2	1.F FE	2,999,280	100.4648	3,013,944	3,000,000	2,999,474	0	50	0	0	5.250	5.253	MS	46,375	157,500	03/06/2023	03/15/2033
26444H-AQ-4	DUKE ENERGY FLORIDA LLC	SD		1,2	1.F FE	1,996,380	104.5935	2,091,870	2,000,000	1,996,919	0	491	0	0	5.875	5.898	MN	15,014	119,458	11/06/2023	11/15/2033
26845A-AA-9	EFC - 5.875% 20MM 4/1/27			1	1.G PL	2,000,000	97.2762	1,945,524	2,000,000	2,000,000	0	0	0	0	5.875	5.879	AO	29,375	117,500	03/28/2022	04/01/2027

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
26884T-AY-8	ERAC USA FINANCE LLC	SD		1,2	1.G FE	3,996,960	100.2410	4,009,640	4,000,000	3,997,589	0	629	0	0	5.000	5.016	FA	75,556	103,889	02/05/2024	02/15/2029
278642-AW-3	EBAY INC			1,2	2.A FE	1,006,285	89.5571	895,571	1,000,000	1,003,749	0	(699)	0	0	2.700	2.619	MS	8,250	27,000	03/24/2021	03/11/2030
29273V-AP-5	ENERGY TRANSFER LP			1,2	2.B FE	1,499,610	101.4452	1,521,678	1,500,000	1,499,912	0	25	0	0	5.550	5.552	FA	31,450	83,250	12/05/2022	02/15/2028
29273V-AQ-3	ENERGY TRANSFER LP			1,2	2.B FE	1,498,365	100.9882	1,514,823	1,500,000	1,498,850	0	108	0	0	5.750	5.762	FA	32,583	86,250	12/05/2022	02/15/2033
29364W-BM-9	ENTERGY LOUISIANA LLC	SD		1,2	1.F FE	4,991,100	100.3430	5,017,150	5,000,000	4,991,837	0	737	0	0	5.350	5.373	MS	78,764	138,951	03/04/2024	03/15/2034
29366M-AE-8	ENTERGY ARKANSAS LLC	SD		1,2	1.F FE	2,485,975	100.9993	2,524,983	2,500,000	2,487,810	0	1,227	0	0	5.300	5.371	MS	39,014	142,806	08/14/2023	09/15/2033
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	SD			1.E FE	998,830	100.9061	1,009,061	1,000,000	999,232	0	217	0	0	5.450	5.477	MS	17,864	54,500	02/28/2023	03/03/2028
29736R-AV-2	ESTEE LAUDER COMPANIES INC	SD		1,2	1.F FE	4,958,410	98.0068	4,900,340	5,000,000	4,961,369	0	2,959	0	0	5.000	5.107	FA	95,139	125,000	02/13/2024	02/14/2034
29977G-AC-6	EVERBANK FINANCIAL CORP			2,5	2.B FE	2,500,000	100.6872	2,517,180	2,500,000	2,500,000	0	0	0	0	8.375	8.377	MS	70,373	0	08/28/2024	09/01/2034
30225V-AJ-6	EXTRA SPACE STORAGE LP			1,2	2.B FE	998,230	102.0949	1,020,949	1,000,000	998,801	0	328	0	0	5.700	5.741	AO	14,250	57,000	03/21/2023	04/01/2028
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	2,000,000	103.3242	2,066,484	2,000,000	2,000,000	0	0	0	0	6.361	6.365	AO	22,617	127,220	10/24/2022	10/27/2028
319383-AE-5	FIRST BUSEY CORP			2,5	2.B FE	2,000,000	88.2560	1,765,120	2,000,000	2,000,000	0	0	0	0	5.000	5.001	JD	4,444	100,000	05/25/2022	06/15/2032
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	1,039,447	97.6329	976,329	1,000,000	1,003,804	0	(10,022)	0	0	5.250	4.201	MN	6,708	52,500	03/24/2021	05/15/2030
33830G-AA-9	FIVE CORNERS FUNDING TRUST III	SD		1,2	1.G FE	10,000,000	102.3791	10,237,910	10,000,000	10,000,000	0	0	0	0	5.791	5.792	FA	218,771	579,100	03/01/2023	02/15/2033
33938X-AE-5	FLEX LTD			1,2	2.C FE	1,981,460	101.8571	2,037,142	2,000,000	1,988,424	0	3,364	0	0	6.000	6.212	JJ	55,333	120,000	11/30/2022	01/15/2028
341081-GL-5	FLORIDA POWER & LIGHT CO	SD		1,2	1.D FE	1,497,570	99.7260	1,495,890	1,500,000	1,498,015	0	189	0	0	5.100	5.120	AO	19,125	76,500	02/28/2023	04/01/2033
345397-G2-3	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	3,000,000	97.5733	2,927,199	3,000,000	3,000,000	0	0	0	0	5.303	5.303	MS	50,820	0	09/03/2024	09/06/2029
35250V-AA-2	FRANKLIN BSP CAPITAL CORP			1,2	2.C FE	989,080	101.8721	1,018,721	1,000,000	990,414	0	1,334	0	0	7.200	7.457	JD	3,200	43,800	04/29/2024	06/15/2029
36143L-2A-2	GA GLOBAL FUNDING TRUST				1.F FE	3,024,633	96.3667	2,891,001	3,000,000	3,006,111	0	(5,775)	0	0	1.625	1.426	JJ	22,479	48,750	09/28/2021	01/15/2026
36143L-2L-8	GA GLOBAL FUNDING TRUST	SD			1.F FE	2,982,570	101.1070	3,033,210	3,000,000	2,985,756	0	3,186	0	0	5.500	5.634	JJ	79,292	82,500	01/03/2024	01/08/2029
37045X-EZ-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	999,540	98.4761	984,761	1,000,000	999,594	0	54	0	0	4.900	4.909	AO	15,653	0	09/03/2024	10/06/2029
37190A-AB-5	GENPACT LUXEMBOURG SARL			1,2	2.C FE	996,680	102.1250	1,021,250	1,000,000	997,015	0	335	0	0	6.000	6.078	JD	4,500	30,000	05/30/2024	06/04/2029
37959E-AC-6	GLOBE LIFE INC			1,2	2.A FE	2,494,975	100.7393	2,518,483	2,500,000	2,495,197	0	222	0	0	5.850	5.876	MS	52,000	0	08/20/2024	09/15/2034
38141G-A9-5	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	2,000,000	101.6418	2,032,836	2,000,000	2,000,000	0	0	0	0	5.851	5.852	AO	21,454	58,510	04/18/2024	04/25/2035
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	4,984,950	95.3058	4,765,290	5,000,000	4,995,273	0	2,777	0	0	2.500	2.559	FA	44,097	125,000	02/17/2021	08/24/2026
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/				2.A PL	1,000,000	99.5469	995,469	1,000,000	1,000,000	0	0	0	0	3.090	3.090	FA	10,901	30,900	02/24/2022	02/24/2025
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	3.A PL	1,188,108	96.8395	1,162,074	1,200,000	1,162,074	(30,978)	2,217	0	0	8.875	9.125	MS	35,500	106,500	08/23/2022	09/01/2027
40434L-AN-5	HP INC			1,2	2.B FE	1,748,080	101.0104	2,020,208	2,000,000	1,788,247	0	18,832	0	0	5.500	7.262	JJ	50,722	110,000	10/14/2022	01/15/2033
40440V-A*-6	HPS CORPORATE LENDING A 8.37 11/14/2025				2.B FE	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	8.370	8.370	MN	87,420	669,600	11/14/2022	11/14/2025
40440V-AB-1	HPS CORPORATE LENDING FUND			1,2	2.C FE	1,975,780	101.7842	2,035,684	2,000,000	1,978,435	0	2,655	0	0	6.250	6.515	MS	67,014	0	06/11/2024	09/30/2029
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	1,709,140	94.9422	1,898,844	2,000,000	1,846,813	0	64,921	0	0	3.050	7.004	FA	23,214	61,000	10/13/2022	02/14/2027
41283L-BB-0	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	5,982,090	100.1776	6,010,656	6,000,000	5,983,837	0	1,747	0	0	5.950	6.020	JD	19,833	178,500	06/07/2024	06/11/2029
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO			1,2	1.G FE	2,992,800	98.9837	2,969,511	3,000,000	2,993,138	0	338	0	0	5.450	5.481	JD	7,267	84,021	06/05/2024	06/15/2034
437076-CN-0	HOME DEPOT INC	SD		1,2	1.F FE	4,078,024	96.6271	3,961,711	4,100,000	4,089,700	0	4,298	0	0	2.875	2.990	AO	24,885	117,875	03/24/2022	04/15/2027
437076-CS-9	HOME DEPOT INC	SD		1,2	1.F FE	4,994,050	97.2517	4,862,585	5,000,000	4,995,363	0	494	0	0	4.500	4.514	MS	66,250	225,000	09/12/2022	09/15/2032
438516-CS-3	HONEYWELL INTERNATIONAL INC	SD		1,2	1.F FE	4,981,200	97.8001	4,890,005	5,000,000	4,982,338	0	1,138	0	0	5.000	5.045	MS	83,333	125,000	02/26/2024	03/01/2035
440327-AL-8	HORACE MANN EDUCATORS CORP			1,2	2.B FE	1,996,780	106.4274	2,128,548	2,000,000	1,997,510	0	568	0	0	7.250	7.289	MS	42,694	145,000	09/12/2023	09/15/2028
44891A-CE-5	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	1,991,940	102.0616	2,041,232	2,000,000	1,993,558	0	940	0	0	5.800	5.870	AO	29,000	116,000	03/28/2023	04/01/2030
44891A-CN-5	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	1,998,720	102.8375	2,056,750	2,000,000	1,999,013	0	230	0	0	6.100	6.115	MS	33,889	122,000	09/18/2023	09/21/2028
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	90.6153	1,812,306	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	80,400	03/03/2021	03/02/2028
452327-AP-4	ILLUMINA INC			1,2	2.B FE	1,997,260	102.3983	2,047,966	2,000,000	1,998,291	0	518	0	0	5.750	5.782	JD	5,750	115,000	11/29/2022	12/13/2027
458140-AX-8	INTEL CORP			1,2	2.A FE	9,088,728	95.8139	8,431,623	8,800,000	8,927,389	0	(57,911)	0	0	3.150	2.443	MN	38,500	277,200	02/22/2022	05/11/2027
458140-BY-5	INTEL CORP			1,2	2.A FE	998,960	96.7765	967,765	1,000,000	999,470	0	226	0	0	3.750	3.771	FA	15,208	37,500	08/02/2022	08/05/2027
458140-CG-3	INTEL CORP			1,2	2.A FE	1,994,300	96.5873	1,931,746	2,000,000	1,995,323	0	561	0	0	5.200	5.235	FA	40,733	104,000	02/07/2023	02/10/2033
45866F-BA-1	INTERCONTINENTAL EXCHANGE INC	SD		1,2	1.G FE	4,995,250	101.0219	5,051,095	5,000,000	4,996,010	0	760	0	0	5.250	5.265	JD	11,667	154,583	05/06/2024	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP	SD		1,2	1.G FE	4,830,550	93.3365	4,666,825	5,000,000	4,921,145	0	31,992	0	0	1.700	2.389	MN	10,861	85,000	02/04/2022	05/15/2027
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CORP	SD		1,2	1.G FE	4,998,800	98.0675	4,903,375	5,000,000	4,999,024	0	97	0	0	4.750	4.753	FA	95,660	237,500	01/30/2023	02/06/2033
461070-AV-6	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	997,920	96.6185	966,185	1,000,000	997,997	0	77	0	0	4.950	4.976	MS	15,813	0	09/04/2024	09/30/2034
46124H-AG-1	INTUIT INC	SD		1,2	1.G FE	1,491,345	100.1107	1,501,661	1,500,000	1,492,279	0	709	0	0	5.200	5.275	MS	22,967	78,000	09/12/2023	09/15/2033
46266T-AF-5	IQVIA INC			1,2	2.C FE	1,997,160	103.0000	2,060,000	2,000,000	1,997,607	0	514	0	0	6.250	6.284	FA	52,083	84,375	11/14/2023	02/01/2029
46590X-AZ-9	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	991,990	98.1964	981,964	1,000,000	995,386	0	1,350	0	0	5.125	5.289	FA	21,354	51,250	06/06/2022	02/01/2028
46647P-EH-5	JPMORGAN CHASE & CO	SD		1,2,5	1.F FE	1,000,000	102.5692	1,025,692	1,000,000	1,000,000	0	0	0	0	5.766	5.767	AO	11,052	28,830	04/15/2024	04/22/2035
469814-AB-3	JACOBS ENGINEERING GROUP INC			1,2	2.C FE	999,490	103.8583	1,038,583	1,000,000	999,614	0	92	0	0	6.350	6.362	FA	23,460	63,500	08/15/2023	08/18/2028
47103M-AA-6	JANUS HENDERSON US (HOLDINGS) INC			1,2	2.B FE	997,410	95.5181	955,181	1,000,000	997,472	0	62	0	0	5.450	5.484	MS	16,804	0	09/05/2024	09/10/2034
48255G-AA-3	KKR GROUP FINANCE CO XII LLC	SD		1,2	1.F FE	3,487,645	96.3816	3,373,356	3,500,000	3,490,364	0	1,062	0	0	4.850	4.895	MN	20,747	169,750	05/10/2022	05/17/2032
49177J-AD-4	KENVUE INC	SD		1,2	1.F FE	1,998,860	100.9344	2,018,688	2,000,000	1,998,285	0	(550)	0	0	5.350	5.369	MS	29,425	107,000	03/08/2023	03/22/2026
49326E-EN-9	KEYCORP			1,2,5	2.B FE	2,000,000	94.0430	1,880,860	2,000,000	2,000,000	0	0	0	0	4.789	4.790	JD	7,982	95,780	05/16/2022	06/01/2033
49327M-3H-5	KEYBANK NA			1,2	2.A FE	4,975,900	95.6873	4,784,365	5,000,000	4,979,945	0	2,272	0	0	5.000	5.061	JJ	107,639	250,000	01/23/2023	01/26/2033
494368-CE-1	KIMBERLY-CLARK CORP	SD		1,2	1.F FE	4,992,400	96.4585	4,822,925	5,000,000	4,993,641	0	635	0	0	4.500	4.519	FA	84,375	225,000	02/13/2023	02/16/2033
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	542,275	101.5000	553,175	545,000	543,733	0	561	0	0	6.694	6.818	JJ	16,822	36,482	05/18/2022	01/15/2027
531542-AB-4	LIBERTY UTILITIES CO			1,2	2.B FE	1,004,330	100.6194	1,006,194	1,000,000	1,004,167	0	(163)	0	0	5.869	5.809	JJ	24,617	32,443	02/23/2024	01/31/2034
532457-CF-3	ELI LILLY AND CO	SD		1,2	1.E FE	4,989,350	97.8615	4,893,075	5,000,000	4,991,035	0	883	0	0	4.700	4.727	FA	80,944	235,000	02/23/2023	02/27/2033
539439-AW-9	LLOYDS BANKING GROUP PLC		C	2	2.A FE	3,000,000	111.4297	3,342,891	3,000,000	3,000,000	0	0	0	0	7.953	7.951	MN	30,487	238,590	11/07/2022	11/15/2033
539830-CA-5	LOCKHEED MARTIN CORP	SD		1,2	1.F FE	2,990,220	96.8262	2,904,786	3,000,000	2,991,219	0	752	0	0	4.750	4.790	FA	53,833	142,500	05/23/2023	02/15/2034
571748-BU-5	MARSH & MCLENNAN COMPANIES INC	SD		1,2	1.G FE	2,490,425	101.2735	2,531,838	2,500,000	2,491,524	0	804	0	0	5.400	5.449	MS	39,750	136,500	09/06/2023	09/15/2033
571903-BL-6	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	1,974,640	99.7181	1,994,362	2,000,000	1,981,304	0	3,813	0	0	4.900	5.146	AO	20,689	98,000	03/23/2023	04/15/2029
573874-AP-9	MARVELL TECHNOLOGY INC			1,2	2.C FE	1,994,160	102.2579	2,045,158	2,000,000	1,995,295	0	948	0	0	5.750	5.815	FA	43,444	104,458	09/11/2023	02/15/2029
57629W-6H-8	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	1,997,560	100.8833	2,017,666	2,000,000	1,998,287	0	444	0	0	5.050	5.077	JD	4,769	101,000	06/07/2023	06/14/2028
57636Q-AR-5	MASTERCARD INC	SD		1,2	1.D FE	7,563,505	97.5148	6,826,036	7,000,000	7,209,684	0	(99,121)	0	0	3.300	1.814	MS	60,958	231,000	03/11/2022	03/26/2027
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS SCA		C	1,2	1.G FE	2,990,790	98.6903	2,960,709	3,000,000	2,993,931	0	1,711	0	0	4.250	4.318	MS	32,229	127,500	03/23/2023	03/30/2028
58769J-AC-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.F FE	4,975,050	100.8843	5,044,215	5,000,000	4,984,858	0	4,694	0	0	5.250	5.364	MN	23,333	262,500	11/21/2022	11/29/2027
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.F FE	994,610	99.9971	999,971	1,000,000	996,045	0	999	0	0	5.100	5.222	FA	20,967	51,000	08/03/2023	08/03/2028
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I	SD			1.D FE	1,997,220	98.7928	1,975,856	2,000,000	1,997,635	0	226	0	0	5.150	5.168	MS	26,608	103,000	03/21/2023	03/28/2033
594918-BY-9	MICROSOFT CORP	SD		1,2	1.A FE	5,529,815	97.8738	4,893,690	5,000,000	5,178,733	0	(94,885)	0	0	3.300	1.336	FA	66,458	165,000	03/24/2021	02/06/2027
595620-AX-3	MIDAMERICAN ENERGY CO	SD		1,2	1.F FE	2,496,650	101.5296	2,538,240	2,500,000	2,496,891	0	253	0	0	5.350	5.368	JJ	61,674	114,431	09/05/2023	01/15/2034
61747Y-FR-1	MORGAN STANLEY	SD		1,2,5	1.E FE	2,000,000	101.8501	2,037,002	2,000,000	2,000,000	0	0	0	0	5.831	5.832	AO	23,324	58,310	04/17/2024	04/19/2035
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	3,000,000	99.3966	2,981,898	3,000,000	3,000,000	0	0	0	0	7.550	7.557	FA	86,825	225,871	09/13/2022	09/13/2025
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	997,480	98.6038	986,038	1,000,000	998,879	0	495	0	0	4.500	4.556	FA	17,500	45,000	02/08/2022	02/11/2027
61774A-AE-3	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	988,900	100.6018	1,006,018	1,000,000	990,105	0	1,205	0	0	6.150	6.413	MN	7,517	30,750	05/14/2024	05/17/2029
62829D-2A-7	MUTUAL OF OMAHA COMPANIES GLOBAL FUNDING	SD			1.E FE	2,997,720	101.1618	3,034,854	3,000,000	2,998,773	0	730	0	0	5.800	5.828	JJ	74,433	174,000	07/19/2023	07/27/2026
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	852,740	92.8216	928,216	1,000,000	915,580	0	25,949	0	0	2.450	5.629	JD	1,974	24,500	06/21/2022	12/02/2027
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN	SD		1,2	1.F FE	1,999,380	100.0617	2,001,234	2,000,000	1,999,538	0	158	0	0	4.850	4.856	FA	38,800	49,039	01/24/2024	02/07/2029
637639-AK-1	NATIONAL SECURITIES CLEARING CORP	SD		1,2	1.B FE	1,994,320	100.2240	2,004,480	2,000,000	1,995,984	0	1,054	0	0	5.000	5.065	MN	8,611	100,000	06/22/2023	05/30/2028
637639-AM-7	NATIONAL SECURITIES CLEARING CORP			1,2	1.B FE	1,397,480	99.9514	1,399,320	1,400,000	1,397,713	0	329	0	0	4.900	4.941	JD	953	34,300	06/17/2024	06/26/2029
637639-AM-7	NATIONAL SECURITIES CLEARING CORP	SD		1,2	1.B FE	1,098,020	99.9514	1,099,465	1,100,000	1,098,214	0	98	0	0	4.900	4.941	JD	749	26,950	06/17/2024	06/26/2029
639057-AG-3	NATWEST GROUP PLC		C	2	1.G FE	8,000,000	102.0150	8,161,200	8,000,000	8,000,000	0	0	0	0	7.472	7.464	MN	84,683	597,760	11/03/2022	11/10/2026
641062-AV-6	NESTLE HOLDINGS INC	SD		1,2	1.D FE	2,996,610	93.2779	2,798,337	3,000,000	2,998,678	0	638	0	0	1.150	1.172	JJ	16,004	34,500	09/07/2021	01/14/2027
641062-BN-3	NESTLE HOLDINGS INC	SD		1,2	1.D FE	1,493,475	99.3347	1,490,021	1,500,000	1,494,204	0	545	0	0	5.000	5.055	MS	22,708	75,000	09/06/2023	09/12/2033
647551-AF-7	NEW MOUNTAIN FINANCE CORP			1,2	2.C FE	1,979,280	100.6396	2,012,792	2,000,000	1,982,558	0	3,278	0	0	6.875	7.125	FA	57,292	68,750	01/25/2024	02/01/2029
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.B PL	4,000,000	95.8929	3,835,716	4,000,000	4,000,000	0	0	0	0	5.750	5.747	AO	38,972	230,000	04/15/2021	04/30/2026

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
65473P-AN-5	NISOURCE INC			1,2	2.B FE	998,290	100.9175	1,009,175	1,000,000	998,852	0	317	0	0	5.250	5.292	MS	13,271	52,500	03/21/2023	03/30/2028
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1,2	2.C FE	999,000	103.6238	1,036,238	1,000,000	999,228	0	177	0	0	7.050	7.074	MS	20,758	70,500	09/12/2023	09/15/2028
665859-AW-4	NORTHERN TRUST CORP	SD		2	1.E FE	4,742,305	98.4661	4,677,140	4,750,000	4,746,254	0	1,488	0	0	4.000	4.035	MN	26,917	190,000	05/05/2022	05/10/2027
665859-AX-2	NORTHERN TRUST CORP	SD		2	1.F FE	996,460	105.5100	1,055,100	1,000,000	997,156	0	275	0	0	6.125	6.171	MN	10,038	61,250	10/26/2022	11/02/2032
66765R-CL-8	NORTHWEST NATURAL GAS CO	SD		1,2	1.F FE	1,496,700	97.7379	1,466,069	1,500,000	1,497,195	0	261	0	0	5.750	5.779	MS	25,396	86,250	03/02/2023	03/15/2033
67066G-AM-6	NVIDIA CORP	SD		1,2	1.D FE	6,977,810	90.6664	6,346,648	7,000,000	6,988,740	0	3,148	0	0	1.550	1.598	JD	4,822	108,500	06/14/2021	06/15/2028
67077M-BA-5	NUTRIEN LTD			1,2	2.B FE	1,996,400	99.9412	1,998,824	2,000,000	1,997,573	0	677	0	0	4.900	4.941	MS	25,589	98,000	03/23/2023	03/27/2028
67080L-AD-7	NUVEEN LLC			1,2	2.A FE	3,994,560	101.2458	4,049,832	4,000,000	3,994,893	0	333	0	0	5.850	5.868	AO	49,400	119,600	04/08/2024	04/15/2034
67403A-AE-9	OAKTREE STRATEGIC CREDIT FUND			1,2	2.C FE	1,988,160	100.9109	2,018,218	2,000,000	1,989,245	0	1,085	0	0	6.500	6.638	JJ	57,056	0	07/16/2024	07/23/2029
678858-BX-8	OKLAHOMA GAS AND ELECTRIC CO	SD		1,2	1.G FE	4,984,600	101.2106	5,060,530	5,000,000	4,987,359	0	1,225	0	0	5.400	5.439	JJ	124,500	270,000	01/03/2023	01/15/2033
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	86.2855	862,855	1,000,000	1,000,000	0	0	0	0	3.500	3.500	AO	7,389	35,000	04/06/2021	04/15/2031
682680-BL-6	ONEOK INC			1,2	2.B FE	1,999,520	103.0080	2,060,160	2,000,000	1,999,601	0	45	0	0	6.050	6.053	MS	40,333	123,353	08/10/2023	09/01/2033
683715-AF-3	OPEN TEXT CORP			1,2	2.C FE	5,000,000	103.0000	5,150,000	5,000,000	5,000,000	0	0	0	0	6.900	6.900	JD	28,750	345,000	11/16/2022	12/01/2027
68389X-BN-4	ORACLE CORP			1,2	2.B FE	1,030,670	96.0944	960,944	1,000,000	1,015,013	0	(5,457)	0	0	3.250	2.654	MN	4,153	32,500	01/18/2022	11/15/2027
68389X-CJ-2	ORACLE CORP			1,2	2.B FE	2,994,720	105.7860	3,173,580	3,000,000	2,995,597	0	423	0	0	6.250	6.274	MN	27,083	187,500	11/07/2022	11/09/2032
69120V-AM-3	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	997,380	95.8209	958,209	1,000,000	999,057	0	525	0	0	3.125	3.182	MS	8,507	31,250	09/21/2021	09/23/2026
69120V-AP-6	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	1,994,700	104.8442	2,096,884	2,000,000	1,996,993	0	966	0	0	7.750	7.813	MS	45,208	155,000	09/09/2022	09/16/2027
69120V-AW-1	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	2,962,740	106.5223	3,195,669	3,000,000	2,970,467	0	7,192	0	0	7.750	8.040	JJ	107,208	142,729	11/27/2023	01/15/2029
693304-BF-3	PECO ENERGY CO	SD		1,2	1.E FE	2,994,645	97.9417	2,938,251	3,000,000	2,995,296	0	439	0	0	4.900	4.923	JD	6,533	147,000	06/15/2023	06/15/2033
69351U-BA-0	PPL ELECTRIC UTILITIES CORP	SD		1,2	1.E FE	1,979,500	99.1582	1,983,164	2,000,000	1,982,782	0	1,612	0	0	5.000	5.128	MN	12,778	100,000	02/27/2023	05/15/2033
69371R-R9-9	PACCAR FINANCIAL CORP				1.E FE	2,997,870	99.3915	2,981,745	3,000,000	2,999,599	0	754	0	0	3.550	3.570	FA	41,417	106,500	08/03/2022	08/11/2025
6944PL-2U-2	PACIFIC LIFE GLOBAL FUNDING II	SD			1.D FE	4,995,050	102.0800	5,104,000	5,000,000	4,996,446	0	897	0	0	5.500	5.522	JJ	124,514	275,000	07/11/2023	07/18/2028
69506Y-SC-4	BANC OF CALIFORNIA			2,5	3.A FE	800,000	93.6117	748,894	800,000	748,894	56,894	0	0	0	3.250	3.251	MN	4,333	26,000	04/27/2021	05/01/2031
70450Y-AK-9	PAYPAL HOLDINGS INC	SD		1,2	1.G FE	2,996,190	98.4031	2,952,093	3,000,000	2,998,171	0	709	0	0	3.900	3.927	JD	9,750	117,000	05/16/2022	06/01/2027
709599-BT-0	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	995,420	101.3447	1,013,447	1,000,000	996,913	0	821	0	0	5.550	5.653	MN	9,250	55,500	03/27/2023	05/01/2028
713448-FL-7	PEPSICO INC	SD		1,2	1.E FE	2,996,160	97.2504	2,917,512	3,000,000	2,997,862	0	634	0	0	3.600	3.624	FA	39,900	108,000	07/14/2022	02/18/2028
718547-AT-9	PHILLIPS 66 CO			1,2	2.A FE	997,680	100.7468	1,007,468	1,000,000	998,581	0	442	0	0	4.950	5.003	JD	4,125	49,500	03/27/2023	12/01/2027
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING II	SD			1.E FE	3,999,840	101.1057	4,044,228	4,000,000	3,999,890	0	28	0	0	5.500	5.501	JD	1,833	220,000	06/21/2023	06/28/2028
74256L-EY-1	PRINCIPAL LIFE GLOBAL FUNDING II	SD			1.E FE	2,192,274	100.1845	2,219,087	2,215,000	2,195,992	0	3,718	0	0	5.100	5.338	JJ	48,952	56,483	02/13/2024	01/25/2029
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP			1,2	1.G FE	497,385	101.0146	505,073	500,000	497,785	0	414	0	0	5.250	5.368	AO	6,563	14,875	02/29/2024	04/01/2029
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP	SD		1,2	1.G FE	2,486,925	101.0146	2,525,365	2,500,000	2,488,979	0	2,040	0	0	5.250	5.367	AO	32,813	74,375	02/29/2024	04/01/2029
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1,2	1.F FE	999,070	96.5423	965,423	1,000,000	999,200	0	79	0	0	4.650	4.662	MS	13,692	46,500	03/23/2023	03/15/2033
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1,2	1.F FE	3,994,800	100.6085	4,024,340	4,000,000	3,995,464	0	430	0	0	5.200	5.217	FA	86,667	204,533	08/03/2023	08/01/2033
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	3,000,000	98.5906	2,957,718	3,000,000	3,000,000	0	0	0	0	6.125	6.124	AO	31,135	183,750	04/08/2022	04/30/2025
7591EP-AV-2	REGIONS FINANCIAL CORP			1,2,5	2.A FE	1,000,000	97.7538	977,538	1,000,000	1,000,000	0	0	0	0	5.502	5.503	MS	17,576	0	09/03/2024	09/06/2035
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	3,163,638	94.4907	2,834,721	3,000,000	3,059,637	0	(28,265)	0	0	2.750	1.760	JJ	36,667	82,500	03/24/2021	01/21/2027
75951A-AQ-1	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	2,602,170	93.6756	2,810,268	3,000,000	2,760,233	0	127,379	0	0	1.512	6.453	MS	11,718	45,360	09/28/2023	09/28/2026
771196-CL-4	ROCHE HOLDINGS INC	SD		1,2	1.C FE	5,000,000	99.0090	4,950,450	5,000,000	5,000,000	0	0	0	0	4.985	4.985	MS	78,237	124,625	03/04/2024	03/08/2034
78409V-BQ-6	S&P GLOBAL INC	SD		1,2	1.G FE	2,996,760	100.9316	3,027,948	3,000,000	2,997,413	0	475	0	0	5.250	5.262	MS	46,375	158,813	09/07/2023	09/15/2033
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	997,720	85.6961	856,961	1,000,000	998,479	0	214	0	0	3.350	3.377	AO	6,979	33,500	04/13/2021	04/16/2031
79588T-AF-7	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	1,995,580	104.5541	2,091,082	2,000,000	1,995,931	0	351	0	0	6.875	6.905	AO	29,028	75,243	03/25/2024	04/15/2034
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	69,699	100.3650	70,256	70,000	69,775	0	55	0	0	4.950	5.048	FA	1,309	3,504	08/07/2023	08/15/2028
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO	SD		1,2	1.F FE	2,419,551	100.3650	2,438,870	2,430,000	2,422,253	0	1,935	0	0	4.950	5.047	FA	45,441	121,622	08/07/2023	08/15/2028
808513-CH-6	CHARLES SCHWAB CORP	SD		1,2,5	1.F FE	5,474,220	104.6938	5,758,159	5,500,000	5,476,680	0	1,856	0	0	6.136	6.196	FA	119,055	337,480	09/21/2023	08/24/2034
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,015,000	99.0000	1,980,000	2,000,000	2,000,000	0	0	0	0	7.005	7.005	JAJO	35,803	157,181	01/01/2021	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	1,861,250	97.0000	1,940,000	2,000,000	1,924,237	0	26,074	0	0	5.000	6.620	FA	41,667	100,000	06/22/2022	08/01/2027
83012A-AB-5	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	994,030	103.8365	1,038,365	1,000,000	995,478	0	1,061	0	0	6.950	7.094	FA	26,449	69,500	08/07/2023	08/14/2028
8426EP-AH-1	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	996,550	97.1585	971,585	1,000,000	996,646	0	96	0	0	4.950	4.994	MS	15,813	0	09/03/2024	09/15/2034
860630-AG-7	STIFEL FINANCIAL CORP			1,2	2.B FE	1,079,826	94.4072	944,072	1,000,000	1,048,530	0	(8,653)	0	0	4.000	2.972	MN	5,111	40,000	03/24/2021	05/15/2030
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	4,000,000	96.1076	3,844,304	4,000,000	4,000,000	0	0	0	0	4.250	4.253	JAJO	42,500	170,000	03/31/2021	04/01/2026
871829-BT-3	SYSCO CORP			1,2	2.B FE	1,980,740	104.4851	2,089,702	2,000,000	1,982,693	0	1,712	0	0	6.000	6.126	JJ	54,667	80,000	11/06/2023	01/17/2034
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	1,038,252	97.7975	977,975	1,000,000	1,003,476	0	(9,814)	0	0	5.500	4.471	MN	8,403	55,000	03/24/2021	05/06/2030
87340#-AA-0	T. ROWE PRICE OHA PRIVATE CREDIT FUND				2.B FE	2,000,000	99.9273	1,998,546	2,000,000	2,000,000	0	0	0	0	7.770	7.752	JJ	126,910	0	03/07/2024	03/07/2029
876030-AA-5	TAPESTRY INC			1,2	2.B FE	2,358,930	85.0188	2,550,564	3,000,000	2,483,734	0	55,870	0	0	3.050	6.032	MS	26,942	91,500	09/01/2022	03/15/2032
87612E-BM-7	TARGET CORP	SD		1,2	1.F FE	1,497,450	95.1223	1,426,835	1,500,000	1,498,929	0	510	0	0	1.950	1.986	JJ	13,488	29,250	01/19/2022	01/15/2027
87612E-BP-0	TARGET CORP	SD		1,2	1.F FE	4,991,200	96.7042	4,835,210	5,000,000	4,993,125	0	733	0	0	4.500	4.521	MS	66,250	225,000	09/06/2022	09/15/2032
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	3,282,500	92.0000	3,680,000	4,000,000	3,503,350	0	95,329	0	0	4.000	7.438	AO	33,778	160,000	09/01/2022	04/15/2029
88675@-AA-5	TIGER GLOBAL MANAGEMENT, LLC				1.F PL	3,000,000	94.7257	2,841,771	3,000,000	3,000,000	0	0	0	0	3.640	3.640	AO	23,660	109,200	04/13/2022	04/13/2027
89116C-QJ-9	TORONTO-DOMINION BANK			2	1.G FE	3,000,000	97.9142	2,937,426	3,000,000	3,000,000	0	0	0	0	5.146	5.145	MS	47,601	0	09/03/2024	09/10/2034
89214P-DD-8	TOWNEBANK			2,5	2.A FE	2,000,000	84.8676	1,697,352	2,000,000	2,000,000	0	0	0	0	3.125	3.125	FA	23,611	62,500	02/02/2022	02/15/2032
892331-AR-0	TOYOTA MOTOR CORP		C	1,2	1.E FE	1,000,000	101.0568	1,010,568	1,000,000	1,000,000	0	0	0	0	5.123	5.122	JJ	23,907	51,230	07/06/2023	07/13/2033
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	2,998,020	99.6956	2,990,868	3,000,000	2,998,806	0	359	0	0	4.625	4.639	JJ	65,135	138,750	01/09/2023	01/12/2028
89236T-KR-5	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	2,997,150	97.3340	2,920,020	3,000,000	2,997,692	0	232	0	0	4.700	4.712	JJ	66,192	141,000	01/09/2023	01/12/2033
896239-AE-0	TRIMBLE INC			1,2	2.C FE	998,430	103.9856	1,039,856	1,000,000	998,662	0	123	0	0	6.100	6.121	MS	17,961	61,000	02/23/2023	03/15/2033
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.C FE	5,000,000	95.9606	4,798,030	5,000,000	5,000,000	0	0	0	0	4.500	4.500	MS	63,750	225,000	03/01/2021	03/01/2026
89788N-AA-8	TRUIST FINANCIAL CORP			2,5	2.A FE	1,795,960	94.2609	1,885,218	2,000,000	1,828,891	0	15,400	0	0	4.916	6.230	JJ	41,786	98,320	10/14/2022	07/28/2033
904764-BT-3	UNILEVER CAPITAL CORP	SD		1,2	1.E FE	1,487,310	99.5522	1,493,283	1,500,000	1,488,515	0	993	0	0	5.000	5.108	JD	4,792	75,000	09/05/2023	12/08/2033
907818-GB-8	UNION PACIFIC CORP	SD		1,2	1.G FE	4,983,050	96.2457	4,812,285	5,000,000	4,986,116	0	1,400	0	0	4.500	4.542	JJ	100,625	225,000	09/06/2022	01/20/2033
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.B FE	521,194	99.4842	500,794	503,390	506,500	0	(4,527)	0	0	4.300	3.278	FA	8,177	21,646	03/24/2021	08/15/2025
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS			1	1.G FE	1,438,218	98.3920	1,422,150	1,445,391	1,443,072	0	1,553	0	0	4.000	4.135	AO	12,848	57,816	01/01/2021	10/11/2027
91159H-JG-6	US BANCORP	SD		1,2,5	1.G FE	1,833,600	95.5015	1,910,030	2,000,000	1,860,535	0	12,543	0	0	4.967	6.029	JJ	43,875	99,340	10/14/2022	07/22/2033
91324P-EC-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,994,780	95.5455	2,866,365	3,000,000	2,998,543	0	1,056	0	0	1.150	1.186	MN	4,408	34,500	05/17/2021	05/15/2026
91324P-EU-2	UNITEDHEALTH GROUP INC	SD		1,2	1.F FE	998,120	97.7907	977,907	1,000,000	998,608	0	310	0	0	4.250	4.288	JJ	19,597	42,500	03/23/2023	01/15/2029
919794-AE-7	VALLEY NATIONAL BANCORP			2,5	2.B FE	2,000,000	88.8064	1,776,128	2,000,000	2,000,000	0	0	0	0	3.000	3.000	JD	2,667	60,000	05/25/2021	06/15/2031
92277G-BA-4	VENTAS REALTY LP			1,2	2.A FE	996,470	95.5586	955,586	1,000,000	996,496	0	26	0	0	5.000	5.045	JJ	15,556	0	09/05/2024	01/15/2035
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	2,378,850	97.2613	2,431,533	2,500,000	2,444,155	0	24,958	0	0	3.700	4.843	JJ	38,799	92,500	04/11/2022	01/30/2027
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	998,500	107.5824	1,075,824	1,000,000	998,699	0	140	0	0	6.950	6.970	AO	14,672	73,168	09/12/2023	10/15/2033
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	998,800	100.4163	1,004,163	1,000,000	999,082	0	218	0	0	5.650	5.678	MS	17,107	56,500	09/05/2023	09/12/2028
928668-CB-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	1,996,020	102.2141	2,044,282	2,000,000	1,996,815	0	707	0	0	6.200	6.247	MN	15,500	124,000	11/07/2023	11/16/2028
931142-EX-7	WALMART INC	SD		1,2	1.C FE	4,989,200	98.9812	4,949,060	5,000,000	4,994,064	0	2,059	0	0	3.950	3.997	MS	61,444	197,500	09/06/2022	09/09/2027
931142-FB-4	WALMART INC	SD		1,2	1.C FE	3,493,560	98.2998	3,440,493	3,500,000	3,495,650	0	1,219	0	0	3.900	3.941	AO	28,817	136,500	04/12/2023	04/15/2028
98379J-AA-3	RXO INC			1,2	3.B FE	2,985,000	102.8750	3,086,250	3,000,000	2,990,954	0	2,726	0	0	7.500	7.619	MN	28,750	225,000	10/12/2022	11/15/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						690,263,600	XXX	685,979,086	698,339,782	691,620,076	(3,518)	1,031,893	659,600	0	XXX	XXX	XXX	9,257,332	28,492,210	XXX	XXX
00449T-AA-3	ACHM 24HE1 A - RMBS			4	1.A FE	871,108	101.5041	884,255	871,152	871,110	0	2	0	0	6.550	6.751	MON	951	37,248	04/24/2024	05/25/2039
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	19,937	97.9622	19,491	19,896	19,698	0	(101)	0	0	5.596	6.462	MON	93	1,147	09/28/2021	06/25/2035
03464H-AA-3	AOMT 225 A1 - RMBS			4	1.A FE	1,498,049	97.1419	1,492,293	1,536,199	1,514,616	0	10,849	0	0	4.500	5.570	MON	5,761	69,118	07/29/2022	05/25/2067
049915-AA-9	ATLX 24RPL1 A1 - RMBS			4	1.A	1,879,463	95.6744	1,853,913	1,937,731	1,878,586	0	(877)	0	0	3.850	5.131	MON	1,243	24,868	09/09/2024	04/25/2064
049919-AA-1	ATLX 24RPL2 A1 - RMBS			4	1.A	1,887,880	95.4075	1,878,942	1,969,386	1,892,426	0	4,546	0	0	3.850	6.439	MON	1,264	12,637	10/25/2024	04/25/2063
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS			4	1.A	1,505,880	97.2610	1,492,491	1,534,522	1,518,622	0	9,472	0	0	4.471	5.528	MON	5,717	70,147	08/29/2022	07/25/2052

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
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1.A	2,857,712	79.2656	2,356,114	2,972,429	2,856,979	0	1,937	0	0	2.500	3.057	MON	6,193	74,311	02/10/2022	06/26/2051
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS			4	1.A FM	83,256	92.7052	75,069	80,976	82,673	0	(179)	0	0	4.887	2.933	MON	330	3,767	09/28/2021	07/25/2034
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	4.A FM	102,662	91.6388	93,188	101,690	93,188	(326)	(1,443)	0	0	4.538	3.385	MON	385	4,209	09/28/2021	07/25/2034
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS			4	1.A FM	61,133	102.6580	62,426	60,810	59,528	0	(1,283)	0	0	6.223	4.845	MON	315	3,571	09/28/2021	03/25/2044
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS			4	1.A FE	3,175,769	95.1700	3,192,131	3,354,135	3,275,399	0	21,027	0	0	2.000	3.420	MON	1,118	67,083	02/14/2022	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.C FE	2,748,464	94.9342	2,609,255	2,748,488	2,772,750	0	18,110	0	0	3.757	4.357	MON	8,605	103,261	02/22/2022	03/25/2067
12569Q-AA-8	CHNGE 234 A1 - RMBS			4	1.A FE	642,415	101.1188	649,614	642,426	642,405	0	(20)	0	0	7.573	7.532	MON	4,054	48,651	08/17/2023	09/25/2058
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS			4	1.A	2,270,131	86.8235	1,901,360	2,189,914	2,250,599	0	(6,627)	0	0	3.000	2.392	MON	5,475	65,697	01/01/2021	05/25/2043
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS			4	1.A FM	295,817	94.6995	273,281	288,578	284,807	0	(7,365)	0	0	4.648	3.994	MON	1,118	13,167	09/28/2021	12/20/2035
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS			4	1.A FM	43,437	94.8091	39,896	42,080	41,758	0	(1,111)	0	0	6.117	4.731	MON	215	2,382	09/28/2021	05/25/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS			4	1.A FM	100,469	95.1512	94,505	99,321	88,275	0	(5,243)	0	0	4.990	7.619	MON	413	4,728	09/28/2021	11/20/2034
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS			4	1.A FE	1,099,633	96.4200	1,097,417	1,138,163	1,138,163	0	7,584	0	0	2.000	2.008	MON	379	22,763	03/28/2022	03/25/2062
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	420,393	87.0302	358,058	411,418	419,662	0	(475)	0	0	3.500	3.185	MON	1,200	14,400	09/28/2021	03/25/2050
16159X-AB-8	CHASE 2024-8 A3 - RMBS			4	1.A	899,066	97.9819	896,019	914,474	899,171	0	104	0	0	5.500	5.813	MON	4,191	4,191	11/06/2024	08/25/2055
161930-AB-8	CHASE 24RPL2 A1A - RMBS			4	1.A	824,969	87.4070	835,415	955,776	827,779	0	2,810	0	0	3.250	6.128	MON	518	18,120	05/23/2024	08/25/2064
17030E-AA-5	CHNGE 2022-3 A1 - CMO/RMBS			4	1.C FE	1,165,573	99.1026	1,180,529	1,191,219	1,182,532	0	10,057	0	0	5.000	6.149	MON	4,963	59,561	06/24/2022	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS			4	1.A FE	1,231,551	92.2102	1,135,624	1,231,560	1,242,915	0	8,124	0	0	3.007	3.594	MON	3,086	37,033	01/21/2022	01/25/2067
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS			4	1.A FM	461,249	84.2218	397,733	472,245	397,733	(273,918)	231,799	(6,997)	0	6.000	32.741	MON	2,361	28,335	12/29/2021	09/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS			4	1.A	770,568	91.9645	692,704	753,230	768,068	0	(1,846)	0	0	3.500	2.562	MON	2,197	26,363	01/01/2021	05/25/2044
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS			4	1.A	248,413	91.9645	224,821	244,465	247,635	0	(392)	0	0	3.500	2.887	MON	713	8,556	09/28/2021	05/25/2044
19685E-AA-9	COLT 222 A1 - CMO/RMBS			4	1.A FE	1,010,002	92.0270	1,085,122	1,179,134	1,026,104	0	13,553	0	0	2.994	6.723	MON	2,942	35,303	10/17/2023	02/25/2067
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	1,997,145	84.8742	1,689,291	1,990,346	1,994,802	0	(126)	0	0	1.390	1.373	MON	2,305	27,660	01/01/2021	01/26/2065
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS			4	1.A FE	1,154,096	100.3768	1,151,965	1,147,641	1,163,416	0	6,493	0	0	6.467	6.929	MON	6,185	74,218	03/14/2023	08/25/2067
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS			4,5	5.C FM	193,733	90.6635	207,773	229,170	193,839	0	1,549	0	0	4.753	9.719	MON	182	12,758	09/28/2021	06/25/2035
31684G-AA-0	FIGRE 24HE3 A - CMO/RMBS			4	1.A FE	1,814,314	100.7743	1,828,373	1,814,325	1,814,320	0	6	0	0	5.937	5.940	MON	1,795	47,575	07/11/2024	07/25/2054
31684H-AA-8	FIGRE 24HE1 A - RMBS			4	1.A FE	2,521,990	100.9959	2,547,129	2,522,012	2,521,988	0	(2)	0	0	6.165	6.165	MON	2,591	116,180	03/19/2024	03/25/2054
31684U-AA-9	FIGRE 24HE4 A - RMBS			4	1.A FE	2,375,516	98.1329	2,331,203	2,375,557	2,375,521	0	5	0	0	5.056	5.056	MON	2,002	32,029	09/09/2024	09/25/2054
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS			4	1.A FM	31,091	44.1666	19,191	43,452	19,191	(4,810)	3,190	0	0	5.268	17.128	MON	191	2,062	09/28/2021	11/25/2037
32113J-CG-8	FNLC 2005-4 A4 - RMBS			4,5	1.A FM	819,904	97.8803	820,697	838,470	832,447	0	19,364	0	0	5.233	7.754	MON	731	33,783	01/01/2021	02/25/2036
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS			4	1.A	1,423,501	83.0991	1,268,969	1,527,055	1,425,393	0	1,396	0	0	3.000	4.002	MON	3,818	45,812	04/08/2022	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	1,580,479	79.3241	1,246,494	1,571,394	1,577,104	0	(157)	0	0	2.500	2.461	MON	3,274	39,304	10/20/2021	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	1,468,874	79.3726	1,196,161	1,507,020	1,467,416	0	615	0	0	2.500	2.875	MON	3,140	37,676	01/27/2022	09/25/2051
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4,5	1.A FM	260,595	52.6075	260,595	495,357	260,595	124,075	28,298	151,934	0	4.593	8.615	MON	379	5,147	09/28/2021	03/25/2037
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	73,918	98.6594	68,873	69,808	71,818	0	(1,375)	0	0	5.887	2.908	MON	342	3,767	09/28/2021	09/25/2034
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS			4	1.A FM	432,875	86.8027	377,302	434,666	418,520	0	(9,367)	0	0	3.818	3.911	MON	1,383	16,053	09/28/2021	01/25/2035
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS			4	1.A FM	64,072	74.9074	48,368	64,570	61,868	12,811	(1,374)	0	0	3.818	4.030	MON	205	2,385	09/28/2021	01/25/2035
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS			4	1.A	706,407	83.2570	728,761	875,315	710,326	0	3,919	0	0	3.000	6.023	MON	2,188	17,506	04/25/2024	01/27/2053
40445N-AA-6	HTAP 241 A - RMBS			4	2.B FE	943,544	99.2507	956,801	964,024	946,896	0	3,352	0	0	7.000	7.856	MON	5,623	33,741	06/21/2024	04/25/2037
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS			4	1.A	811,148	98.7306	809,246	819,651	817,698	0	5,165	0	0	5.082	5.903	MON	3,471	41,634	08/05/2022	07/25/2067
45276N-AA-9	IMPRL 2022-NQM4 A1 - CMO/RMBS			4	1.A	738,483	99.2374	777,046	783,017	745,958	0	6,515	0	0	4.767	6.660	MON	3,111	37,326	09/26/2023	06/27/2067
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS			4	1.A	700,152	93.3632	730,756	782,702	707,003	0	6,096	0	0	3.638	6.357	MON	2,373	28,475	09/20/2023	03/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS			4	1.A	1,103,311	99.5480	1,125,044	1,130,152	1,115,689	0	7,745	0	0	5.390	6.457	MON	5,076	60,915	03/09/2023	08/25/2067
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS			4	1.A	563,563	87.7296	480,639	547,864	564,466	0	(222)	0	0	3.500	1.965	MON	1,598	19,175	01/01/2021	03/25/2050
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS			4	1.A	841,275	84.7429	875,420	1,033,031	845,763	0	3,585	0	0	3.250	6.468	MON	2,798	33,573	09/29/2023	07/25/2052
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS			4	1.B FE	399,849	90.0551	350,447	389,148	399,216	0	(259)	0	0	3.000	2.400	MON	973	11,674	09/28/2021	09/17/2042

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
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	2,282,111	80.5708	1,916,576	2,378,747	2,282,169	0	1,498	0	0	2.500	3.103	MON	4,956	59,469	02/10/2022	02/26/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS			4	1.A	2,412,830	80.1394	1,984,586	2,476,417	2,411,501	0	1,033	0	0	2.500	2.871	MON	5,159	61,910	02/03/2022	07/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS			4	1.A	4,505,148	96.4368	4,681,811	4,854,797	4,528,486	0	12,110	0	0	4.750	6.499	MON	19,217	230,603	11/22/2022	01/25/2063
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS			4	1.A	803,741	99.6152	811,040	814,173	803,028	0	(713)	0	0	6.000	6.445	MON	4,071	32,567	04/17/2024	10/26/2054
46657Y-AC-8	JPMMT 246 A3 - RMBS			4	1.A	871,195	99.0184	865,890	874,474	871,211	0	17	0	0	6.000	5.998	MON	4,372	21,862	07/18/2024	12/28/2054
50205P-AA-0	LHOME 24RTL4 A1 - RMBS			4	1.G FE	999,993	100.1200	1,001,200	1,000,000	999,990	0	(3)	0	0	5.921	5.921	MON	987	22,697	07/30/2024	07/25/2039
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS			4	1.A	1,220,787	96.3383	1,264,820	1,312,895	1,235,034	0	11,479	0	0	4.112	6.445	MON	900	54,769	09/22/2023	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - RMBS			4	1.A	2,335,329	96.6618	2,279,378	2,358,096	2,356,184	0	13,468	0	0	3.907	4.605	MON	7,678	92,131	04/05/2022	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS			4	1.A	1,890,249	94.6282	1,828,461	1,932,258	1,913,328	0	9,318	0	0	4.000	5.025	MON	6,441	76,096	06/07/2022	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS			4	1.A	1,537,541	98.7635	1,543,327	1,562,650	1,551,485	0	10,199	0	0	4.950	5.867	MON	6,446	77,351	07/15/2022	07/25/2057
55287A-AA-3	MFRA 24RPL1 A1 - RMBS			4	1.A FE	2,732,996	94.4016	2,726,160	2,887,833	2,736,082	0	3,086	0	0	4.250	5.742	MON	10,228	51,139	07/19/2024	02/25/2066
585490-AC-9	MELLO 22INV1 A2 - RMBS			4	1.A	2,482,961	83.0991	2,084,160	2,508,041	2,480,222	0	388	0	0	3.000	3.172	MON	6,270	75,241	02/10/2022	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	2,056,858	80.1797	1,645,583	2,052,368	2,052,856	0	(135)	0	0	2.500	2.503	MON	4,276	51,309	10/22/2021	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS			4	1.A	1,630,551	79.8266	1,346,207	1,686,414	1,628,581	0	(1,498)	0	0	2.500	2.983	MON	3,513	42,160	02/09/2022	12/25/2051
589929-PK-8	GNABS 1998-GN1 M1 - RMBS			4	1.A FM	14,581	98.9763	14,518	14,668	14,668	0	0	0	0	7.630	7.630	MON	93	260	09/28/2021	02/25/2027
59319P-AA-4	MFRA 24RTL3 A1 - RMBS			4	1.G FE	999,988	99.7062	997,062	1,000,000	999,986	0	(2)	0	0	5.913	5.913	MON	986	8,870	10/30/2024	11/25/2039
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS			4	1.A FM	79,278	95.4692	71,786	75,192	76,046	0	(2,069)	0	0	5.995	4.525	MON	376	4,511	09/28/2021	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	1,338,233	80.2097	1,101,268	1,372,987	1,336,995	0	573	0	0	2.500	2.878	MON	2,860	34,325	01/27/2022	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	1,538,427	80.0497	1,218,182	1,521,782	1,534,862	0	(257)	0	0	2.500	2.395	MON	3,170	38,045	10/14/2021	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 - RMBS			4	1.A	1,559,103	80.3599	1,244,725	1,548,938	1,555,963	0	(143)	0	0	2.500	2.451	MON	3,227	38,723	10/15/2021	09/25/2051
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS			4	1.A	1,184,188	86.1756	1,140,203	1,323,116	1,206,045	0	6,308	0	0	2.277	4.400	MON	2,510	30,121	07/15/2022	04/25/2061
64831D-AB-8	NRZT 22INV1 A2 - CMO/RMBS			4	1.A	1,311,505	83.1016	1,385,626	1,667,388	1,316,473	0	3,685	0	0	3.000	6.663	MON	4,168	50,022	10/21/2022	03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS			4	1.A	1,914,799	99.0450	1,972,708	1,991,729	1,930,864	0	13,926	0	0	5.000	6.304	MON	8,299	98,995	09/19/2023	07/25/2062
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS			2	1.A	1,453,717	102.0000	1,482,810	1,453,735	1,453,723	0	(40)	0	0	6.120	6.093	MON	7,414	88,969	01/06/2023	11/27/2062
67115N-AA-8	OBX 2022-INV1 A1 - RMBS			4	1.A	749,268	83.0991	668,064	803,936	749,225	0	830	0	0	3.000	4.022	MON	2,010	24,118	04/08/2022	12/26/2051
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS			4	1.A	1,497,326	93.2261	1,607,368	1,724,161	1,500,012	0	2,780	0	0	4.500	6.716	MON	6,466	77,587	10/17/2023	01/27/2053
67448E-AA-6	OBX 22INV4 A1 - RMBS			4	1.A	1,575,796	85.7709	1,448,803	1,689,154	1,579,064	0	1,528	0	0	3.500	4.516	MON	4,927	59,166	06/07/2022	06/25/2052
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS			4	1.A	741,589	89.3647	795,163	889,796	743,227	0	1,666	0	0	4.000	6.827	MON	2,966	35,592	10/20/2023	10/25/2052
67448X-AA-4	OBX 2021-J3 A1 - RMBS			4	1.A	3,084,132	80.3527	2,445,701	3,043,707	3,076,876	0	(629)	0	0	2.500	2.366	MON	6,341	76,093	10/01/2021	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS			4	1.A	2,547,314	87.0461	2,555,088	2,935,327	2,578,503	0	19,861	0	0	2.500	5.517	MON	6,115	73,383	04/21/2023	12/26/2051
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS			4	1.A	827,630	96.9734	837,644	863,787	833,724	0	6,094	0	0	4.000	5.805	MON	576	31,672	01/22/2024	01/26/2054
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS			4	1.A	2,773,604	80.5645	2,227,926	2,765,395	2,768,682	0	(62)	0	0	2.500	2.497	MON	5,761	69,135	10/21/2021	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS			4	1.A	123,543	89.2762	109,361	122,497	122,624	0	(369)	0	0	3.500	2.821	MON	357	4,287	09/28/2021	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	9,258	98.9602	9,118	9,214	9,214	0	(11)	0	0	3.500	3.500	MON	27	323	09/28/2021	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	165,479	91.7752	147,642	160,873	160,873	0	(1,230)	0	0	3.500	2.779	MON	469	5,629	01/01/2021	11/26/2049
69381J-AA-0	PRPM 24RCF5 A1 - RMBS			4	1.A	1,732,726	96.9040	1,721,730	1,776,738	1,735,083	0	2,357	0	0	4.000	5.190	MON	1,184	25,664	08/02/2024	08/25/2054
69381L-AA-5	PRPM 24RPL3 A1 - RMBS			4	1.A FE	951,116	96.2251	949,465	986,712	951,370	0	254	0	0	4.000	5.428	MON	548	3,728	11/04/2024	11/25/2054
693987-AA-7	PRPM 24RCF2 A1 - CMO/RMBS			4	1.A	3,364,193	96.2973	3,405,975	3,536,937	3,384,997	0	20,804	0	0	3.750	5.845	MON	2,211	93,950	03/28/2024	03/25/2054
71085P-BN-2	PCHLT 2005-1 M4 - RMBS			4,5	1.A FM	1,448,950	96.9636	1,419,682	1,464,139	1,464,505	0	(1,604)	0	0	5.803	1.234	MON	1,416	20,389	01/01/2021	02/26/2035
73071J-AA-7	PNT 2023-1 A1 - RMBS			4	1.F FE	1,794,304	98.8726	1,826,590	1,847,417	1,810,184	0	15,879	0	0	6.500	6.724	MON	2,001	110,075	02/21/2024	11/25/2053
73071K-AA-4	PNT 2024-1 A1 - RMBS			4	1.F FE	952,746	99.4761	972,026	977,145	957,389	0	4,642	0	0	6.500	4.751	MON	1,059	38,814	05/08/2024	06/25/2054
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	272,307	83.0470	224,753	270,634	271,747	0	(236)	0	0	3.000	2.840	MON	677	8,119	09/28/2021	12/27/2049
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS			4	1.A FM	1,674,828	99.1093	1,669,488	1,684,492	1,635,471	0	(31,958)	0	0	6.604	5.206	MON	1,854	103,481	01/01/2021	10/26/2035
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	186,085	88.3595	161,227	182,467	185,904	0	(98)	0	0	3.500	2.521	MON	532	6,386	09/28/2021	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - RMBS			4	1.A	1,137,344	80.2964	928,184	1,155,947	1,135,944	0	336	0	0	2.500	2.751	MON	2,408	28,899	01/13/2022	11/27/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS			4	1.A	1,639,688	80.2502	1,342,921	1,673,418	1,638,070	0	572	0	0	2.500	2.803	MON	3,486	41,835	01/10/2022	01/25/2052
74938Q-AB-0	RCKT 24INV1 A2 - RMBS			4	1.A	2,771,185	99.8334	2,775,241	2,779,872	2,771,066	0	(119)	0	0	6.000	6.042	MON	13,899	83,396	06/13/2024	06/25/2054
749407-AA-0	RCKT 23CES3 A1A - CMO/RMBS			4	1.A	1,180,851	101.2155	1,195,224	1,180,871	1,180,725	0	(132)	0	0	7.015	6.972	MON	7,000	83,995	11/13/2023	11/25/2043
749410-AA-4	RCKT 24CES6 A1A - RMBS			4	1.A	1,432,691	99.4773	1,425,230	1,432,719	1,432,659	0	(32)	0	0	5.344	5.311	MON	6,380	25,522	08/14/2024	09/25/2044
749414-AA-6	RCKT 24CES7 A1A - RMBS			4	1.A	962,683	99.0533	953,583	962,697	962,671	0	(12)	0	0	5.158	5.131	MON	4,138	12,414	09/20/2024	10/25/2044
749424-AA-5	RCKT 24CES1 A1A - RMBS			4	1.A	826,701	100.3985	829,999	826,705	826,647	0	(54)	0	0	6.025	5.990	MON	4,151	41,507	02/15/2024	02/25/2044
74942A-AA-1	RCKT 24CES3 A1A - RMBS			4	1.A	1,319,979	101.1504	1,335,168	1,319,983	1,319,910	0	(69)	0	0	6.591	6.591	MON	7,250	58,000	04/18/2024	05/25/2044
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS			4	1.A FE	120,265	91.3600	110,731	121,203	121,203	0	675	0	0	2.750	2.766	MON	56	3,333	10/09/2019	10/25/2063
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	1,421,744	85.7000	1,231,930	1,437,491	1,437,491	0	17,567	0	0	2.125	3.496	MON	509	30,547	09/24/2021	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	2,680,314	85.5000	2,294,839	2,684,022	2,684,024	0	3,688	0	0	3.000	3.019	MON	1,342	80,521	01/21/2022	01/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS			4,5	1.A FM	2,944,259	94.0388	2,856,527	3,037,605	3,006,518	0	7,502	0	0	5.213	6.327	MON	2,639	186,884	01/01/2021	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A	1,573,498	96.2258	1,525,553	1,585,389	1,588,347	0	10,309	0	0	4.000	4.726	MON	5,285	63,416	04/01/2022	03/25/2067
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	1,612,025	80.2760	1,284,038	1,599,529	1,608,714	0	(196)	0	0	2.500	2.434	MON	3,332	39,988	10/13/2021	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS			4	1.A	834,896	79.7897	677,165	848,688	833,894	0	241	0	0	2.500	2.750	MON	1,768	21,217	01/07/2022	12/25/2051
76971E-AA-2	RBIT 20HB1 A1 - ABS			4	1.A FE	2,601,488	94.2700	2,444,073	2,592,631	2,594,625	0	(1,804)	0	0	1.719	1.630	MON	743	44,562	01/01/2021	10/25/2050
78436V-AA-9	SAIF 24CES1 A1 - RMBS			4	1.A FE	2,292,184	100.0600	2,293,603	2,292,228	2,292,189	0	5	0	0	5.965	5.960	MON	2,279	45,577	08/21/2024	07/27/2054
79581V-AA-0	GRADE 2024-CES1 A1 - RMBS			4	1.A FE	1,616,716	100.3200	1,621,926	1,616,753	1,616,685	0	(31)	0	0	6.306	6.306	MON	8,496	76,464	03/19/2024	03/25/2054
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS			4	1.A	707,870	84.8206	585,616	690,417	702,702	0	(1,196)	0	0	2.500	2.132	MON	1,438	17,260	01/01/2021	06/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	253,410	87.3231	219,753	251,656	253,471	0	(3)	0	0	3.500	3.207	MON	734	8,808	09/28/2021	11/25/2049
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS			4	1.A	2,054,186	80.2499	1,631,404	2,032,904	2,049,684	0	(303)	0	0	2.500	2.402	MON	4,235	50,823	10/06/2021	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	804,910	80.1641	662,006	825,813	804,333	0	375	0	0	2.500	2.869	MON	1,720	20,645	01/19/2022	02/26/2052
81749E-AA-3	SEMT 24HY A1A - RMBS			4	1.A	942,838	98.1100	938,895	956,982	944,212	0	1,373	0	0	4.520	5.615	MON	721	7,191	10/28/2024	11/25/2063
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS			4	1.A FM	201,764	90.7500	195,112	214,999	197,100	0	(3,149)	0	0	5.214	6.499	MON	934	10,397	09/28/2021	09/25/2035
89054Y-AA-1	TRK 24RRT1 A1 - RMBS			4	1.G FE	999,990	100.4765	1,004,765	1,000,000	1,000,141	0	152	0	0	6.597	6.764	MON	1,100	54,059	02/22/2024	02/25/2039
89055J-AA-3	TRK 24RRT2 A1 - RMBS			4	1.G FE	999,984	99.1035	991,035	1,000,000	1,000,032	0	48	0	0	5.504	5.586	MON	917	15,595	09/11/2024	09/25/2039
89172Y-AD-2	TPMT 2016-3 M2 - CMO/RMBS			4	1.A	1,058,007	98.7069	987,069	1,000,000	1,009,747	0	(14,307)	0	0	4.000	2.660	MON	3,333	40,000	09/28/2021	04/25/2056
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS			4	1.A	760,921	101.7809	774,480	760,928	760,749	0	(16)	0	0	7.294	7.258	MON	4,625	55,502	10/19/2023	10/25/2063
89182J-AA-9	TPMT 24CES2 A1A - RMBS			4	1.A	817,632	100.3612	820,598	817,644	817,629	0	(2)	0	0	6.125	6.098	MON	4,225	41,734	02/13/2024	02/25/2064
89182Q-AA-3	TPMT 24CES4 A1 - RMBS			4	1.A	1,415,901	98.8459	1,399,570	1,415,911	1,415,911	0	10	0	0	5.122	5.102	MON	6,044	18,131	09/12/2024	09/25/2064
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	1,157,492	80.1858	957,467	1,194,060	1,156,753	0	488	0	0	2.500	2.936	MON	2,488	29,852	02/04/2022	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS			4	1.A	3,116,192	80.2445	2,581,653	3,217,233	3,114,504	0	1,560	0	0	2.500	2.953	MON	6,703	80,431	02/04/2022	11/25/2051
91528A-AA-7	UNLOK 242 A - RMBS			4	2.B FE	1,982,256	97.7547	1,946,458	1,991,165	1,982,343	0	88	0	0	6.500	6.502	MON	2,157	32,356	09/17/2024	10/25/2039
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A	3,679,250	80.3836	2,933,677	3,649,597	3,670,414	0	(790)	0	0	2.500	2.423	MON	7,603	91,240	10/13/2021	08/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A	1,538,474	88.9754	1,399,253	1,572,629	1,563,862	0	12,292	0	0	1.824	2.766	MON	2,390	28,685	02/10/2022	11/26/2066
92538U-AA-9	VERUS 2022-3 A1 - RMBS			4	1.A	1,090,083	92.2827	1,008,608	1,092,954	1,092,068	0	1,590	0	0	4.120	4.236	MON	3,752	44,667	03/22/2022	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS			4	1.A	387,752	98.9533	383,697	387,756	390,425	0	2,435	0	0	5.152	5.769	MON	1,665	19,977	07/28/2022	07/25/2067
927958-AA-6	VISIO 231 A1 - RMBS			4	1.A FE	3,204,478	100.2540	3,212,622	3,204,482	3,207,334	0	2,818	0	0	6.314	6.331	MON	16,861	202,331	03/17/2023	03/25/2058
92839H-AA-4	VSTA 24CES1 A1 - RMBS			2	1.A FE	836,963	101.0546	845,799	836,972	836,976	0	12	0	0	6.676	6.676	MON	4,656	37,251	05/10/2024	05/26/2054
92841Y-AA-3	VSTA 24CES2 A1 - RMBS			2	1.A FE	953,566	99.1593	945,550	953,567	953,568	0	2	0	0	5.252	5.229	MON	4,173	12,520	09/20/2024	10/26/2054
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS			4	1.A FM	54,336	89.5782	51,251	57,214	52,707	0	(1,517)	0	0	4.398	5.029	MON	210	2,510	09/28/2021	02/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS			4	3.A FM	6,774,455	84.0000	5,995,119	7,137,046	5,995,119	118,393	93,606	0	0	4.110	2.567	MON	24,445	283,760	01/01/2021	07/25/2037
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS			4,5	2.C FM	420,311	93.0824	395,711	425,119	423,061	0	98	0	0	5.253	2.550	MON	434	22,733	09/28/2021	01/25/2045
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	364,672	82.7188	296,654	358,630	365,073	0	(92)	0	0	3.000	2.203	MON	897	10,759	09/28/2021	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS			4	1.A	2,048,823	80.2438	1,676,002	2,088,638	2,050,717	0	597	0	0	2.500	2.761	MON	870	52,507	01/13/2022	08/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						184,418,159	XXX	172,544,868	189,582,460	184,000,909	(23,775)	654,763	144,936	0	XXX	XXX	XXX	471,140	6,110,580	XXX	XXX
05608B-AA-8	BX 2019-IMC A - CMBS			4,5	1.A	470,979	99.2666	467,525	470,979	470,979	0	0	0	0	5.443	5.531	MON	1,211	29,943	09/28/2021	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4,5	1.A FE	762,321	99.9375	761,517	761,993	761,993	0	0	0	0	5.212	5.266	MON	1,875	46,650	09/28/2021	01/17/2034
61764R-BJ-6	MSBAM 2015-C20 B - CMBS			4	1.A	2,721,349	99.6100	2,490,250	2,500,000	2,500,000	0	(55,627)	0	0	4.160	1.849	MON	8,667	104,000	01/01/2021	02/18/2048
95003L-AA-8	WFCM 2021-SAVE A - CMBS			4,5	1.A FE	1,145,291	100.0177	1,145,494	1,145,291	1,145,291	0	0	0	0	5.662	5.909	MON	3,062	75,363	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,099,940	XXX	4,864,787	4,878,264	4,878,264	0	(55,627)	0	0	XXX	XXX	XXX	14,815	255,956	XXX	XXX
00038P-AA-8	AASET 211 A - ABS			4	1.G FE	724,993	93.2859	722,834	774,859	734,406	0	8,526	0	0	2.950	5.255	MON	952	22,858	11/03/2023	11/16/2041
000823-AU-8	ABPCI 2RR A1R - CDO		C	4,5	1.A FE	4,550,000	100.5089	4,573,155	4,550,000	4,550,000	0	0	0	0	6.771	6.866	JAJO	112,964	0	08/02/2024	07/20/2037
00086A-AQ-7	ABPCI I AA2 - CDO		C	4,5	1.A FE	8,856,875	100.0754	9,256,975	9,250,000	9,062,345	0	98,070	0	0	6.579	7.861	JAJO	121,712	688,127	12/01/2022	07/20/2033
00086A-AS-3	ABPCI I AB2 - CDO		C	4	1.A FE	5,000,000	94.4212	4,721,060	5,000,000	5,000,000	0	0	0	0	2.750	2.759	JAJO	27,118	137,500	04/29/2021	07/20/2033
00256D-AA-0	AASET 2019-1 A - ABS			4	3.A FE	19,818	97.0090	30,195	31,126	23,199	0	2,780	0	0	3.844	34.195	MON	53	1,196	09/28/2021	05/15/2039
00436M-AA-3	AALLC 181 A - ABS			4	1.F FE	228,322	98.1709	215,034	219,041	221,777	0	(1,135)	0	0	3.870	2.487	MON	683	8,477	09/28/2021	12/02/2033
006346-AW-0	ADMSO 231 A2 - ABS			4	1.G FE	999,960	103.1560	1,031,560	1,000,000	999,789	0	25	0	0	6.967	7.076	MON	3,096	69,670	07/19/2023	07/15/2053
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS			4	5.B GI	9	0.0010	9	0	8	0	0	0	0	0.000	0.000	MON	0	0	09/28/2021	10/18/2052
03027W-AM-4	AMETOW 2023-1 A - ABS	SD		2	1.A FE	2,000,000	100.9608	2,019,216	2,000,000	2,000,000	0	0	0	0	5.490	5.490	MON	4,880	109,800	03/08/2023	03/15/2053
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	3,000,000	92.1186	2,763,558	3,000,000	3,000,000	0	0	0	0	2.875	2.885	JAJO	15,333	86,250	05/25/2021	07/27/2039
03329L-AS-0	ANCHF 2R AR - CDO			4	1.A FE	502,074	97.4186	487,093	500,000	500,925	0	(344)	0	0	3.928	3.843	AO	3,601	19,640	09/28/2021	04/26/2038
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	1,321,341	98.7912	1,290,030	1,305,815	1,311,907	0	(1,805)	0	0	4.100	3.840	AO	9,815	53,538	09/28/2021	04/25/2036
03331F-AJ-9	ANCHF 7 BR - CDO			4	1.A FE	2,000,000	92.6520	1,853,040	2,000,000	2,000,000	0	0	0	0	3.133	3.132	AO	11,488	62,660	04/13/2021	04/27/2037
03665J-AJ-7	ANTR 2017-1 AR - CDO		C	4,5	1.A FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	6.469	6.468	JAJO	38,814	219,812	03/02/2021	04/20/2033
03789X-AE-8	DIN 2019-1 A22 - ABS			2	2.B FE	785,075	98.2373	729,412	742,500	756,392	0	(9,251)	0	0	4.723	3.379	MJSD	2,533	35,068	09/28/2021	06/07/2049
038370-AA-0	AQFIT 2019-A A - ABS			4	1.A FE	79,877	95.1291	74,193	77,992	80,220	0	(192)	0	0	3.140	2.069	MON	109	2,449	09/28/2021	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS			4	1.A FE	205,620	92.0218	187,774	204,054	206,103	0	384	0	0	1.900	1.583	MON	151	3,877	09/28/2021	07/17/2046
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4,5	1.A FE	1,056,770	99.9721	1,056,475	1,056,770	1,056,770	0	0	0	0	5.482	5.262	MON	2,575	68,382	02/18/2021	12/17/2035
04362V-AA-3	ASCNT 24A A - ABS			4	1.C FE	1,282,305	100.7654	1,298,486	1,288,622	1,282,607	0	302	0	0	6.140	6.363	MON	1,319	50,110	04/29/2024	10/25/2050
04684A-AA-0	AOWL 3 A1 - CDO			4,5	1.A FE	2,000,000	100.7614	2,015,228	2,000,000	2,000,000	0	0	0	0	6.767	6.863	JAJO	27,485	62,922	04/30/2024	04/20/2036
05377R-HG-2	AESOP 236 A - ABS			4	1.A FE	1,471,230	102.8465	1,542,698	1,500,000	1,473,581	0	2,335	0	0	5.810	6.429	MON	2,663	87,150	09/27/2023	12/20/2029
05377R-HM-9	AESOP 2023-8 A - ABS			4	1.A FE	999,608	103.6695	1,036,695	1,000,000	996,742	0	(2,232)	0	0	6.020	6.198	MON	1,839	60,200	09/12/2023	02/20/2030
05377R-HY-3	AESOP 241 A - ABS			4	1.A FE	499,914	101.3743	506,872	500,000	499,112	0	(802)	0	0	5.360	5.473	MON	819	25,162	01/08/2024	06/20/2030
05493N-AA-0	BDS 21FL9 A - CMBS		C	4,5	1.A FE	858,776	99.5384	854,812	858,776	858,776	0	0	0	0	5.560	7.035	MON	1,857	55,750	10/01/2021	11/18/2038
05602C-AA-2	BSPRT 2021-FL7 A - CMBS		C	4,5	1.A FE	1,043,026	99.8782	1,068,467	1,069,770	1,051,344	0	704	0	0	5.832	7.154	MON	2,773	72,423	03/21/2023	12/15/2038
09261M-AA-4	BLKMM VI A - CDO		C	4,5	1.A FE	2,000,000	100.0746	2,001,492	2,000,000	2,000,000	0	0	0	0	6.579	6.580	JAJO	26,316	148,784	02/08/2021	04/20/2033
10805V-AA-5	BRDGE 22SFR1 A - CMBS			4	1.A FE	8,192,920	98.3615	8,845,653	8,993,003	8,726,992	0	284,134	0	0	3.400	6.982	MON	25,479	305,762	11/17/2022	11/19/2037
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	3,356,367	98.9395	3,210,840	3,245,256	3,280,407	0	(10,380)	0	0	4.250	3.592	AO	25,286	137,923	04/16/2021	04/25/2036
12326T-AA-6	BJETS 242 A - ABS			4	1.F FE	6,806,081	98.7553	6,721,518	6,806,235	6,806,081	0	0	0	0	5.364	5.364	MON	16,220	90,264	09/06/2024	09/15/2039
12327C-AA-2	BJETS 241 A - ABS			4	1.F FE	3,634,915	101.6840	3,696,185	3,634,972	3,634,916	0	2	0	0	6.197	6.197	MON	10,012	150,173	04/09/2024	05/16/2039
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	923,984	89.5716	791,503	883,654	907,193	0	(4,402)	0	0	3.250	2.708	MON	1,276	28,800	09/28/2021	02/15/2050
12529K-AA-0	CFMT 2021-GRN1 A - ABS			4	1.B FE	182,016	98.0451	178,459	182,018	182,017	0	1	0	0	1.100	1.103	MON	61	2,002	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	812,795	91.8650	744,107	810,000	811,690	0	(283)	0	0	2.070	2.000	MON	605	16,767	09/28/2021	10/18/2045
14576A-AA-0	CARM 201 A1 - ABS			4	1.A FE	4,601,574	90.8851	4,407,927	4,850,000	4,652,076	0	50,934	0	0	2.010	3.459	MON	4,062	91,270	02/16/2024	12/15/2050
14576A-AC-6	CARM 201 A3 - ABS			4	1.F FE	981,074	92.9423	910,835	980,000	980,852	0	(109)	0	0	3.100	3.094	MON	1,266	30,469	09/28/2021	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	299,967	94.6614	276,812	292,423	296,316	0	(1,283)	0	0	3.474	2.960	MON	452	10,159	09/28/2021	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO			4,5	1.A FE	31,194	99.9966	31,193	31,195	31,189	0	(2)	0	0	5.849	6.666	JAJO	329	2,085	09/28/2021	07/29/2030

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
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	4,000,000	94.2939	3,771,756	4,000,000	4,000,000	0	0	0	0	3.164	3.176	JAJO	23,173	126,560	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4,5	1.A FE	829,754	100.2663	838,093	835,867	836,473	0	(434)	0	0	6.318	5.980	JAJO	11,441	60,823	01/01/2021	07/15/2030
15672R-AC-9	CERB 24 B - CDO		C	4,5	1.A FE	665,249	100.0769	667,513	667,000	667,000	0	780	0	0	6.818	6.818	JAJO	9,852	50,694	09/28/2021	07/15/2030
15674P-AA-5	CERB XXXIII A - CDO			2,5	1.A FE	3,000,000	100.3140	3,009,420	3,000,000	3,000,000	0	0	0	0	6.478	6.438	JAJO	42,104	217,667	06/23/2021	07/23/2033
19421U-AB-0	CASL 2019-A A2 - ABS			4	1.A FE	336,426	90.9368	326,032	358,526	343,461	0	2,035	0	0	3.280	5.116	MON	196	11,760	09/28/2021	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS			4	1.D FE	585,666	95.9820	565,791	589,477	586,855	0	344	0	0	4.130	4.326	MON	406	24,345	09/28/2021	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS			4	1.A FE	2,519,215	89.7632	2,261,779	2,519,717	2,519,369	0	49	0	0	1.600	1.609	MON	672	40,321	02/09/2021	07/25/2051
224936-AA-2	CAALT 233 A - ABS			4	1.A FE	499,900	101.7594	508,797	500,000	499,929	0	37	0	0	6.390	6.493	MON	1,420	31,950	08/15/2023	08/15/2033
233046-AF-8	DNKN 2017-1 AII - ABS			4	2.B FE	1,856,286	96.9907	2,006,044	2,068,285	1,931,903	0	39,466	0	0	4.030	6.562	FMAN	9,493	83,352	11/10/2022	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - ABS			4	2.B FE	1,812,094	98.5600	1,867,712	1,895,000	1,853,697	0	19,544	0	0	4.021	5.552	FMAN	8,678	76,198	07/14/2022	05/20/2049
233046-AM-3	DNKN 2019-1 A22 - ABS			4	1.C FE	2,037,248	96.5000	1,828,675	1,895,000	1,975,336	0	(16,442)	0	0	4.002	2.955	FMAN	8,637	75,838	01/01/2021	05/20/2049
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	2,499,518	96.2521	2,406,303	2,500,000	2,499,861	0	119	0	0	2.060	2.074	MON	858	51,500	02/24/2021	02/27/2051
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	2,000,000	95.1516	1,903,032	2,000,000	2,000,000	0	0	0	0	3.933	3.933	MJSD	1,311	78,660	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - ABS			4	2.A FE	1,830,798	99.6032	1,847,639	1,855,000	1,848,474	0	7,586	0	0	4.474	4.947	JAJO	15,215	82,993	07/25/2022	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - ABS			4	2.A FE	2,808,049	99.4029	2,905,584	2,923,038	2,885,998	0	41,338	0	0	4.116	5.730	JAJO	22,057	120,312	11/02/2022	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - ABS			4	2.A FE	6,807,500	90.8241	6,182,851	6,807,500	6,807,500	0	0	0	0	2.662	2.662	JAJO	33,223	181,216	04/08/2021	04/25/2051
26209X-AC-5	HONK 2020-2 A2 - ABS			4	2.C FE	965,199	93.6345	879,483	939,273	955,641	0	(4,419)	0	0	3.237	2.639	JAJO	5,996	30,404	09/28/2021	01/20/2051
26209X-AH-4	HONK 2024-1 A2 - ABS			4	2.C FE	4,987,500	101.7284	5,073,704	4,987,500	4,987,500	0	0	0	0	6.372	6.372	JAJO	62,678	71,506	06/28/2024	10/20/2054
26245R-AC-4	DRSLF 58 A2 - CDO			4,5	1.A FE	1,244,025	100.4799	1,255,999	1,250,000	1,248,816	0	530	0	0	6.159	6.242	JAJO	16,253	86,953	09/28/2021	07/17/2031
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	191,236	93.2779	174,900	187,504	189,927	0	(363)	0	0	2.540	2.007	MON	79	4,763	09/28/2021	03/25/2044
28852L-AA-1	ECLO III A1 - CDO			4,5	1.A FE	282,627	100.0455	284,113	283,984	283,939	0	284	0	0	6.529	6.841	JAJO	3,708	20,981	09/28/2021	07/22/2030
30259R-AE-5	FMMSR 20GT1 A - CMO/RMBS			4	2.C FE	992,601	95.8708	958,708	1,000,000	998,039	0	1,756	0	0	4.450	4.684	MON	742	44,500	09/28/2021	07/25/2028
30259R-AH-8	FMMSR 2021-GT1 A - CMO/RMBS			4	2.C FE	999,884	92.1719	921,719	1,000,000	999,941	0	15	0	0	3.620	3.622	MON	603	36,200	07/28/2021	07/25/2028
302637-AJ-2	FSKMM 1R A2R - CDO			4,5	1.A FE	997,995	100.2493	1,002,493	1,000,000	1,000,372	0	(574)	0	0	7.168	7.119	JAJO	15,530	79,552	09/28/2021	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4,5	1.C FE	995,683	100.0003	1,000,003	1,000,000	997,109	0	1,350	0	0	7.518	7.722	JAJO	16,288	83,100	09/28/2021	01/15/2031
33767P-AA-6	FKH 2022-SFR2 A - CMBS			4	1.A FE	1,915,122	97.9714	1,945,142	1,985,418	1,934,333	0	18,257	0	0	4.250	5.393	MON	7,032	84,380	06/15/2022	07/19/2039
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	2.B FE	1,470,963	98.5087	1,366,808	1,387,500	1,425,058	0	(14,903)	0	0	5.093	3.875	JAJO	11,974	70,665	09/28/2021	04/30/2047
34417R-AB-2	FOCUS 221 A2 - ABS			4	2.B FE	977,500	102.0376	997,418	977,500	977,500	0	0	0	0	7.206	7.206	JAJO	11,935	70,439	06/28/2022	07/30/2052
34955Y-AN-9	FCBSL VI B2R - CDO			4	1.A FE	3,015,000	96.0084	2,880,252	3,000,000	3,005,076	0	(2,424)	0	0	2.904	2.823	JAJO	16,433	87,117	01/01/2021	07/23/2031
34960J-BG-9	FCO 6RRR A1T - CDO			4,5	1.A FE	2,000,000	100.3150	2,006,300	2,000,000	2,000,000	0	0	0	0	6.649	6.867	JAJO	41,001	0	08/13/2024	10/10/2036
34962U-AC-2	FCO XV AT - CDO			4,5	1.A FE	3,883,750	100.8139	4,032,556	4,000,000	3,947,005	0	36,735	0	0	6.437	7.489	JAJO	48,639	290,335	04/04/2023	04/25/2033
34966Q-AA-1	FCO 25 A1T - CDO			4,5	1.A FE	2,200,000	100.0000	2,200,000	2,200,000	2,200,000	0	0	0	0	5.939	5.939	JAJO	5,444	0	11/12/2024	01/15/2037
361528-AA-0	GBXL 2022-1 A - ABS			4	1.C FE	893,832	90.9857	813,651	894,262	893,860	0	10	0	0	2.870	2.872	MON	784	25,666	02/01/2022	02/20/2052
36166V-AE-5	GCI CREDIT SUISSE A - ABS			4	1.F FE	685,257	89.8835	616,092	685,434	685,276	0	6	0	0	2.380	2.381	MON	589	16,313	06/04/2021	06/18/2046
38175B-AA-2	GOCAP 36 A - CDO		C	2,5	1.A FE	280,198	100.1488	281,686	281,267	281,270	0	(468)	0	0	6.116	6.152	FMAN	2,724	19,598	02/03/2021	02/05/2031
38175J-AA-5	GOCAP 17-R A1R - CDO			4,5	1.A FE	450,494	100.0577	452,284	452,024	452,020	0	(141)	0	0	6.537	6.535	JAJO	5,582	33,269	01/01/2021	10/25/2030
38175J-AC-1	GOCAP 17-R A21 - CDO			4,5	1.A FE	1,000,102	100.0969	1,000,969	1,000,000	999,986	0	(186)	0	0	7.037	7.108	JAJO	13,293	78,684	09/28/2021	10/25/2030
38178G-AA-8	GOCAP 49 AR - CDO			4,5	1.A FE	500,015	100.1250	500,625	500,000	499,600	0	(249)	0	0	6.409	7.184	JAJO	6,409	36,330	09/28/2021	08/26/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	1,899,275	97.0595	1,843,427	1,899,275	1,899,275	0	0	0	0	2.944	2.954	JAJO	11,026	55,907	10/15/2021	10/19/2029
387422-AC-2	SCFGP 231 A3 - ABS			4	1.A FE	999,917	103.2568	1,032,568	1,000,000	999,942	0	22	0	0	6.460	6.550	MON	1,974	64,600	10/11/2023	09/20/2032
39809P-AA-3	GSTNE 2021-FL3 A - CMBS			4,5	1.A FE	1,312,502	99.8356	1,310,344	1,312,502	1,312,502	0	0	0	0	5.532	5.639	MON	3,227	84,842	07/29/2021	07/15/2039
411707-AH-5	HNGRY 2020-1 A2 - ABS			4	2.B FE	987,143	94.0099	875,420	931,200	959,546	0	(8,842)	0	0	3.981	2.902	MJSD	1,133	37,071	09/28/2021	12/20/2050
411707-AP-7	HNGRY 241A2 - ABS			4	1.B FE	2,920,741	101.6000	3,025,140	2,977,500	2,920,947	0	205	0	0	6.503	6.941	MJSD	5,916	137,152	05/08/2024	03/20/2054
411707-AQ-5	HARDEE'S FUNDING LLC - ABS			4	1.B FE	2,232,563	93.4000	2,241,600	2,400,000	2,241,773	0	9,211	0	0	3.331	5.840	MJSD	2,443	19,986	10/18/2024	12/20/2050
43133K-AC-9	HCOMF 1 ARR - CDO		C	4	1.B FE	2,702,222	85.9848	2,332,831	2,713,074	2,707,163	0	1,244	0	0	2.600	2.668	FMAN	11,757	70,540	01/25/2022	11/01/2035

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
433674-AA-6	NZES 20PLS1 A - CMO/RMBS			4	2.C FE	407,419	97.3644	392,635	403,264	404,849	0	(1,168)	0	0	3.844	3.392	MON	258	15,501	09/28/2021	12/26/2025
43730N-AA-4	HPA 221 A - CMBS			4	1.A FE	1,269,788	97.7588	1,253,953	1,282,701	1,267,892	0	4,796	0	0	3.930	4.545	MON	4,201	50,410	03/25/2022	04/19/2039
43990E-AA-9	HORZN 241 A - ABS		C	4	1.F FE	6,912,357	96.8862	6,697,259	6,912,500	6,912,353	0	(3)	0	0	5.375	5.375	MON	16,513	90,823	09/06/2024	09/15/2049
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	5.B GI	524,381	41.3990	507,819	1,226,645	507,819	(15,834)	32,995	0	0	4.229	13.434	JAJO	9,510	51,875	09/28/2021	01/26/2043
46604E-AG-7	IVYH IX-R A2R - CDO			4	1.A FE	3,000,000	94.2438	2,827,314	3,000,000	3,000,000	0	0	0	0	3.380	3.394	JAJO	19,153	101,400	02/14/2022	04/24/2034
466365-AB-9	JACK 2019-1 A2II - ABS			4	2.B FE	1,301,180	98.0420	1,415,481	1,443,750	1,374,662	0	37,386	0	0	4.476	7.686	FMAN	6,462	64,622	10/27/2022	08/25/2049
466365-AD-5	JACK 2022-1 A21 - ABS			4	2.B FE	471,171	95.0385	449,057	472,500	471,861	0	272	0	0	3.445	3.527	FMAN	1,628	16,278	02/04/2022	02/26/2052
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	1.G FE	1,160,963	97.8560	1,146,817	1,171,944	1,162,006	0	334	0	0	3.967	4.030	MON	2,066	46,491	09/28/2021	04/15/2044
46657H-AA-9	HENDR 23D A - ABS			4	1.A FE	1,027,527	104.6000	1,034,310	988,824	1,025,283	0	(2,244)	0	0	6.530	5.977	MON	2,870	43,226	04/25/2024	12/31/2077
47760Q-AC-7	JIMMY 2022-1 A21 - ABS			4	2.B FE	945,331	96.5596	941,456	975,000	960,017	0	5,860	0	0	4.077	4.814	JAJO	6,736	39,751	04/06/2022	04/30/2052
48254V-AE-3	KKRLP III A2 - CDO			4,5	1.A FE	2,000,000	100.3461	2,006,922	2,000,000	2,000,000	0	0	0	0	6.429	6.473	JAJO	25,716	145,726	08/20/2021	10/21/2030
55283A-AA-7	MCA 3 A - CDO			4	1.E FE	780,445	97.5382	761,514	780,734	780,322	0	(21)	0	0	3.179	3.178	FMAN	3,172	25,374	01/01/2021	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS			4,5	1.A FE	2,996,507	99.6395	2,985,705	2,996,507	2,996,507	0	0	0	0	5.590	5.624	MON	6,514	195,422	06/10/2021	07/18/2036
55284A-AA-6	MF1 2021-FL7 A - CMBS		C	4,5	1.A FE	6,937,292	99.6968	7,143,972	7,165,698	7,011,981	0	37,354	0	0	5.570	6.904	MON	15,521	465,907	04/11/2023	10/21/2036
55416A-AA-7	MF1 24FL14 A - CMBS			4,5	1.A FE	997,500	100.2256	1,002,256	1,000,000	997,297	0	(203)	0	0	6.103	6.218	MON	2,204	59,184	01/30/2024	03/19/2039
56577G-AA-7	MRNON 2020-1 A - CDO		C	4,5	1.A FE	2,427,470	100.5272	2,440,268	2,427,470	2,427,470	0	0	0	0	6.868	6.835	JAJO	36,120	185,726	01/01/2021	01/17/2034
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4,5	1.A FE	1,002,301	100.9329	1,009,329	1,000,000	1,000,632	0	(429)	0	0	6.618	6.618	JAJO	14,338	73,975	09/28/2021	07/17/2034
610331-AA-8	MCAF 2021-1 A2 - CDO		C	4	1.F FE	3,594,176	97.5228	3,505,141	3,594,176	3,594,176	0	0	0	0	2.815	2.825	JAJO	19,392	100,895	02/18/2021	04/22/2031
61033W-AC-6	MCMML 9 A2 - CDO		C	4	1.A FE	431,536	99.2057	427,977	431,404	431,415	0	(6)	0	0	3.279	3.288	JAJO	2,711	14,146	09/28/2021	10/22/2031
61034J-AC-4	MCMML XIII A2 - CDO			4	1.A FE	1,000,000	94.7135	947,135	1,000,000	1,000,000	0	0	0	0	3.270	3.283	FMAN	3,361	32,700	02/09/2022	02/24/2034
61034V-AC-7	MCMML XII A1 - CDO		C	4,5	1.A FE	1,000,000	100.0728	1,000,728	1,000,000	1,000,000	0	0	0	0	6.120	5.816	MJSD	3,093	71,696	08/17/2021	09/15/2033
62946A-AB-0	NPRL 2016-1 A2 - ABS			4	2.A FE	1,053,520	99.2725	992,725	1,000,000	1,016,311	0	(11,953)	0	0	5.438	4.186	MON	1,662	54,380	09/28/2021	04/20/2046
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	2.A FE	1,048,843	95.6629	956,629	1,000,000	1,023,797	0	(7,973)	0	0	4.219	3.352	MON	1,289	42,190	09/28/2021	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	1,001,955	91.8745	963,349	1,048,549	1,019,319	0	7,366	0	0	3.098	3.863	MON	1,083	32,484	06/02/2022	11/19/2049
62947A-AF-0	NPRL 2021-1 A1 - ABS			4	1.F FE	2,485,583	94.6096	2,352,753	2,486,802	2,486,400	0	228	0	0	2.230	2.250	MON	1,849	55,456	03/03/2021	03/20/2051
62954J-AA-2	NPRL 2019-1 A1 - ABS			4	1.F FE	282,659	97.3492	273,972	281,433	282,034	0	(263)	0	0	2.574	2.350	MON	221	7,244	09/28/2021	09/20/2049
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	503,210	96.0365	478,545	498,295	499,590	0	(723)	0	0	3.241	3.106	MON	493	16,150	09/28/2021	09/20/2049
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS			4	2.C FE	527,979	98.2993	518,270	527,236	527,385	0	(159)	0	0	4.212	4.180	MON	370	22,207	01/01/2021	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS			4	2.C FE	303,493	96.4488	292,723	303,500	303,498	0	1	0	0	3.104	3.105	MON	157	9,421	07/20/2021	07/27/2026
62955W-AA-2	NZES 21FNT2 A - RMBS			4	2.C FE	1,157,757	96.4799	1,117,009	1,157,763	1,157,761	0	2	0	0	3.228	3.228	MON	623	37,373	05/18/2021	05/25/2026
62959A-AU-2	NXTC 171R AR - CDO			2,5	1.A FE	749,531	100.1024	750,768	750,000	749,650	0	118	0	0	6.509	7.265	JAJO	9,764	40,949	04/05/2024	07/21/2033
63943D-AA-7	NAVTR 241 A - ABS		C	2	1.F FE	2,439,600	97.6000	2,381,905	2,440,476	2,439,600	0	(1)	0	0	5.400	5.403	MON	5,857	29,652	09/13/2024	08/16/2049
64016N-AA-5	NBLY 211 A2 - ABS			4	2.B FE	801,214	92.1256	889,012	965,000	842,390	0	30,506	0	0	3.584	8.127	JAJO	5,860	34,586	08/17/2023	04/30/2051
643821-AA-9	USRE 2021-1 A1 - CMBS			4	1.F FE	1,963,740	92.1965	1,843,930	2,000,000	1,979,161	0	11,172	0	0	1.910	2.515	MON	1,167	38,200	10/25/2021	10/20/2061
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS			4	2.C FE	1,374,348	97.1208	1,334,792	1,374,363	1,374,359	0	3	0	0	2.981	2.981	MON	683	40,958	03/12/2021	03/25/2026
67181D-AA-9	OAKIG 2020-1 A1 - ABS			4	1.A FE	925,522	96.4821	886,264	918,578	920,071	0	(1,675)	0	0	1.850	1.661	MON	519	16,994	09/28/2021	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - ABS			4	1.A FE	927,310	89.4063	821,267	918,578	922,762	0	(1,407)	0	0	2.210	2.045	MON	620	20,301	09/28/2021	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS			4	1.A FE	1,800,894	95.3930	1,722,421	1,805,605	1,801,322	0	134	0	0	1.480	1.491	MON	817	26,723	09/28/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	1,354,784	88.6339	1,200,284	1,354,204	1,354,506	0	(89)	0	0	1.930	1.928	MON	799	26,136	09/28/2021	01/20/2051
67590A-BR-2	OCT14 14RR ABR - CDO			4,5	1.A FE	4,000,000	100.0924	4,003,696	4,000,000	4,000,000	0	0	0	0	6.168	6.210	JAJO	53,452	277,651	03/02/2021	07/16/2029
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	2,945,900	98.8706	2,911,600	2,944,859	2,945,212	0	(169)	0	0	4.250	4.264	JAJO	25,031	125,157	01/01/2021	07/19/2037
68269J-AE-1	OMFIT 2023-1 A - ABS			4	1.A FE	2,418,535	101.6578	2,541,445	2,500,000	2,435,443	0	13,959	0	0	5.500	6.321	MON	6,493	137,500	10/18/2023	06/14/2038
69120T-AA-4	ORTF 2020-1 A1R - CDO		C	4,5	1.A FE	5,000,000	100.8415	5,042,075	5,000,000	5,000,000	0	0	0	0	7.706	7.814	JAJO	83,481	425,051	08/07/2023	10/15/2035
69547X-AA-0	PAID 243 A - ABS			4	1.C FE	745,869	100.6194	750,489	745,869	745,869	0	0	0	0	6.258	6.257	MON	2,075	35,397	03/08/2024	10/15/2031
69547Y-AA-8	PATH 231 A - CMBS			4	1.A FE	1,311,934	93.2386	1,398,579	1,500,000	1,351,666	0	29,403	0	0	3.600	6.624	MON	4,500	54,000	09/27/2023	10/26/2040

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
74331G-AA-7	PROG 23SFR2 A - CMBS			4	1.A FE	940,221	97.9158	979,158	1,000,000	952,280	0	10,896	0	0	4.500	5.980	MON	3,750	45,000	09/19/2023	10/15/2040
74331U-AA-6	PROG 22SFR3 A - CMBS			4	1.A FE	928,501	95.8304	929,190	969,619	945,784	0	7,764	0	0	3.200	4.300	MON	1,034	31,048	04/05/2022	04/19/2039
74983D-AQ-0	RACEP 10R A2R - CDO		C	4,5	1.A FE	1,500,429	100.2002	1,503,003	1,500,000	1,499,948	0	(441)	0	0	6.337	6.385	JAJO	17,956	107,351	09/28/2021	07/25/2031
75575R-AA-5	RCMT 2023-FL11 A - CMBS			4,5	1.A FE	1,569,596	100.2338	1,577,209	1,573,530	1,572,171	0	1,517	0	0	6.713	7.197	MON	1,760	120,797	01/26/2023	10/25/2039
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	1,039,366	96.8688	968,688	1,000,000	1,015,244	0	(6,702)	0	0	3.572	2.915	AO	6,251	35,720	09/28/2021	04/28/2038
784024-AC-5	SCFET 2023-1 A3 - ABS			4	1.A FE	749,828	102.7974	770,981	750,000	749,880	0	48	0	0	6.170	6.258	MON	1,414	46,275	11/07/2023	05/20/2032
78403D-AN-0	SBATOW 2019-1 1C - ABS			4	1.F FE	1,064,002	99.5088	995,088	1,000,000	1,000,642	0	(16,978)	0	0	2.836	1.187	MON	1,182	28,439	03/24/2021	01/17/2050
78403D-AT-7	SBATOW 2021-1 C - ABS	SD		4	1.F FE	1,598,139	93.7311	1,715,279	1,830,000	1,696,334	0	58,360	0	0	1.631	5.816	MON	1,244	29,930	04/14/2023	05/15/2051
78403D-AV-2	SBATOW 2021-2 C - ABS	SD		4	1.F FE	2,603,700	92.5031	2,775,093	3,000,000	2,756,783	0	93,765	0	0	1.840	5.689	MON	2,300	55,353	04/17/2023	10/16/2051
78403D-AZ-3	SBATOW 221 1C - ABS	SD		4	1.F FE	3,000,000	102.5523	3,076,569	3,000,000	3,000,000	0	0	0	0	6.599	6.673	MON	8,249	198,520	11/15/2022	11/15/2052
78433D-AA-2	SEB4P 211 A2 - ABS			4	2.C FE	2,340,618	97.4904	2,431,167	2,493,750	2,376,629	0	36,011	0	0	4.969	7.521	JAJO	20,997	92,936	04/10/2024	01/30/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	410,119	94.6315	388,113	410,130	410,122	0	1	0	0	2.301	2.340	MON	419	9,437	10/18/2021	02/28/2033
78472J-AE-3	SPART 20T2 AT2 - ABS			4	1.A FE	2,011,638	96.0000	1,920,000	2,000,000	2,006,306	0	(4,599)	0	0	1.830	1.470	MON	1,627	36,600	01/01/2021	11/15/2055
81761T-AE-5	SERV 2021-1 A21 - ABS			4	2.C FE	2,692,271	89.7808	2,562,766	2,854,471	2,731,092	0	28,674	0	0	2.865	4.167	JAJO	13,857	81,781	08/14/2023	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	1,494,187	97.1615	1,384,551	1,425,000	1,451,356	0	(13,752)	0	0	3.882	2.833	JAJO	10,142	55,319	09/28/2021	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - ABS			1,2	2.C FE	2,412,500	90.0927	2,173,486	2,412,500	2,412,500	0	0	0	0	2.394	2.391	JAJO	10,588	57,755	03/03/2021	04/25/2051
82809J-AA-7	SPCSL 4R AAR - CDO		C	4,5	1.A FE	4,000,000	100.2528	4,010,112	4,000,000	4,000,000	0	0	0	0	6.379	6.721	JAJO	68,750	0	09/05/2024	10/15/2036
83546D-AL-2	SONIC 2020-1 A21 - ABS			4	1.C FE	996,527	97.1500	929,402	956,667	985,858	0	(2,854)	0	0	3.395	3.172	MON	992	32,479	09/28/2021	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	2,487,333	95.1405	2,275,444	2,391,667	2,434,512	0	(19,989)	0	0	2.745	1.853	MON	2,006	65,651	01/01/2021	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS			2	2.B FE	483,750	88.3235	427,265	483,750	483,750	0	0	0	0	2.190	2.200	MON	324	10,594	07/29/2021	08/21/2051
85022W-AP-9	SCFT 2020-A A - ABS			4	1.A FE	979,681	91.8538	895,101	974,485	978,277	0	(480)	0	0	1.970	1.780	MON	320	19,197	01/01/2021	09/26/2037
85208N-AD-2	SPRNTS 1A1 - RMBS			1	1.F FE	203,604	99.9204	187,351	187,500	188,738	0	(2,930)	0	0	4.738	1.720	MJSD	271	8,884	01/01/2021	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS			2	1.F FE	881,430	97.3565	861,032	884,412	884,029	0	922	0	0	4.089	4.246	MON	1,607	36,164	09/28/2021	05/15/2043
86212X-AL-4	STR 241 A1 - ABS			4	1.A FE	2,989,355	100.6527	3,009,516	2,990,000	2,989,363	0	8	0	0	5.690	5.691	MON	5,198	114,366	04/05/2024	05/20/2054
86212X-AM-2	STR 241 A2 - ABS			4	1.A FE	2,989,852	100.2347	2,997,018	2,990,000	2,989,855	0	4	0	0	5.700	5.700	MON	5,208	114,567	04/05/2024	05/20/2054
86324C-AA-9	STRE 241 A - ABS			4	1.G FE	1,637,540	102.3862	1,676,911	1,637,829	1,637,544	0	3	0	0	6.270	6.272	MON	4,564	44,500	06/26/2024	07/15/2044
864300-AA-6	SUBWAY 2024-1 A21 - ABS			4	2.B FE	1,000,000	101.2073	1,012,073	1,000,000	1,000,000	0	0	0	0	6.028	6.073	JAJO	10,214	21,768	05/30/2024	07/30/2054
864300-AG-3	SUBWAY 243 A21 - ABS			4	2.B FE	3,000,000	97.3750	2,921,250	3,000,000	3,000,000	0	0	0	0	5.246	5.280	JAJO	26,667	20,547	09/06/2024	07/30/2054
87240P-AJ-0	TCP 1R AR - CDO		C	4,5	1.A FE	984,571	100.0566	985,128	984,571	984,571	0	0	0	0	6.283	6.361	FMAN	6,873	70,717	08/26/2021	08/20/2033
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	11,361,301	92.9799	11,289,448	12,141,815	11,652,936	0	155,069	0	0	2.070	3.899	MON	9,774	244,013	03/15/2024	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4,5	1.B FE	2,993,761	99.6563	3,069,793	3,080,380	3,017,903	0	5,639	0	0	6.386	6.767	MJSD	1,093	282,395	01/01/2021	09/30/2039
87342R-AE-4	BELL 181 A22 - ABS			4	2.B FE	2,850,505	98.2006	2,806,082	2,857,500	2,852,962	0	1,001	0	0	4.940	5.016	FMAN	14,116	141,161	06/08/2022	11/25/2048
87342R-AG-9	BELL 2021-1 A21 - ABS			4	2.B FE	4,265,533	93.3784	4,830,336	5,172,863	4,676,957	0	204,153	0	0	1.946	6.886	FMAN	10,066	100,664	11/10/2022	08/25/2051
88089J-AA-5	TERRA ABS I LLC - ABS			4	1.G FE	4,547,777	101.2200	4,603,259	4,547,777	4,547,777	0	0	0	0	8.148	8.287	MON	11,322	370,553	12/15/2022	12/22/2042
88315L-AS-7	TMCL 2021-3 A - ABS		C	2	1.F FE	939,033	87.3340	832,584	953,333	942,488	0	1,167	0	0	1.940	2.224	MON	565	18,495	10/27/2021	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	4,311,114	95.7039	4,126,061	4,311,278	4,311,229	0	18	0	0	4.163	4.200	MON	7,977	179,479	06/17/2021	07/16/2040
89609M-AA-7	TRIBUTE RAIL LLC - ABS			4	1.F FE	1,296,959	99.0611	1,285,041	1,297,221	1,297,091	0	60	0	0	4.760	4.813	MON	2,401	61,743	05/19/2022	05/17/2052
89613T-AA-6	TAH 2018-SFR1 A - CMBS			4	1.A FE	811,041	99.4225	771,486	775,967	778,658	0	(10,186)	0	0	3.530	2.201	MON	2,283	27,360	09/28/2021	05/19/2037
89613T-AB-4	TAH 2018-SFR1 B - CMBS			4	1.A FE	2,111,845	99.4238	1,988,476	2,000,000	2,007,106	0	(27,153)	0	0	3.739	2.363	MON	6,232	74,780	01/01/2021	05/19/2037
89656G-AA-2	TRL 211 A - ABS			4	1.C FE	1,718,360	90.6506	1,557,822	1,718,490	1,718,411	0	19	0	0	2.260	2.272	MON	1,432	38,838	06/22/2021	07/19/2051
89656R-AA-8	TRL 221 A - ABS			4	1.F FE	913,855	96.4553	881,499	913,894	913,864	0	1	0	0	4.550	4.550	MON	1,386	41,582	04/20/2022	05/19/2052
89657A-AB-2	TRL 181 A2 - ABS			4	1.F FE	1,387,148	96.9117	1,453,676	1,500,000	1,414,300	0	21,412	0	0	4.620	6.554	MON	2,695	69,300	09/19/2023	06/17/2048
89657A-AC-0	TRL 2020-1 A - ABS			4	1.F FE	536,931	92.7535	502,982	542,278	538,136	0	690	0	0	1.960	2.308	MON	413	10,629	11/29/2022	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - ABS			4	1.F FE	269,717	97.6712	258,675	264,843	266,665	0	(957)	0	0	2.390	1.638	MON	246	6,330	09/28/2021	10/18/2049
89683L-AA-8	TRP 212 A - RMBS			4	1.F FE	4,008,610	93.1358	3,865,966	4,150,891	4,032,272	0	23,609	0	0	2.150	3.468	MON	3,471	74,370	09/04/2024	06/20/2051

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
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	1,629,351	99.3697	1,619,081	1,629,351	1,629,351	0	0	0	0	3.000	6.832	JAJO	10,319	48,881	01/01/2021	07/15/2041
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,427,519	100.0244	1,427,867	1,427,519	1,427,519	0	0	0	0	3.321	8.038	JAJO	10,008	47,408	01/01/2021	04/16/2040
898912-AA-8	TROP 2024-1 A2 - ABS			4	2.B FE	2,000,000	97.6068	1,952,136	2,000,000	2,000,000	0	0	0	0	6.291	6.291	FMAN	14,330	25,863	08/15/2024	08/20/2054
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	4,115,435	90.8614	3,769,577	4,148,711	4,128,926	0	5,257	0	0	2.250	2.428	MON	778	93,346	02/25/2022	02/28/2051
90354P-AA-5	STEAM 2021-3 A - ABS			4	1.F FE	1,933,163	92.4688	1,998,335	2,161,091	1,978,590	0	45,427	0	0	2.210	6.095	MON	398	35,820	04/10/2024	06/28/2051
91825K-AA-5	VINEB 23SFR1 A - CMBS			4	1.A FE	913,253	96.8577	954,937	985,918	928,405	0	13,233	0	0	4.750	6.508	MON	1,561	46,311	11/22/2023	12/19/2040
92257B-AA-0	VCC 2022-3 A - CMO/RMBS			4	1.A FE	1,112,697	96.9377	1,080,712	1,114,852	1,112,326	0	(224)	0	0	5.220	5.219	MON	4,850	58,195	06/08/2022	06/25/2052
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS			4	1.A FE	2,255,699	84.9101	1,928,523	2,271,253	2,263,039	0	4,947	0	0	3.380	3.595	MON	6,397	76,768	02/14/2022	02/26/2052
92259H-AA-5	VCC 234 A - CMBS/CMO/RMBS			4	1.A FE	1,437,922	102.2719	1,470,720	1,438,049	1,437,932	0	(66)	0	0	7.670	7.627	MON	9,192	110,298	10/31/2023	11/25/2053
92259L-AB-4	VCC 2020-1 AFX - RMBS			4	1.A FE	346,227	89.9753	300,031	333,460	339,628	0	(2,754)	0	0	2.610	1.166	MON	725	8,703	09/28/2021	02/25/2050
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS			4	1.A FE	1,371,529	100.7389	1,381,706	1,371,571	1,371,255	0	(274)	0	0	6.650	5.883	MON	7,601	53,206	06/10/2024	06/25/2054
92259T-AA-9	VCC 2021-1 A - CMO/RMBS			4	1.A FE	2,951,341	83.6169	2,468,035	2,951,599	2,950,538	0	(366)	0	0	1.400	1.373	MON	3,444	41,322	05/10/2021	05/25/2051
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS			4	1.A FE	1,539,880	93.8407	1,445,290	1,540,152	1,538,574	0	(665)	0	0	4.670	4.628	MON	5,994	71,925	04/05/2022	04/25/2052
92259W-AA-2	VCC 244 A - RMBS			4	1.A FE	944,358	99.7065	941,619	944,391	944,351	0	(7)	0	0	6.030	6.001	MON	4,746	23,728	08/06/2024	08/25/2054
92737D-AA-6	VINEB 24SFR1 A - CMBS			4	1.A FE	1,880,509	95.6015	1,897,699	1,985,009	1,899,129	0	18,620	0	0	4.500	5.724	MON	7,444	67,490	02/15/2024	03/19/2041
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	421,102	93.7310	396,497	423,016	421,975	0	314	0	0	3.597	3.742	MON	676	15,216	09/28/2021	09/15/2044
95058X-AG-3	WEN 2019-1 A21 - ABS			2	2.B FE	3,771,583	97.6643	3,476,532	3,559,676	3,619,217	0	(23,227)	0	0	3.783	2.776	MJSD	5,985	134,663	01/01/2021	06/15/2049
96033E-AA-6	WESTR 231 A - ABS			4	1.A FE	998,750	100.3360	1,003,764	1,000,403	998,658	0	(59)	0	0	5.840	5.857	MON	4,869	58,424	05/05/2023	12/21/2037
96034J-AB-2	WESTR 2022-1 B - ABS			4	1.E FE	138,883	97.8172	136,013	139,048	138,368	0	(35)	0	0	2.288	3.100	MON	265	3,181	01/14/2022	08/20/2036
97064E-AA-6	WESTF 2018-A A - ABS			4	1.G FE	1,511,932	98.7271	1,548,832	1,568,801	1,523,650	0	11,717	0	0	4.750	6.727	MON	3,312	37,259	06/26/2024	09/15/2043
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	1,487,913	92.0225	1,379,866	1,499,487	1,491,514	0	2,081	0	0	3.228	3.445	MON	2,151	48,403	09/28/2021	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	5,191,367	88.9609	4,618,526	5,191,636	5,191,407	0	22	0	0	3.104	3.125	MON	7,162	161,148	05/07/2021	05/15/2046
97064Y-AA-2	WESTF 2023-A A - ABS			4	1.F FE	859,147	103.3861	898,589	869,159	860,680	0	582	0	0	8.000	8.433	MON	3,090	69,533	10/19/2023	10/15/2048
974153-AB-4	WSTOP 201 A2 - ABS			2	2.B FE	2,782,996	93.4821	2,762,396	2,955,000	2,853,153	0	31,585	0	0	2.841	4.118	MJSD	6,063	83,952	06/02/2022	12/05/2050
97988Q-AY-0	WDMNT 172RR ARR - CDO			4,5	1.A FE	5,000,000	100.0171	5,000,855	5,000,000	5,000,000	0	0	0	0	5.931	6.016	JAJO	11,533	0	11/27/2024	10/20/2036
98877G-AQ-1	ZCCP 2019-1 A1R - CDO		C	4,5	1.A FE	1,766,290	100.2951	1,771,503	1,766,290	1,766,290	0	0	0	0	6.419	6.427	JAJO	24,250	127,534	09/17/2021	07/16/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						372,792,147	XXX	366,766,969	379,295,787	374,656,443	(15,834)	1,380,750	0	0	XXX	XXX	XXX	1,904,707	14,451,767	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,252,573,847	XXX	1,230,155,710	1,272,096,292	1,255,155,693	(43,127)	3,011,778	804,536	0	XXX	XXX	XXX	11,647,993	49,310,512	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN			5	4.C FE	2,319,253	94.1250	2,466,663	2,620,625	2,466,663	(98,381)	118,656	0	0	11.957	16.643	MJSD	2,611	343,817	09/15/2022	06/30/2025
05554J-AJ-6	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD			5	3.C FE	855,640	100.0890	865,052	864,283	856,585	0	1,006	0	0	7.329	7.683	MJSD	528	35,603	06/28/2024	03/05/2029
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)			5	2.A FE	371,170	101.6720	374,103	367,950	369,705	0	(2,735)	0	0	8.367	8.284	JAJO	6,329	43,363	05/17/2022	10/20/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA			5	6. FE	2,919,018	57.2500	2,971,438	5,190,285	2,971,438	1,461,975	12,634	2,133,701	0	10.392	10.596	JAJO	101,284	729,970	08/19/2024	03/10/2026
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT			5	6. FE	1,492,302	57.2500	1,603,475	2,800,830	1,603,475	672,960	55,208	1,106,873	0	10.254	10.923	FMAN	54,656	381,542	08/19/2024	03/10/2026
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN			5	3.C FE	917,481	100.0000	974,748	974,748	940,851	0	10,721	0	0	7.721	9.084	MON	627	85,024	09/08/2022	04/17/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						8,874,864	XXX	9,255,479	12,818,721	9,208,717	2,036,554	195,490	3,240,574	0	XXX	XXX	XXX	166,035	1,619,320	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,874,864	XXX	9,255,479	12,818,721	9,208,717	2,036,554	195,490	3,240,574	0	XXX	XXX	XXX	166,035	1,619,320	XXX	XXX
2419999999. Total - Issuer Obligations						753,721,079	XXX	745,223,424	759,315,043	753,468,282	(3,518)	606,703	659,600	0	XXX	XXX	XXX	9,504,105	30,052,448	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						198,136,081	XXX	185,553,303	193,699,198	196,799,600	(23,775)	(444,303)	144,936	0	XXX	XXX	XXX	659,054	8,195,757	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						5,099,940	XXX	4,864,787	4,878,264	4,878,264	0	(55,627)	0	0	XXX	XXX	XXX	14,815	255,956	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						539,379,599	XXX	515,976,877	538,862,400	535,460,847	(15,834)	16,809	0	0	XXX	XXX	XXX	3,103,318	19,980,798	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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
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						8,874,864	XXX	9,255,479	12,818,721	9,208,717	2,036,554	195,490	3,240,574	0	XXX	XXX	XXX	166,035	1,619,320	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,505,211,565	XXX	1,460,873,870	1,509,573,626	1,499,815,710	1,993,427	319,071	4,045,110	0	XXX	XXX	XXX	13,447,326	60,104,278	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 469,937,086	1B ..$ 90,884,630	1C ..$ 66,288,947	1D ..$ 64,085,794	1E ..$ 95,113,905	1F ..$ 226,887,468	1G ..$ 132,560,311
1B	2A ...$ 77,635,885	2B ..$ 130,245,547	2C ..$ 117,660,887				
1C	3A ...$ 8,651,142	3B ..$ 7,976,407	3C ..$ 3,721,672				
1D	4A ...$ 93,188	4B ..$ 0	4C ..$ 2,466,663				
1E	5A ...$ 0	5B ..$ 837,427	5C ..$ 193,839				
1F	6 .....$ 4,574,913						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Date Acquired
025816-CH-0	AMERICAN EXPRESS CO			1,000,000.000	1,000.00	0.000	955,000	95.500	955,000	1,000,000	1,578	36,289	0	102,500	0	0	102,500	0	2.C FE	07/27/2021
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	990,000	99.000	990,000	1,106,250	0	47,000	0	15,000	0	0	15,000	0	2.A FE	01/01/2021
19075Q-AC-6	COBANK ACB			2,000,000.000	1,000.00	0.000	1,990,000	99.500	1,990,000	2,166,840	0	125,000	0	65,000	0	0	65,000	0	2.B FE	03/24/2021
19075Q-AF-9	COBANK ACB			3,000,000.000	1,000.00	0.000	3,075,000	102.500	3,075,000	3,000,000	0	102,708	0	75,000	0	0	75,000	0	2.B FE	04/09/2024
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			1,000,000.000	1,000.00	0.000	951,250	95.125	951,250	1,000,000	0	33,750	0	171,250	0	0	171,250	0	1.F FE	06/08/2021
28852N-20-8	ELLINGTON FINANCIAL INC			1,417.000	25.00	0.000	36,020	25.420	36,020	32,145	910	2,391	0	3,713	0	0	3,713	0	2.A PL	01/01/2021
404280-CQ-0	HSBC HOLDINGS PLC		C	2,000,000.000	100.00	0.000	1,767,500	88.375	1,767,500	2,000,000	0	94,000	0	140,000	0	0	140,000	0	2.C FE	03/02/2021
48128B-AH-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	990,000	99.000	990,000	998,750	0	40,000	0	48,750	0	0	48,750	0	2.B FE	01/01/2021
55261F-AH-7	M&T BANK CORP			5,000,000.000	1,000.00	0.000	4,925,000	98.500	4,925,000	5,450,000	42,708	256,250	0	672,427	(78,677)	0	593,750	0	2.C FE	01/01/2021
59156R-BT-4	METLIFE INC			1,000,000.000	1,000.00	0.000	1,002,500	100.250	1,002,500	1,146,250	17,299	58,750	0	43,965	(20,215)	0	23,750	0	2.B FE	01/01/2021
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	1,965,000	98.250	1,965,000	2,177,500	16,667	100,000	0	131,018	(31,018)	0	100,000	0	2.B FE	01/01/2021
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	937,500	93.750	937,500	1,000,000	0	34,000	0	145,000	0	0	145,000	0	2.B FE	09/08/2021
808513-BK-0	CHARLES SCHWAB CORP			3,000,000.000	1,000.00	0.000	2,895,000	96.500	2,895,000	3,000,000	0	120,000	0	249,000	0	0	249,000	0	2.C FE	03/15/2021
808513-CB-9	CHARLES SCHWAB CORP			3,000,000.000	1,000.00	0.000	2,910,000	97.000	2,910,000	3,000,000	0	150,000	0	187,500	0	0	187,500	0	2.C FE	03/02/2022
89832Q-AF-6	TRUIST FINANCIAL CORP			2,000,000.000	1,000.00	0.000	1,932,500	96.625	1,932,500	2,285,000	0	102,000	0	125,000	0	0	125,000	0	2.C FE	01/01/2021
902973-BC-9	US BANCORP			3,000,000.000	1,000.00	0.000	2,835,000	94.500	2,835,000	3,000,000	0	111,000	0	483,750	0	0	483,750	0	2.B FE	10/19/2021
949746-TD-3	WELLS FARGO & CO			2,000,000.000	1,000.00	0.000	1,940,000	97.000	1,940,000	2,001,000	0	78,000	0	100,000	0	0	100,000	0	2.B FE	03/24/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							32,097,270	XXX	32,097,270	34,363,735	79,161	1,491,138	0	2,758,873	(129,910)	0	2,628,963	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							32,097,270	XXX	32,097,270	34,363,735	79,161	1,491,138	0	2,758,873	(129,910)	0	2,628,963	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							32,097,270	XXX	32,097,270	34,363,735	79,161	1,491,138	0	2,758,873	(129,910)	0	2,628,963	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 ..$ 951,250	1G ..$ 0
1B	2A ...$ 1,026,020	2B ..$ 14,735,000	2C ..$ 15,385,000				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
110122-10-8	BRISTOL MYERS SQUIBB ORD			30,000.000	1,696,800	56.560	1,696,800	1,696,800	0	72,000	0	321,600	164,100	157,500	0	01/01/2021	
28852N-10-9	ELLINGTON FINANCIAL ORD			30,834.000	373,708	12.120	373,708	391,900	4,008	48,101	0	(18,192)	0	(18,192)	0	01/01/2021	
354613-10-1	FRANKLIN RESOURCES ORD			47,100.000	955,659	20.290	955,659	1,177,029	15,072	58,404	0	(447,450)	0	(447,450)	0	01/01/2021	
37045V-10-0	GENERAL MOTORS ORD			32,225.000	1,716,626	53.270	1,716,626	1,341,849	0	15,468	0	559,104	0	559,104	0	01/01/2021	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			10,708.000	29,875	2.790	29,875	31,803	535	4,819	0	(8,138)	25,592	(33,730)	0	01/01/2021	
50181P-10-0	LCNB ORD			1,662.000	25,146	15.130	25,146	24,415	0	1,463	0	(1,064)	0	(1,064)	0	01/01/2021	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			12,600.000	1,990,422	157.970	1,990,422	1,375,794	0	85,176	0	15,372	0	15,372	0	01/01/2021	
75574U-10-1	READY CAPITAL ORD			63,378.000	432,238	6.820	432,238	649,625	15,845	72,885	0	(217,387)	0	(217,387)	0	03/22/2021	
90187B-80-4	TWO HARBORS INVESTMENT ORD			13,897.250	164,404	11.830	164,404	193,589	0	25,015	0	(29,184)	0	(29,184)	0	01/01/2021	
92556V-10-6	VIATRIS ORD			50,000.000	622,500	12.450	622,500	544,000	0	24,000	0	81,000	0	81,000	0	01/01/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					8,007,379	XXX	8,007,379	7,426,803	35,460	407,330	0	255,661	189,692	65,969	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					8,007,379	XXX	8,007,379	7,426,803	35,460	407,330	0	255,661	189,692	65,969	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
89147L-88-6	TORTOISE ENERGY INFR CORP NAV CF			10,295.000	432,390	42.000	432,390	206,930	0	34,437	0	136,203	0	136,203	0	01/01/2021	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					432,390	XXX	432,390	206,930	0	34,437	0	136,203	0	136,203	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					432,390	XXX	432,390	206,930	0	34,437	0	136,203	0	136,203	0	XXX	XXX
10805Z-ZC-5	BRIDGEFIELD EMPLOYERS INSURANCE COMPANY			25,000.000	53,251,519	2,130.061	53,251,519	93,543,703	0	55,000,000	0	(50,743,269)	0	(50,743,269)	0	01/01/2021	
10805#-10-2	BRIDGEFIELD CASUALTY INSURANCE COMPANY			25,000.000	72,211,240	2,888.450	72,211,240	71,890,700	0	0	0	320,540	0	320,540	0	10/31/2024	
10806@-10-3	BRIDGEFIELD INDEMNITY INSURANCE COMPANY			900.000	11,485,702	12,761.891	11,485,702	11,381,753	0	0	0	103,948	0	103,948	0	10/31/2024	
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA			1,000,000.000	141,821,063	141.821	141,821,063	53,403,515	0	0	0	4,446,679	0	4,446,679	0	01/01/2021	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					278,769,522	XXX	278,769,522	230,219,671	0	55,000,000	0	(45,872,102)	0	(45,872,102)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					278,769,522	XXX	278,769,522	230,219,671	0	55,000,000	0	(45,872,102)	0	(45,872,102)	0	XXX	XXX
5989999999 - Total Common Stocks					287,209,291	XXX	287,209,291	237,853,404	35,460	55,441,766	0	(45,480,238)	189,692	(45,669,930)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					319,306,561	XXX	319,306,561	272,217,138	114,621	56,932,905	0	(42,721,365)	189,692	(43,040,968)	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		03/01/2024	Direct		9	9	0
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		11/01/2024	Direct		21	21	0
0109999999. Subtotal - Bonds - U.S. Governments						31	31	0
000823-AU-8	ABPCI 2RR A1R - CDO	C	08/02/2024	Natixis		4,550,000	4,550,000	0
00287Y-DU-0	ABBVIE INC		02/22/2024	MORGAN STANLEY CO		4,984,250	5,000,000	0
00449T-AA-3	ACHM 24HE1 A - RMBS		04/24/2024	Jefferies		999,950	1,000,000	0
025816-DR-7	AMERICAN EXPRESS CO		04/25/2024	JP Morgan		991,380	1,000,000	657
03063U-AA-9	AMERICOLD REALTY OPERATING PARTNERSHIP L		09/05/2024	CITIGROUP		1,000,000	1,000,000	0
03666H-AG-6	ANTARES HOLDINGS LP		02/01/2024	RBC CAPITAL MARKETS		2,484,375	2,500,000	0
04362V-AA-3	ASCNT 2024-A A - ABS		04/29/2024	BARCLAYS CAPITAL INC FIXED INC		1,492,646	1,500,000	0
04636N-AN-3	ASTRAZENECA FINANCE LLC		02/21/2024	JP Morgan		4,981,700	5,000,000	0
04684A-AA-0	AOWL 3 A1 - CDO		04/30/2024	GOLDMAN		2,000,000	2,000,000	0
049915-AA-9	ATLX 24RPL1 A1 - RMBS		09/10/2024	PIPR		1,939,859	2,000,000	8,983
049919-AA-1	ATLX 24RPL2 A1 - RMBS		10/25/2024	PIPER SANDLER		1,917,227	2,000,000	6,203
05377R-HY-3	AESOP 241 A - ABS		01/08/2024	BNP Paribas		499,914	500,000	0
06759L-AD-5	BARINGS BDC INC		02/07/2024	WELLS FARGO SECURITIES LLC		1,978,960	2,000,000	0
092113-AX-7	BLACK HILLS CORP		05/13/2024	WELLS FARGO SECURITIES LLC		1,995,740	2,000,000	0
09581J-AM-8	BLUE OWL FINANCE LLC		04/11/2024	Bank of America Merrill Lynch		1,971,720	2,000,000	0
110122-EG-9	BRISTOL-MYERS SQUIBB CO		02/14/2024	CITIGROUP		4,992,150	5,000,000	0
12326T-AA-6	BJETS 242 A - ABS		09/06/2024	Bank of America Merrill Lynch		6,999,841	7,000,000	0
12327C-AA-2	BJETS-241-A - ABS		04/09/2024	CITIGROUP		3,999,936	4,000,000	0
125491-AT-7	CI FINANCIAL CORP		05/22/2024	Bank of America Merrill Lynch		989,800	1,000,000	0
127387-AP-3	CADENCE DESIGN SYSTEMS INC		09/04/2024	Bank of America Merrill Lynch		998,100	1,000,000	0
14576A-AA-0	CARM 201 A1 - RMBS		02/16/2024	DEUTSCHE BANK SECURITIES, INC.		1,692,995	1,948,333	653
15189X-BE-7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		02/26/2024	BARCLAYS CAPITAL INC FIXED INC		4,982,600	5,000,000	0
16159X-AB-8	CHASE 248 A3 - RMBS		11/06/2024	MORGAN STANLEY CO		920,646	936,424	834
161930-AB-8	CHASE 24RPL2 A1A - RMBS		05/23/2024	JP Morgan		863,141	1,000,000	2,618
231021-AV-8	CUMMINS INC		02/14/2024	JP Morgan		4,990,600	5,000,000	0
23338V-AV-8	DTE ELECTRIC CO		02/20/2024	SCOTIA		4,997,650	5,000,000	0
26209X-AH-4	HONK 2024-1 A2 - ABS		06/28/2024	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0
26884T-AY-8	ERAC USA FINANCE LLC		02/05/2024	WELLS FARGO SECURITIES LLC		3,996,960	4,000,000	0
29364W-BM-9	ENTERGY LOUISIANA LLC		03/04/2024	BARCLAYS CAPITAL INC FIXED INC		4,991,100	5,000,000	0
29736R-AV-2	ESTEE LAUDER COMPANIES INC		02/13/2024	GOLDMAN		4,958,410	5,000,000	278
29977G-AC-6	EVERBANK FINANCIAL CORP		08/28/2024	PIPR		2,500,000	2,500,000	0
31684G-AA-0	FIGRE 24HE3 A - CMO		07/11/2024	JP Morgan		1,999,988	2,000,000	0
31684H-AA-8	FIGRE 24HE1 A - RMBS		03/19/2024	GOLDMAN		2,999,973	3,000,000	0
31684U-AA-9	FIGRE 24HE4 A - RMBS		09/09/2024	GOLDMAN		2,499,957	2,500,000	0
345397-G2-3	FORD MOTOR CREDIT COMPANY LLC		09/03/2024	MORGAN STANLEY CO		3,000,000	3,000,000	0
34960J-BG-9	FCO 6RRR A1T - CDO		08/13/2024	Natixis		2,000,000	2,000,000	0
34966Q-AA-1	FORTRESS CREDIT OPPORTUNITIES XXV CLO LL		11/12/2024	SCOTIA		2,200,000	2,200,000	0
35250V-AA-2	FRANKLIN BSP CAPITAL CORP		04/29/2024	JP Morgan		989,080	1,000,000	0
36143L-2L-8	GA GLOBAL FUNDING TRUST		01/03/2024	WELLS FARGO SECURITIES LLC		2,982,570	3,000,000	0
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS		04/25/2024	GOLDMAN		736,840	913,025	2,130
37045X-EZ-5	GENERAL MOTORS FINANCIAL COMPANY INC		09/03/2024	CITIGROUP		999,540	1,000,000	0
37190A-AB-5	GENPACT LUXEMBOURG SARL		05/30/2024	GOLDMAN		996,680	1,000,000	0
37959E-AC-6	GLOBE LIFE INC		08/20/2024	Bank of America Merrill Lynch		2,494,975	2,500,000	0
38141G-A9-5	GOLDMAN SACHS GROUP INC		04/18/2024	GOLDMAN		2,000,000	2,000,000	0
40440V-AB-1	HPS CORPORATE LENDING FUND		06/11/2024	SMBC SECURITIES INC		1,975,780	2,000,000	0
40445N-AA-6	HTAP 241 A - RMBS		06/21/2024	BARCLAYS CAPITAL INC FIXED INC		978,756	1,000,000	5,056
411707-AP-7	HARDEE'S FUNDING LLC - ABS		05/08/2024	EXCHANGE		2,942,813	3,000,000	19,946
411707-AQ-5	HARDEE'S FUNDING LLC - ABS		10/18/2024	EXCHANGE		2,238,376	2,406,250	0
41283L-BB-0	HARLEY-DAVIDSON FINANCIAL SERVICES INC		06/07/2024	Various		5,982,090	6,000,000	0
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO		06/05/2024	Various		2,992,800	3,000,000	0
438516-CS-3	HONEYWELL INTERNATIONAL INC		02/26/2024	Bank of America Merrill Lynch		4,981,200	5,000,000	0
43990E-AA-9	HORZN 241 A - ABS	C	09/06/2024	MITSUBISHI UFJ SECURITIES		6,999,855	7,000,000	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
45866F-BA-1	INTERCONTINENTAL EXCHANGE INC		05/06/2024	Bank of America Merrill Lynch		4,995,250	5,000,000	0
461070-AV-6	INTERSTATE POWER AND LIGHT CO		09/04/2024	GOLDMAN		997,920	1,000,000	0
46647P-EH-5	JPMORGAN CHASE & CO		04/15/2024	JP Morgan		1,000,000	1,000,000	0
46657H-AA-9	HENDR 23D A - RMBS		04/25/2024	BANCO SANTANDER		1,039,141	1,000,000	2,539
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		04/17/2024	JP Morgan		987,188	1,000,000	4,833
46657Y-AC-8	JPMMT 246 A3 - RMBS		07/18/2024	JP Morgan		996,250	1,000,000	5,000
47103M-AA-6	JANUS HENDERSON US (HOLDINGS) INC		09/05/2024	CITIGROUP		997,410	1,000,000	0
50205P-AA-0	LHOME 24RTL4 A1 - RMBS		07/30/2024	NOMURA SECURITIES/FIXED INCOME		999,993	1,000,000	0
531542-AB-4	LIBERTY UTILITIES CO		02/23/2024	TORONTO DOMINION BANK LONDON		1,004,330	1,000,000	7,499
55287A-AA-3	MFRA 24RPL1 A1 - RMBS		07/19/2024	WELLS FARGO SECURITIES LLC		2,839,149	3,000,000	7,792
55416A-AA-7	MFI 2024-FL14 LLC - ABS		01/30/2024	MORGAN STANLEY CO		997,500	1,000,000	0
59319P-AA-4	MFRA 24RTL3 A1 - RMBS		10/30/2024	DEUTSCHE BANK SECURITIES, INC.		999,988	1,000,000	0
61747Y-FR-1	MORGAN STANLEY		04/17/2024	MORGAN STANLEY CO		2,000,000	2,000,000	0
61774A-AE-3	MORGAN STANLEY DIRECT LENDING FUND		05/14/2024	TRUIST		988,900	1,000,000	0
62947A-AB-9	NPRL 2019-2 A2 - ABS		08/19/2024	Direct		0	0	0
62959A-AU-2	NXTC 171R AR - CDO		04/05/2024	SCOTIA		749,531	750,000	11,715
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		01/24/2024	JP Morgan		1,999,380	2,000,000	0
637639-AM-7	NATIONAL SECURITIES CLEARING CORP		06/17/2024	WELLS FARGO SECURITIES LLC		2,495,500	2,500,000	0
63943D-AA-7	NAVTR 241 A - ABS	C	09/13/2024	CITIGROUP		2,499,103	2,500,000	0
647551-AF-7	NEW MOUNTAIN FINANCE CORP		01/25/2024	Bank of America Merrill Lynch		1,979,280	2,000,000	0
67080L-AD-7	NUVEEN LLC		04/08/2024	Bank of America Merrill Lynch		3,994,560	4,000,000	0
67403A-AD-1	OAKTREE STRATEGIC CREDIT FUND		07/16/2024	WELLS FARGO SECURITIES LLC		1,988,160	2,000,000	0
693581-AA-8	PRPM 24RCF1 A1 - RMBS		01/22/2024	NOMURA SECURITIES/FIXED INCOME		958,141	1,000,000	0
69381J-AA-0	PRPM 24RCF5 A1 - RMBS		08/02/2024	GOLDMAN		1,950,458	2,000,000	0
69381L-AA-5	PRPM 24RPL3 A1 - RMBS		11/04/2024	NOMURA SECURITIES/FIXED INCOME		963,924	1,000,000	0
693987-AA-7	PRPM 24RCF2 A1 - RMBS		03/28/2024	GOLDMAN		3,804,640	4,000,000	0
69547X-AA-0	PAID 243 A - ABS		03/08/2024	Jefferies		1,500,000	1,500,000	0
73071J-AA-7	PNT 2023-1 A1 - RMBS		02/21/2024	BARCLAYS CAPITAL INC FIXED INC		1,880,447	1,936,110	9,788
73071K-AA-4	PNT 2024-1 A1 - RMBS		05/08/2024	NOMURA SECURITIES/FIXED INCOME		975,030	1,000,000	0
74256L-EY-1	PRINCIPAL LIFE GLOBAL FUNDING II		02/13/2024	Bank of America Merrill Lynch		2,192,274	2,215,000	6,276
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP		02/29/2024	WELLS FARGO SECURITIES LLC		2,984,310	3,000,000	0
74938Q-AB-0	RCKT 24INV1 A2 - RMBS		06/13/2024	Bank of America Merrill Lynch		2,990,625	3,000,000	9,500
749410-AA-4	RCKT 24CES6 A1A - RMBS		08/14/2024	Bank of America Merrill Lynch		1,499,971	1,500,000	4,676
749414-AA-6	RCKT 24CES7 A1A - RMBS		09/20/2024	CITIGROUP		999,986	1,000,000	3,582
749424-AA-5	RCKT 24CES1 A1A - RMBS		02/15/2024	Bank of America Merrill Lynch		999,995	1,000,000	3,682
74942A-AA-1	RCKT 24CES3 A1A - RMBS		04/18/2024	BARCLAYS CAPITAL INC FIXED INC		1,499,995	1,500,000	6,591
7591EP-AV-2	REGIONS FINANCIAL CORP		09/03/2024	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
771196-CL-4	ROCHE HOLDINGS INC		03/04/2024	JP Morgan		5,000,000	5,000,000	0
78433D-AA-2	SEB4P 211 A2 - ABS		04/10/2024	BARCLAYS CAPITAL INC FIXED INC		2,340,618	2,493,750	24,783
78436V-AA-9	SAIF SECURITIZATION TRUST 2024-CES1 - CM		08/21/2024	JP Morgan		2,499,952	2,500,000	11,599
79581V-AA-0	GRADE 24CES1 A1 - RMBS		03/19/2024	GOLDMAN		1,999,955	2,000,000	7,357
79588T-AF-7	SAMMONS FINANCIAL GROUP INC		03/25/2024	WELLS FARGO SECURITIES LLC		1,995,580	2,000,000	0
81749E-AA-3	SEMT 24HY A1A - RMBS		10/28/2024	Bank of America Merrill Lynch		985,220	1,000,000	3,627
82809J-AA-7	SPCSL 4R AAR - CDO	C	09/05/2024	GREENSLEDGE CAPITAL MARKETS LLC		4,000,000	4,000,000	0
8426EP-AH-1	SOUTHERN COMPANY GAS CAPITAL CORP		09/03/2024	CITIGROUP		996,550	1,000,000	0
86212X-AL-4	STR 241 A1 - ABS		04/05/2024	CITIGROUP		2,999,353	3,000,000	0
86212X-AM-2	STR 241 A2 - ABS		04/05/2024	CITIGROUP		2,999,851	3,000,000	0
86324C-AA-9	STRE 241 A - ABS		06/26/2024	GOLDMAN		1,999,647	2,000,000	0
864300-AA-6	SUBWAY 241 A21 - RMBS		05/30/2024	MORGAN STANLEY CO		1,000,000	1,000,000	0
864300-AG-3	SUBWAY 243 A21 - ABS		09/06/2024	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0
87267C-AA-6	TRP 211 A - ABS		03/15/2024	MIZUHO SECURITIES USA INC.		1,318,090	1,469,135	169
87340#-AA-0	T. ROWE PRICE OHA PRIVATE CREDIT FUND		03/07/2024	AFG Private Placement		2,000,000	2,000,000	0
89054Y-AA-1	TRK 24RTL1 A1 - RMBS		02/22/2024	MORGAN STANLEY CO		999,990	1,000,000	0
89055J-AA-3	TRK 24RRT2 A1 - RMBS		09/11/2024	MORGAN STANLEY CO		999,984	1,000,000	0
89116C-QJ-9	TORONTO-DOMINION BANK		09/03/2024	TORONTO DOMINION BANK LONDON		3,000,000	3,000,000	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
89182J-AA-9	TPMT 24CES2 A1A - RMBS		02/13/2024	GOLDMAN		999,985	1,000,000	3,743
89182Q-AA-3	TPMT 24CES4 A1 - RMBS		09/12/2024	JP Morgan		1,499,989	1,500,000	5,549
89683L-AA-8	TRP 212 A - RMBS		09/04/2024	Various		1,584,331	1,732,120	1,125
898912-AA-8	TROP 2024-1 A2 - ABS		08/15/2024	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
90354P-AA-5	STEAM 2021-3 A - ABS		04/10/2024	MITSUBISHI UFJ SECURITIES		1,985,624	2,219,737	1,908
91528A-AA-7	UNLOK 242 A - RMBS		09/17/2024	BARCLAYS CAPITAL INC FIXED INC		1,991,051	2,000,000	9,028
92259Q-AA-5	VCC 243 A - CMO/RMBS		06/10/2024	BARCLAYS CAPITAL INC FIXED INC		1,499,954	1,500,000	11,638
92259W-AA-2	VCC 244 A - RMBS		08/06/2024	CITIGROUP		999,965	1,000,000	7,035
92277G-BA-4	VENTAS REALTY LP		09/05/2024	WELLS FARGO SECURITIES LLC		996,470	1,000,000	0
92737D-AA-6	VINEB 24SFR1 A - CMBS		02/15/2024	Bank of America Merrill Lynch		1,894,710	2,000,000	0
92839H-AA-4	VSTA 24CES1 A1 - RMBS		05/10/2024	PIPR		999,990	1,000,000	7,974
92841Y-AA-3	VSTA 24CES2 A1 - RMBS		09/20/2024	JP Morgan		1,000,000	1,000,000	3,647
97064E-AA-6	WESTF 2018-A A - ABS		06/26/2024	DEUTSCHE BANK SECURITIES, INC.		1,558,503	1,617,124	2,560
979880-AY-0	WDMNT 172RR ARR - CDO		11/27/2024	CITIGROUP		5,000,000	5,000,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						273,546,613	276,387,008	232,572
05554J-AJ-6	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		06/28/2024	Direct		862,106	870,814	0
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA		11/04/2024	CAPITALIZED INTEREST		156,276	259,425	0
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		11/04/2024	CAPITALIZED INTEREST		70,392	115,581	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,088,774	1,245,821	0
2509999997. Total - Bonds - Part 3						274,635,418	277,632,859	232,572
2509999998. Total - Bonds - Part 5						7,849,526	7,994,386	21,614
2509999999. Total - Bonds						282,484,944	285,627,245	254,186
19075Q-AF-9	COBANK ACB		04/09/2024	MORGAN STANLEY CO	3,000,000.000	3,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,000,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						3,000,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						3,000,000	XXX	0
10805#-10-2	BRIDGEFIELD CASUALTY INSURANCE COMPANY		10/31/2024	Distribution from Subsidiary	25,000.000	61,890,700		0
10805#-10-2	BRIDGEFIELD CASUALTY INSURANCE COMPANY		10/31/2024	Capital Contribution	0.000	10,000,000		0
10806@-10-3	BRIDGEFIELD INDEMNITY INSURANCE COMPANY		10/31/2024	Distribution from Subsidiary	900.000	11,381,753		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		03/31/2024	Stock Options	0.000	26,239		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		06/30/2024	Stock Options	0.000	28,727		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		09/30/2024	Stock Options	0.000	13,962		0
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		12/31/2024	Stock Options	0.000	22,728		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						83,364,108	XXX	0
5989999997. Total - Common Stocks - Part 3						83,364,108	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						83,364,108	XXX	0
5999999999. Total - Preferred and Common Stocks						86,364,108	XXX	0
6009999999 - Totals						368,849,052	XXX	254,186

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
31371K-BS-9	FN 253949 - RMBS		12/01/2024	Paydown		1,143	1,143	1,304	1,276	0	(133)	0	(133)	0	1,143	0	0	0	42	09/01/2031
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		04/22/2024	Paydown		1,898	1,898	1,926	1,919	0	(21)	0	(21)	0	1,898	0	0	0	13	06/20/2063
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		12/01/2024	Paydown		112	112	112	112	0	(1)	0	(1)	0	112	0	0	0	1	04/20/2063
912828-XT-2	UNITED STATES TREASURY		05/31/2024	Maturity @ 100.00		25,566,000	25,566,000	26,884,247	25,655,524	0	(171,520)	0	(171,520)	0	25,566,000	0	0	0	255,660	05/31/2024
912828-YM-6	UNITED STATES TREASURY		10/31/2024	Maturity @ 100.00		4,995,000	4,995,000	5,176,069	4,995,275	0	(41,979)	0	(41,979)	0	4,995,000	0	0	0	74,925	10/31/2024
91282C-BR-1	UNITED STATES TREASURY		03/15/2024	Various		39,952,383	40,000,000	39,923,367	39,998,650	0	4,833	0	4,833	0	39,999,456	0	(47,073)	(47,073)	47,758	03/15/2024
0109999999. Subtotal - Bonds - U.S. Governments						70,516,535	70,564,152	71,987,025	70,652,756	0	(208,820)	0	(208,820)	0	70,563,608	0	(47,073)	(47,073)	378,399	XXX
70914P-UZ-3	PENNSYLVANIA (COMMONWEALTH OF)		03/19/2024	Direct		16,445,000	16,445,000	18,188,663	16,445,000	0	0	0	0	0	16,445,000	0	0	0	351,740	10/15/2029
70914P-VA-7	PENNSYLVANIA (COMMONWEALTH OF)		03/19/2024	Direct		10,000,000	10,000,000	11,044,700	10,000,000	0	0	0	0	0	10,000,000	0	0	0	213,889	10/15/2030
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						26,445,000	26,445,000	29,233,363	26,445,000	0	0	0	0	0	26,445,000	0	0	0	565,629	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		05/23/2024	Various		22,809	22,809	23,009	22,809	0	0	0	0	0	22,809	0	0	0	213	07/01/2043
13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		12/16/2024	Call @ 100.00		1,500,000	1,500,000	1,546,905	1,500,000	0	0	0	0	0	1,500,000	0	0	0	94,331	01/15/2040
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2024	Paydown		16,732	16,733	20,934	20,583	0	(3,851)	0	(3,851)	0	16,732	0	0	0	160	02/01/2044
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/02/2024	Call @ 100.00		141,717	141,717	146,255	142,071	0	(223)	0	(223)	0	141,848	0	(131)	(131)	4,168	11/01/2045
19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/02/2024	Call @ 100.00		47,353	47,353	48,023	47,744	0	(42)	0	(42)	0	47,703	0	(350)	(350)	995	07/01/2057
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -		12/01/2024	Paydown		437,487	437,487	342,334	343,663	0	93,824	0	93,824	0	437,487	0	0	0	6,803	04/01/2050
207758-RW-5	CONNECTICUT ST SPL TAX OBLIG REV		01/29/2024	Direct		5,000,000	5,000,000	5,451,750	5,000,000	0	0	0	0	0	5,000,000	0	0	0	81,944	10/01/2030
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2024	Direct		235,000	235,000	250,907	237,376	0	(2,376)	0	(2,376)	0	235,000	0	0	0	7,000	11/15/2039
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2024	Call @ 100.00		215,000	215,000	225,759	217,021	0	(2,021)	0	(2,021)	0	215,000	0	0	0	5,600	05/15/2039
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2024	Direct		230,000	230,000	249,148	232,834	0	(2,834)	0	(2,834)	0	230,000	0	0	0	6,800	11/15/2041
3133N3-U9-3	FH RE6008 - RMBS		12/01/2024	Paydown		121,661	121,661	126,214	125,746	0	(4,086)	0	(4,086)	0	121,661	0	0	0	2,916	11/01/2049
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS		12/01/2024	Paydown		35,666	35,666	32,378	32,406	0	3,260	0	3,260	0	35,666	0	0	0	789	12/26/2036
31397P-PL-8	FHM M012 A1A - CMBS/RMBS		12/01/2024	Paydown		564,161	564,161	573,542	573,497	0	(9,337)	0	(9,337)	0	564,161	0	0	0	9,162	08/15/2051
31397P-PS-3	FHM M012 A1B - CMBS/RMBS		12/01/2024	Paydown		564,161	564,161	526,080	526,351	0	37,809	0	37,809	0	564,161	0	0	0	9,178	08/15/2051
3140JX-EE-4	FN B02832 - RMBS		12/01/2024	Paydown		2,478	2,478	2,568	2,567	0	(89)	0	(89)	0	2,478	0	0	0	40	09/01/2049
3140K0-EL-8	FN B04638 - RMBS		12/01/2024	Paydown		35,930	35,930	37,057	36,859	0	(929)	0	(929)	0	35,930	0	0	0	586	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2024	Paydown		13,727	13,727	14,265	14,264	0	(537)	0	(537)	0	13,727	0	0	0	293	08/01/2049
3140QC-PN-0	FN CA4928 - RMBS		12/01/2024	Paydown		9,648	9,648	9,996	9,988	0	(340)	0	(340)	0	9,648	0	0	0	159	01/01/2050
31418D-HY-1	FN MA3846 - RMBS		12/01/2024	Paydown		45,246	45,246	46,454	46,253	0	(1,007)	0	(1,007)	0	45,246	0	0	0	716	11/01/2049
31418D-JW-3	FN MA3876 - RMBS		12/01/2024	Paydown		19,322	19,322	19,904	19,885	0	(563)	0	(563)	0	19,322	0	0	0	370	12/01/2049
34074M-KC-4	FLORIDA HSG FIN CORP REV - RMBS		02/01/2024	Paydown		360,766	348,406	357,468	348,415	0	12,351	0	12,351	0	360,766	0	0	0	1,786	01/01/2036
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		12/01/2024	Paydown		35,216	35,216	35,632	35,582	0	(367)	0	(367)	0	35,216	0	0	0	500	07/01/2037
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		12/01/2024	Paydown		190,686	190,686	202,833	202,129	0	(11,443)	0	(11,443)	0	190,686	0	0	0	3,853	05/21/2044
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2024	Direct		60,000	60,000	66,629	60,373	0	(373)	0	(373)	0	60,000	0	0	0	1,800	01/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS		11/01/2024	Direct		510,000	510,000	538,835	515,087	0	(5,087)	0	(5,087)	0	510,000	0	0	0	15,125	08/01/2046
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2024	Paydown		58,699	58,699	60,285	59,390	0	(691)	0	(691)	0	58,699	0	0	0	1,015	02/01/2047
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2024	Paydown		663,342	663,342	668,430	663,342	0	0	0	0	0	663,342	0	0	0	8,517	06/01/2043
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/02/2024	Direct		35,000	35,000	35,423	35,000	0	0	0	0	0	35,000	0	0	0	1,478	12/01/2028
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2024	Paydown		29,748	29,748	30,897	30,638	0	(890)	0	(890)	0	29,748	0	0	0	585	02/01/2031
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/02/2024	Call @ 100.00		64,914	64,914	67,291	65,401	0	(136)	0	(136)	0	65,266	0	(352)	(352)	1,417	03/01/2059
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		12/01/2024	Paydown		35,980	35,980	39,481	38,700	0	(2,720)	0	(2,720)	0	35,980	0	0	0	679	02/01/2033
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2024	Paydown		32,657	32,657	33,051	32,657	0	0	0	0	0	32,657	0	0	0	509	12/01/2038
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS		12/10/2024	Direct		40,000	40,000	41,053	40,302	0	(302)	0	(302)	0	40,000	0	0	0	1,497	11/15/2035
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS		12/10/2024	Direct		120,000	120,000	127,100	121,456	0	(1,456)	0	(1,456)	0	120,000	0	0	0	5,050	11/15/2047
57419R-GH-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		12/01/2024	Paydown		43,457	43,457	44,105	43,457	0	0	0	0	0	43,457	0	0	0	941	07/01/2043
57419R-H7-3	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		12/01/2024	Call @ 100.00		23,366	23,366	23,970	23,756	0	(35)	0	(35)	0	23,721	0	(355)	(355)	503	11/01/2058
57419R-JY-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Call @ 100.00		115,000	115,000	115,187	115,000	0	0	0	0	0	115,000	0	0	0	2,573	09/01/2044
57419T-DL-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Direct		50,000	50,000	53,714	50,268	0	(268)	0	(268)	0	50,000	0	0	0	636	03/01/2050
57587A-DM-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/15/2024	Call @ 100.00		95,000	95,000	101,480	95,000	0	0	0	0	0	95,000	0	0	0	2,165	12/01/2029

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					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
57587A-DN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/15/2024	Direct		50,000	50,000	52,785	50,000	0	0	0	0	0	50,000	0	0	0	1,242	12/01/2034
57587A-DW-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/15/2024	Direct		30,000	30,000	32,195	30,000	0	0	0	0	0	30,000	0	0	0	613	12/01/2025
57587A-FT-0	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/18/2024	Call @ 100.00		25,000	25,000	25,990	25,134	0	(134)	0	(134)	0	25,000	0	0	0	881	06/01/2045
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/02/2024	Call @ 100.00		65,000	65,000	67,360	65,702	0	(702)	0	(702)	0	65,000	0	0	0	1,600	06/01/2046
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/02/2024	Direct		265,000	265,000	278,950	268,339	0	(3,339)	0	(3,339)	0	265,000	0	0	0	7,700	06/01/2046
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/02/2024	Direct		165,000	165,000	173,667	166,741	0	(1,741)	0	(1,741)	0	165,000	0	0	0	4,288	06/01/2047
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		145,937	145,937	146,220	145,937	0	0	0	0	0	145,937	0	0	0	2,170	12/01/2042
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		315,963	315,963	317,685	315,963	0	0	0	0	0	315,963	0	0	0	4,884	03/01/2043
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		53,489	53,489	53,899	53,489	0	0	0	0	0	53,489	0	0	0	781	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		40,475	40,475	41,424	40,476	0	(1)	0	(1)	0	40,475	0	0	0	763	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		83,147	83,147	84,497	83,347	0	(200)	0	(200)	0	83,147	0	0	0	1,233	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		57,411	57,411	59,611	57,735	0	(324)	0	(324)	0	57,411	0	0	0	820	04/01/2045
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		165,099	165,099	169,169	165,702	0	(603)	0	(603)	0	165,099	0	0	0	2,795	06/01/2045
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		112,493	112,493	114,657	113,383	0	(891)	0	(891)	0	112,493	0	0	0	1,607	10/01/2046
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		79,487	79,487	81,664	80,512	0	(1,025)	0	(1,025)	0	79,487	0	0	0	1,147	03/01/2047
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		01/02/2024	Call @ 100.00		30,000	30,000	30,232	30,000	0	0	0	0	0	30,000	0	0	0	450	07/01/2031
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS		11/01/2024	Call @ 100.00		65,000	65,000	68,090	65,412	0	(412)	0	(412)	0	65,000	0	0	0	1,999	01/01/2045
60416S-KD-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS		12/02/2024	Call @ 100.00		120,000	120,000	124,241	120,917	0	(917)	0	(917)	0	120,000	0	0	0	3,581	01/01/2041
60416S-TC-4	MINNESOTA HOUSING FINANCE AGENCY - RMBS		07/01/2024	Direct		180,000	180,000	190,089	181,190	0	(1,190)	0	(1,190)	0	180,000	0	0	0	5,300	01/01/2047
60416T-6U-7	MINNESOTA HOUSING FINANCE AGENCY		12/02/2024	Direct		85,000	85,000	86,578	85,220	0	(220)	0	(220)	0	85,000	0	0	0	3,052	07/01/2054
60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/02/2024	Call @ 100.00		240,000	240,000	255,938	242,883	0	(2,883)	0	(2,883)	0	240,000	0	0	0	7,400	12/01/2046
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		12/01/2024	Paydown		11,739	11,739	12,148	11,794	0	(54)	0	(54)	0	11,739	0	0	0	269	01/01/2040
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Direct		165,000	165,000	172,664	166,405	0	(1,405)	0	(1,405)	0	165,000	0	0	0	3,857	05/01/2038
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Direct		210,000	210,000	234,891	212,482	0	(2,482)	0	(2,482)	0	210,000	0	0	0	5,376	05/01/2050
61212W-GR-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		12/02/2024	Direct		235,000	235,000	265,010	237,880	0	(2,880)	0	(2,880)	0	235,000	0	0	0	7,000	06/01/2050
63968M-KQ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/03/2024	Direct		295,000	295,000	295,457	295,076	0	(76)	0	(76)	0	295,000	0	0	0	7,613	09/01/2045
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/03/2024	Direct		75,000	75,000	80,178	76,000	0	(1,000)	0	(1,000)	0	75,000	0	0	0	2,063	09/01/2049
641272-FX-2	NEVADA HSG DIV		10/01/2024	Maturity @ 100.00		1,605,000	1,605,000	1,792,801	1,605,000	0	0	0	0	0	1,605,000	0	0	0	75,406	04/01/2039
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		10/01/2024	Direct		300,000	300,000	336,024	306,119	0	(6,119)	0	(6,119)	0	300,000	0	0	0	10,013	10/01/2048
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS		09/03/2024	Direct		55,000	55,000	56,431	55,224	0	(224)	0	(224)	0	55,000	0	0	0	1,300	03/01/2045
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		12/02/2024	Direct		140,000	140,000	146,033	140,751	0	(751)	0	(751)	0	140,000	0	0	0	3,900	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2024	Paydown		102,489	102,489	105,602	103,955	0	(1,466)	0	(1,466)	0	102,489	0	0	0	1,709	08/01/2038
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		81,184	81,184	83,570	81,666	0	(482)	0	(482)	0	81,184	0	0	0	1,334	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		168,912	168,912	172,303	168,912	0	0	0	0	0	168,912	0	0	0	2,523	07/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		10/01/2024	Direct		120,000	120,000	130,242	120,932	0	(932)	0	(932)	0	120,000	0	0	0	3,217	01/01/2050
64972C-BD-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR		11/15/2024	Paydown		1,033,413	1,033,413	1,033,899	1,033,413	0	0	0	0	0	1,033,413	0	0	0	28,277	06/15/2036
64986M-Q3-2	NEW YORK ST HSG FIN AGY REV - RMBS		11/15/2024	Direct		75,000	75,000	76,583	75,000	0	0	0	0	0	75,000	0	0	0	3,105	11/15/2042
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		10/01/2024	Call @ 100.00		60,000	60,000	61,541	60,394	0	(394)	0	(394)	0	60,000	0	0	0	1,400	10/01/2035
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2024	Direct		155,000	155,000	164,461	155,366	0	(366)	0	(366)	0	155,000	0	0	0	3,150	07/01/2031
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		01/02/2024	Direct		20,000	20,000	22,082	20,001	0	(1)	0	(1)	0	20,000	0	0	0	385	07/01/2037
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/01/2024	Direct		325,000	325,000	351,696	326,758	0	(1,758)	0	(1,758)	0	325,000	0	0	0	8,500	07/01/2047
676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV - R		09/20/2024	Direct		25,000	25,000	25,071	25,000	0	0	0	0	0	25,000	0	0	0	1,080	03/20/2038
67756Q-NM-5	OHIO HOUSING FINANCE AGENCY - RMBS		12/01/2024	Paydown		237,138	237,139	250,601	241,003	0	(3,864)	0	(3,864)	0	237,138	0	0	0	3,092	02/01/2044
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY - RMBS		12/01/2024	Paydown		77,741	77,741	79,151	78,277	0	(536)	0	(536)	0	77,741	0	0	0	1,204	03/01/2036
686087-QM-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Call @ 100.00		255,000	255,000	262,558	256,417	0	(1,417)	0	(1,417)	0	255,000	0	0	0	10,200	07/01/2044
686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Call @ 100.00		155,000	155,000	159,242	155,796	0	(796)	0	(796)	0	155,000	0	0	0	6,200	07/01/2044
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Direct		55,000	55,000	56,973	55,309	0	(309)	0	(309)	0	55,000	0	0	0	1,925	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Direct		175,000	175,000	188,302	176,223	0	(1,223)	0	(1,223)	0	175,000	0	0	0	7,000	07/01/2047
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Direct		75,000	75,000	80,540	75,525	0	(525)	0	(525)	0	75,000	0	0	0	3,000	01/01/2040

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
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2024	Direct		35,000	35,000	37,161	35,119	0	(119)	0	(119)	0	35,000	0	0	0	700	10/01/2046
72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		12/01/2024	Paydown		109,717	109,717	111,596	110,037	0	(320)	0	(320)	0	109,717	0	0	0	1,508	10/01/2044
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2024	Direct		60,000	60,000	63,506	60,550	0	(550)	0	(550)	0	60,000	0	0	0	1,719	07/01/2043
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2024	Direct		220,000	220,000	232,173	222,789	0	(2,789)	0	(2,789)	0	220,000	0	0	0	6,412	01/01/2047
83756C-7X-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		11/01/2024	Direct		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,681	05/01/2054
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		11/01/2024	Direct		90,000	90,000	91,857	90,322	0	(322)	0	(322)	0	90,000	0	0	0	1,836	11/01/2037
83756C-TX-3	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		11/01/2024	Direct		275,000	275,000	285,777	276,735	0	(1,735)	0	(1,735)	0	275,000	0	0	0	6,384	05/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		01/02/2024	Direct		220,000	220,000	230,351	220,008	0	(8)	0	(8)	0	220,000	0	0	0	4,400	07/01/2045
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		55,000	55,000	58,796	55,073	0	(73)	0	(73)	0	55,000	0	0	0	1,200	01/01/2042
88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/01/2024	Paydown		66,454	66,454	69,068	68,446	0	(1,993)	0	(1,993)	0	66,454	0	0	0	958	10/01/2032
88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/02/2024	Direct		155,000	155,000	160,741	155,729	0	(729)	0	(729)	0	155,000	0	0	0	2,811	03/01/2039
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2024	Paydown		41,083	41,083	42,456	41,847	0	(764)	0	(764)	0	41,083	0	0	0	670	09/01/2047
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/26/2024	Call @ 100.00		9,024	9,024	9,282	9,248	0	(7)	0	(7)	0	9,241	0	(216)	(216)	125	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/26/2024	Call @ 100.00		9,024	9,024	9,282	9,248	0	(7)	0	(7)	0	9,241	0	(216)	(216)	125	07/01/2037
91412G-TT-2	UNIVERSITY CALIF REVS		05/15/2024	Call @ 100.00		3,000,000	3,000,000	3,390,870	3,046,630	0	(46,630)	0	(46,630)	0	3,000,000	0	0	0	75,000	05/15/2027
91412G-TU-9	UNIVERSITY CALIF REVS		05/15/2024	Call @ 100.00		1,835,000	1,835,000	2,068,651	1,862,907	0	(27,907)	0	(27,907)	0	1,835,000	0	0	0	45,875	05/15/2028
91412G-UC-7	UNIVERSITY CALIF REVS		05/15/2024	Call @ 100.00		3,000,000	3,000,000	3,404,400	3,048,158	0	(48,158)	0	(48,158)	0	3,000,000	0	0	0	75,000	05/15/2026
91743P-AE-5	UTAH HSG CORP - RMBS		12/01/2024	Paydown		20,395	20,395	22,423	22,271	0	(1,876)	0	(1,876)	0	20,395	0	0	0	389	04/21/2044
91743P-AF-2	UTAH HSG CORP - RMBS		12/01/2024	Paydown		28,371	28,371	30,360	30,214	0	(1,843)	0	(1,843)	0	28,371	0	0	0	944	05/21/2044
91743P-AH-8	UTAH HSG CORP - RMBS		10/22/2024	Paydown		116,288	116,288	130,732	116,288	0	0	0	0	0	116,288	0	0	0	3,831	06/21/2044
91743P-AJ-4	UTAH HSG CORP - RMBS		12/01/2024	Paydown		22,497	22,497	24,374	24,198	0	(1,702)	0	(1,702)	0	22,497	0	0	0	429	07/21/2044
91743P-AK-1	UTAH HSG CORP - RMBS		12/01/2024	Paydown		3,118	3,118	3,337	3,147	0	(29)	0	(29)	0	3,118	0	0	0	59	08/21/2044
91743P-ES-0	UTAH HSG CORP		12/23/2024	Direct		101,847	101,847	104,170	102,169	0	(322)	0	(322)	0	101,847	0	0	0	3,827	04/21/2053
91743P-EY-7	UTAH HSG CORP		12/23/2024	Direct		137,707	137,707	140,806	138,108	0	(401)	0	(401)	0	137,707	0	0	0	6,063	10/21/2053
924190-GP-0	VERMONT HSG FIN AGY - RMBS		11/01/2024	Direct		75,000	75,000	77,390	75,000	0	0	0	0	0	75,000	0	0	0	2,300	11/01/2044
924190-HG-9	VERMONT HSG FIN AGY - RMBS		11/01/2024	Call @ 100.00		90,000	90,000	92,083	90,579	0	(579)	0	(579)	0	90,000	0	0	0	2,063	11/01/2045
924190-KG-5	VERMONT HSG FIN AGY - RMBS		11/01/2024	Direct		190,000	190,000	201,107	192,069	0	(2,069)	0	(2,069)	0	190,000	0	0	0	5,600	11/01/2046
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		04/25/2024	Paydown		478,939	478,939	512,886	509,631	0	(30,692)	0	(30,692)	0	478,939	0	0	0	9,401	03/25/2038
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2024	Paydown		249,215	249,215	259,737	258,355	0	(9,140)	0	(9,140)	0	249,215	0	0	0	4,125	11/25/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/03/2024	Direct		80,000	80,000	83,275	80,394	0	(394)	0	(394)	0	80,000	0	0	0	1,900	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/03/2024	Call @ 100.00		160,000	160,000	166,658	160,977	0	(977)	0	(977)	0	160,000	0	0	0	4,025	03/01/2046
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/03/2024	Direct		105,000	105,000	111,607	105,598	0	(598)	0	(598)	0	105,000	0	0	0	2,188	09/01/2046
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS		06/03/2024	Call @ 100.00		35,000	35,000	35,471	35,075	0	(75)	0	(75)	0	35,000	0	0	0	525	12/01/2044
0909999999. Subtotal - Bonds - U.S. Special Revenues						31,631,725	31,619,367	33,824,726	31,764,545	0	(131,200)	0	(131,200)	0	31,633,345	0	(1,620)	(1,620)	817,324	XXX
000366-AA-2	AASET 2017-1 A - ABS		03/18/2024	Paydown		64,195	64,195	58,829	59,201	0	4,995	0	4,995	0	64,195	0	0	0	409	05/16/2042
00038P-AA-8	AASET 211 A - ABS		12/16/2024	Paydown		315,116	315,116	294,837	295,198	0	19,918	0	19,918	0	315,116	0	0	0	6,192	11/16/2041
000823-AJ-3	ABPCI II A1 - CDO	C	08/22/2024	Paydown		4,550,000	4,550,000	4,524,700	4,535,407	0	14,593	0	14,593	0	4,550,000	0	0	0	274,867	04/20/2032
000825-AA-7	ACAM 19FL1 A - CMBS		04/16/2024	Paydown		51,335	51,335	51,200	51,335	0	0	0	0	0	51,335	0	0	0	1,108	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO	C	06/05/2024	Paydown		1,500,000	1,500,000	1,502,370	1,500,861	0	(861)	0	(861)	0	1,500,000	0	0	0	71,285	04/20/2032
000848-AA-9	ABPCI X A1A - CDO		07/25/2024	Paydown		475,000	475,000	467,163	470,193	0	4,807	0	4,807	0	475,000	0	0	0	27,631	01/20/2032
00173U-AE-4	AMMC 27 AJ - CDO	C	04/03/2024	DEUTSCHE BANK SECURITIES, INC.		3,112,648	3,080,000	3,080,000	3,080,000	0	0	0	0	0	3,080,000	0	32,648	32,648	116,750	01/22/2036
00180A-AB-5	AMSR 2020-SFR1 B - CMBS		11/19/2024	Paydown		1,000,000	1,000,000	1,009,240	1,001,155	0	(1,155)	0	(1,155)	0	1,000,000	0	0	0	19,433	04/17/2037
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		10/20/2024	Paydown		166,667	166,667	166,667	165,208	1,458	0	0	1,458	0	166,667	0	0	0	5,774	04/20/2026
00256D-AA-0	AASET 2019-1 A - ABS		12/15/2024	Paydown		166,696	166,696	106,137	109,351	0	57,345	0	57,345	0	166,696	0	0	0	2,242	05/15/2039
00436M-AA-3	AALLC 181 A - ABS		12/02/2024	Paydown		118,707	118,707	123,737	120,805	0	(2,098)	0	(2,098)	0	118,707	0	0	0	2,449	12/02/2033
00449T-AA-3	ACHM 24HE1 A - RMBS		12/25/2024	Paydown		128,848	128,848	128,842	0	0	7	0	7	0	128,848	0	0	0	3,289	05/25/2039
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2024	Paydown		25,795	25,795	25,848	25,671	0	125	0	125	0	25,795	0	0	0	733	06/25/2035
03330P-AA-7	ANCHF 5 A - CDO		10/25/2024	Paydown		442,824	442,824	448,089	445,502	0	(2,678)	0	(2,678)	0	442,824	0	0	0	13,845	04/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
03464H-AA-3	AOMT 225 A1 - RMBS		12/01/2024	Paydown		182,499	182,499	177,967	178,646	0	3,853	0	3,853	0	182,499	0	0	0	4,536	05/25/2067
038370-AA-0	AQFIT 2019-A A - ABS		12/15/2024	Paydown		26,599	26,599	27,242	27,425	0	(825)	0	(825)	0	26,599	0	0	0	441	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS		12/17/2024	Paydown		185,585	185,585	187,009	187,100	0	(1,514)	0	(1,514)	0	185,585	0	0	0	1,570	07/17/2046
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	12/15/2024	Paydown		2,352,058	2,352,058	2,352,058	2,352,058	0	0	0	0	0	2,352,058	0	0	0	61,835	12/17/2035
04016U-AE-7	ARES XLVI A2 - CDO	C	05/23/2024	Paydown		1,200,000	1,200,000	1,191,963	1,195,386	0	4,614	0	4,614	0	1,200,000	0	0	0	49,489	01/15/2030
04362V-AA-3	ASCNT 24A A - ABS		12/25/2024	Paydown		211,378	211,378	210,341	0	0	1,036	0	1,036	0	211,378	0	0	0	3,583	10/25/2050
049915-AA-9	ATLX 24RPL1 A1 - RMBS		12/25/2024	Paydown		62,269	62,269	60,396	0	0	1,872	0	1,872	0	62,269	0	0	0	484	04/25/2064
049919-AA-1	ATLX 24RPL2 A1 - RMBS		12/25/2024	Paydown		30,614	30,614	29,347	0	0	1,267	0	1,267	0	30,614	0	0	0	151	04/25/2063
05377R-DQ-4	AESOP 2019-3 A - ABS		02/21/2024	MITSUBISHI UFJ SECURITIES		1,459,922	1,500,000	1,553,569	1,514,226	0	(2,356)	0	(2,356)	0	1,511,870	0	(51,948)	(51,948)	6,195	03/20/2026
05377R-DY-7	AESOP 2020-2 A - ABS		02/21/2024	MITSUBISHI UFJ SECURITIES		4,697,461	5,000,000	5,093,784	5,026,132	0	(2,428)	0	(2,428)	0	5,023,704	0	(326,243)	(326,243)	17,675	02/22/2027
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	02/20/2024	Paydown		879,522	879,522	877,306	868,186	0	11,336	0	11,336	0	879,522	0	0	0	6,108	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	11/19/2024	Paydown		925,563	925,563	925,563	925,563	0	0	0	0	0	925,563	0	0	0	34,722	11/18/2038
055682-AC-2	BNCMT 2006-1 A3 - RMBS		03/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(233)	10/25/2036
05584A-AA-8	HGVGI 17A A - RMBS		03/25/2024	Paydown		238,892	238,892	243,880	239,216	0	(323)	0	(323)	0	238,892	0	0	0	1,667	05/25/2029
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	12/16/2024	Paydown		1,930,230	1,930,230	1,881,974	1,895,711	0	34,519	0	34,519	0	1,930,230	0	0	0	94,671	12/15/2038
05608B-AA-8	BX 2019-IMC A - CMBS		04/15/2024	Paydown		529,021	529,021	529,021	529,021	0	0	0	0	0	529,021	0	0	0	11,439	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS		09/15/2024	Paydown		770,530	770,530	770,862	770,530	0	0	0	0	0	770,530	0	0	0	33,860	01/17/2034
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		240,179	240,179	235,696	236,200	0	3,979	0	3,979	0	240,179	0	0	0	6,396	07/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2024	Paydown		214,907	214,907	206,613	206,420	0	8,487	0	8,487	0	214,907	0	0	0	2,877	06/26/2051
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS		12/01/2024	Paydown		10,749	10,749	11,052	10,998	0	(249)	0	(249)	0	10,749	0	0	0	322	07/25/2034
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2024	Paydown		28,492	28,492	28,764	26,605	1,907	(20)	0	1,887	0	28,492	0	0	0	498	07/25/2034
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS		12/01/2024	Paydown		11,344	11,344	11,405	11,344	0	0	0	0	0	11,344	0	0	0	476	03/25/2044
09748R-AA-6	BOJA 2020-1 A2 - ABS		10/20/2024	Paydown		982,500	982,500	984,761	984,331	0	(1,831)	0	(1,831)	0	982,500	0	0	0	37,440	10/20/2050
10805V-AA-5	BRDGE 22SFR1 A - CMBS		09/17/2024	Paydown		6,997	6,997	6,374	6,569	0	428	0	428	0	6,997	0	0	0	178	11/19/2037
10901U-AA-0	BDF I A - CDO	C	10/25/2024	Paydown		641,325	641,325	663,283	650,323	0	(8,998)	0	(8,998)	0	641,325	0	0	0	22,699	04/25/2036
11271R-AA-7	BROOKFIELD FINANCE LLC		04/01/2024	Maturity @ 100.00		236,000	236,000	253,144	236,621	0	(621)	0	(621)	0	236,000	0	0	0	4,720	04/01/2024
12326T-AA-6	BJETS 242 A - ABS		12/15/2024	Paydown		193,765	193,765	193,760	0	0	4	0	4	0	193,765	0	0	0	1,485	09/15/2039
12327C-AA-2	BJETS 241 A - ABS		12/15/2024	Paydown		365,028	365,028	365,022	0	0	6	0	6	0	365,028	0	0	0	7,205	05/16/2039
12327F-AA-5	BJETS 2020-1 A - ABS		04/15/2024	Paydown		197,030	197,030	197,169	197,092	0	(61)	0	(61)	0	197,030	0	0	0	3,150	11/15/2035
12510H-AA-8	CAUTO 2020-1 A1 - ABS		02/16/2024	Various		858,235	888,399	909,241	895,746	0	(900)	0	(900)	0	894,846	0	(36,611)	(36,611)	4,380	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2024	Paydown		4,746	4,746	4,962	4,896	0	(150)	0	(150)	0	4,746	0	0	0	83	02/15/2050
12529K-AA-0	CFMT 2021-GRN1 A - ABS		12/20/2024	Paydown		255,269	255,269	255,267	255,268	0	1	0	1	0	255,269	0	0	0	1,460	03/20/2041
12530B-AA-7	CFMT 2021-3 A - CMO/RMBS		06/25/2024	Paydown		2,729,680	2,729,680	2,729,676	2,730,525	0	(846)	0	(846)	0	2,729,680	0	0	0	14,457	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		07/25/2024	Paydown		147,287	147,287	139,454	142,906	0	4,381	0	4,381	0	147,287	0	0	0	1,718	02/26/2052
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS		12/25/2024	Paydown		1,461,579	1,461,579	1,383,855	1,418,107	0	43,472	0	43,472	0	1,461,579	0	0	0	13,292	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/25/2024	Paydown		458,898	458,898	458,894	459,925	0	(1,027)	0	(1,027)	0	458,898	0	0	0	10,259	03/25/2067
12563L-AS-6	CLIF 203 A - ABS		12/18/2024	Paydown		150,000	150,000	150,518	150,365	0	(365)	0	(365)	0	150,000	0	0	0	1,682	10/18/2045
12569Q-AA-8	CHNGE 234 A1 - RMBS		12/01/2024	Paydown		290,077	290,077	290,072	290,076	0	1	0	1	0	290,077	0	0	0	12,680	09/25/2058
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS		12/01/2024	Paydown		196,314	196,314	203,505	202,348	0	(6,034)	0	(6,034)	0	196,314	0	0	0	3,562	05/25/2043
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		12/01/2024	Paydown		41,734	41,792	42,840	42,313	0	(578)	0	(578)	0	41,734	0	0	0	1,140	12/20/2035
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		12/01/2024	Paydown		2,468	2,468	2,547	2,514	0	(46)	0	(46)	0	2,468	0	0	0	71	05/25/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		12/01/2024	Paydown		24,312	24,312	24,593	22,891	0	1,421	0	1,421	0	24,312	0	0	0	900	11/20/2034
140501-AB-3	CAPITAL SOUTHWEST CORP		12/09/2024	Direct		4,000,000	4,000,000	4,084,400	4,037,818	0	(37,818)	0	(37,818)	0	4,000,000	0	0	0	244,500	01/31/2026
14576A-AA-0	CARM 201 A1 - ABS		12/15/2024	Paydown		23,333	23,333	22,271	15,028	0	1,065	0	1,065	0	23,333	0	0	0	228	12/15/2050
14576A-AC-6	CARM 201 A3 - ABS		12/15/2024	Paydown		5,000	5,000	5,005	5,005	0	(5)	0	(5)	0	5,000	0	0	0	80	12/15/2050
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		07/25/2024	Paydown		85,101	85,101	82,220	84,534	0	567	0	567	0	85,101	0	0	0	993	03/25/2062
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		11/25/2024	Paydown		206,406	206,406	199,419	205,030	0	1,375	0	1,375	0	206,406	0	0	0	1,659	03/25/2062
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2024	Paydown		157,444	157,444	161,505	160,231	0	(2,787)	0	(2,787)	0	157,444	0	0	0	1,571	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO		10/28/2024	Paydown		504,095	504,095	504,095	504,042	0	53	0	53	0	504,095	0	0	0	21,342	07/29/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15672R-AA-3	CERB 24 A1 - CDO	C	10/15/2024	Paydown		462,332	462,332	458,951	462,907	0	(575)	0	(575)	0	462,332	0	0	0	20,773	07/15/2030
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2024	Paydown		40,713	40,713	41,601	41,575	0	(863)	0	(863)	0	40,713	0	0	0	744	03/25/2050
16159X-AB-8	CHASE 2024-8 A3 - RMBS		12/01/2024	Paydown		21,950	21,950	21,580	0	0	370	0	370	0	21,950	0	0	0	101	08/25/2055
161930-AB-8	CHASE 24RPL2 A1A - RMBS		12/25/2024	Paydown		44,224	44,224	38,172	0	0	6,052	0	6,052	0	44,224	0	0	0	438	08/25/2064
17030E-AA-5	CHNGE 2022-3 A1 - CMO/RMBS		12/01/2024	Paydown		487,914	487,914	477,410	480,237	0	7,677	0	7,677	0	487,914	0	0	0	12,100	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		12/01/2024	Paydown		144,131	144,131	144,130	144,509	0	(378)	0	(378)	0	144,131	0	0	0	2,163	01/25/2067
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		12/01/2024	Paydown		37,137	40,467	39,525	13,846	20,796	9,493	6,997	23,291	0	37,137	0	0	0	1,424	09/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		12/01/2024	Paydown		57,451	57,451	58,773	58,723	0	(1,273)	0	(1,273)	0	57,451	0	0	0	1,154	05/25/2044
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS		12/01/2024	Paydown		18,646	18,646	18,947	18,918	0	(272)	0	(272)	0	18,646	0	0	0	374	05/25/2044
193051-AA-7	COLD 2020-ICE5 A - CMBS		08/15/2024	Paydown		2,457,476	2,457,476	2,457,476	2,457,476	0	0	0	0	0	2,457,476	0	0	0	105,660	11/16/2037
19421U-AB-0	CASL 2019-A A2 - ABS		12/25/2024	Paydown		80,180	80,180	75,237	76,355	0	3,825	0	3,825	0	80,180	0	0	0	1,356	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS		12/25/2024	Paydown		146,395	146,395	145,449	145,659	0	736	0	736	0	146,395	0	0	0	3,163	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS		12/25/2024	Paydown		546,065	546,065	545,956	545,979	0	86	0	86	0	546,065	0	0	0	4,587	07/25/2051
19685E-AA-9	COLT 222 A1 - CMO/RMBS		12/01/2024	Paydown		169,120	169,120	144,862	145,227	0	23,893	0	23,893	0	169,120	0	0	0	2,742	02/25/2067
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2024	Paydown		188,067	188,067	188,709	188,500	0	(433)	0	(433)	0	188,067	0	0	0	1,375	01/26/2065
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS		12/01/2024	Paydown		150,301	150,301	151,146	151,517	0	(1,216)	0	(1,216)	0	150,301	0	0	0	5,525	08/25/2067
222070-AE-4	COTY INC		11/15/2024	Adjustment		160,050	165,000	153,656	157,879	0	2,795	0	2,795	0	160,674	0	(624)	(624)	8,250	04/15/2026
233046-AF-8	DNKN 2017-1 AII - ABS		11/20/2024	Paydown		22,180	22,180	19,907	20,294	0	1,886	0	1,886	0	22,180	0	0	0	559	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - ABS		11/20/2024	Paydown		20,000	20,000	19,125	19,358	0	642	0	642	0	20,000	0	0	0	503	05/20/2049
233046-AM-3	DNKN 2019-1 A22 - ABS		11/20/2024	Paydown		20,000	20,000	21,501	21,021	0	(1,021)	0	(1,021)	0	20,000	0	0	0	500	05/20/2049
233851-DS-0	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		02/22/2024	Maturity @ 100.00		1,000,000	1,000,000	1,065,640	1,002,698	0	(3,898)	0	(3,898)	0	1,000,000	0	0	0	18,250	02/22/2024
244608-AQ-8	DPATH 2018-1 A2R - CDO	C	08/27/2024	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	107,163	07/15/2033
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		12/25/2024	Paydown		55,641	55,641	47,037	46,686	0	8,954	0	8,954	0	55,641	0	0	0	1,590	06/25/2035
25755T-AE-0	DPABS 2015-1 A2 - RMBS		01/25/2024	Paydown		5,000	5,000	4,935	4,962	0	38	0	38	0	5,000	0	0	0	56	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		01/25/2024	Paydown		7,713	7,713	7,409	7,506	0	207	0	207	0	7,713	0	0	0	79	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS		01/25/2024	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	116	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - ABS		07/29/2024	Paydown		945,000	945,000	999,459	965,856	0	(20,856)	0	(20,856)	0	945,000	0	0	0	34,610	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - ABS		10/20/2024	Paydown		33,227	33,227	34,144	33,963	0	(735)	0	(735)	0	33,227	0	0	0	954	01/20/2051
26209X-AH-4	HONK 2024-1 A2 - ABS		10/20/2024	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	179	10/20/2054
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2024	Paydown		33,159	33,159	33,819	33,652	0	(493)	0	(493)	0	33,159	0	0	0	463	03/25/2044
28852L-AA-1	ECLO III A1 - CDO		10/21/2024	Paydown		740,357	740,357	736,820	739,501	0	856	0	856	0	740,357	0	0	0	36,300	07/22/2030
28853R-AL-3	ECLO IV AR - CDO		01/16/2024	Paydown		51,642	51,642	51,642	51,642	0	0	0	0	0	51,642	0	0	0	955	04/16/2029
29445U-AB-1	EQLS 2007-1 A2B - RMBS		02/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,894)	04/25/2037
31684G-AA-0	FIGRE 24HE3 A - CMO/RMBS		12/25/2024	Paydown		185,675	185,675	185,674	0	0	1	0	1	0	185,675	0	0	0	2,681	07/25/2054
31684H-AA-8	FIGRE 24HE1 A - RMBS		12/25/2024	Paydown		477,988	477,988	477,983	0	0	4	0	4	0	477,988	0	0	0	11,683	03/25/2054
31684U-AA-9	FIGRE 24HE4 A - RMBS		12/25/2024	Paydown		124,443	124,443	124,441	0	0	2	0	2	0	124,443	0	0	0	1,145	09/25/2054
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		03/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(122)	10/25/2036
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS		12/01/2024	Paydown		2,218	2,219	1,588	1,620	534	65	0	599	0	2,218	0	0	0	53	11/25/2037
32113J-CG-8	FNLC 2005-4 A4 - RMBS		12/26/2024	Paydown		241,316	241,316	235,972	234,309	0	7,007	0	7,007	0	241,316	0	0	0	4,785	02/25/2036
33767P-AA-6	FKH 2022-SFR2 A - CMBS		05/01/2024	Paydown		3,335	3,335	3,217	3,218	0	116	0	116	0	3,335	0	0	0	46	07/19/2039
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		12/01/2024	Paydown		127,260	127,260	118,631	118,672	0	8,589	0	8,589	0	127,260	0	0	0	2,121	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/01/2024	Paydown		112,698	112,698	113,350	113,121	0	(423)	0	(423)	0	112,698	0	0	0	1,495	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2024	Paydown		130,717	130,717	127,408	127,229	0	3,489	0	3,489	0	130,717	0	0	0	1,801	09/25/2051
34417M-AB-3	FOCUS 2017-1 A22 - ABS		10/30/2024	Paydown		15,000	15,000	15,902	15,567	0	(567)	0	(567)	0	15,000	0	0	0	477	04/30/2047
34417R-AB-2	FOCUS 221 A2 - ABS		10/30/2024	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	450	07/30/2052
34956N-AA-0	FCBSL VII A1 - CDO	C	11/20/2024	Paydown		3,000,000	3,000,000	2,997,798	3,000,484	0	(484)	0	(484)	0	3,000,000	0	0	0	227,527	07/23/2032
34960J-AS-4	FCO 6RR ATR - CDO		07/10/2024	Paydown		609,897	609,897	609,414	601,629	0	8,268	0	8,268	0	609,897	0	0	0	24,622	07/10/2030
34960J-AU-9	FCO 6RR A2R - CDO		08/14/2024	Paydown		1,000,000	1,000,000	998,509	1,000,060	0	(60)	0	(60)	0	1,000,000	0	0	0	61,777	07/10/2030
34960J-AW-5	FCO 6RR BTR - CDO		08/14/2024	Paydown		1,000,000	1,000,000	992,421	997,050	0	2,950	0	2,950	0	1,000,000	0	0	0	65,667	07/10/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
34960J-BC-8	FCO 6RR BFR - CDO		08/14/2024	Paydown		1,000,000	1,000,000	1,000,692	1,000,275	0	(275)	0	(275)	0	1,000,000	0	0	0	41,716	07/10/2030
34961P-AL-4	FCBSL 5R B2R - CDO		04/11/2024	Paydown		1,000,000	1,000,000	1,000,382	1,000,186	0	(186)	0	(186)	0	1,000,000	0	0	0	13,615	07/11/2030
34961W-AU-9	FCO 11 BFR - CDO		11/15/2024	Paydown		2,200,000	2,200,000	2,200,990	2,200,111	0	(111)	0	(111)	0	2,200,000	0	0	0	79,735	04/15/2031
34963V-AA-3	FCO XVII A - CDO	C	10/15/2024	Paydown		455,321	455,321	455,321	455,321	0	0	0	0	0	455,321	0	0	0	13,687	01/15/2030
361528-AA-0	GBXL 2022-1 A - ABS		12/20/2024	Paydown		41,498	41,498	41,479	41,479	0	19	0	19	0	41,498	0	0	0	644	02/20/2052
36165V-AQ-9	GCIC II A2R - CDO		11/18/2024	Paydown		1,000,000	1,000,000	1,000,501	1,000,122	0	(122)	0	(122)	0	1,000,000	0	0	0	26,923	01/20/2031
36166V-AE-5	GCI CREDIT SUISSE A - ABS		12/18/2024	Paydown		84,750	84,750	84,728	84,729	0	20	0	20	0	84,750	0	0	0	1,122	06/18/2046
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/26/2024	Paydown		34,753	34,753	25,466	25,196	8,705	852	0	9,557	0	34,753	0	0	0	173	03/25/2037
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2024	Paydown		11,718	11,718	12,407	12,286	0	(568)	0	(568)	0	11,718	0	0	0	339	09/25/2034
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		12/01/2024	Paydown		13,643	13,643	13,587	13,430	0	213	0	213	0	13,643	0	0	0	273	01/25/2035
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		12/01/2024	Paydown		2,027	2,027	2,011	1,583	402	42	0	444	0	2,027	0	0	0	41	01/25/2035
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS		12/01/2024	Paydown		37,709	37,709	30,433	0	0	7,277	0	7,277	0	37,709	0	0	0	356	01/27/2053
375415-AC-0	GILBT 1 B - CDO	C	08/14/2024	Paydown		600,000	600,000	599,973	601,064	0	(1,064)	0	(1,064)	0	600,000	0	0	0	36,375	10/15/2030
38172F-AA-6	GOCAP 34R AR1 - CDO	C	09/09/2024	Paydown		5,104,519	5,104,519	5,065,105	5,092,665	0	11,853	0	11,853	0	5,104,519	0	0	0	248,678	03/14/2031
38172H-AA-2	GOCAP 45 A - CDO	C	08/23/2024	Paydown		1,000,000	1,000,000	1,000,215	999,874	0	126	0	126	0	1,000,000	0	0	0	58,143	10/20/2031
38173M-AA-0	GOLUB CAPITAL BDC INC		04/08/2024	Call @ 100.00		1,000,000	1,000,000	1,037,522	1,002,628	0	(2,628)	0	(2,628)	0	1,000,000	0	0	0	16,219	04/15/2024
38175B-AA-2	GOCAP 36 A - CDO	C	11/05/2024	Paydown		560,376	560,376	558,247	561,315	0	(939)	0	(939)	0	560,376	0	0	0	28,878	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO	C	07/12/2024	Paydown		1,000,000	1,000,000	991,580	995,897	0	4,103	0	4,103	0	1,000,000	0	0	0	55,536	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO		10/25/2024	Paydown		1,029,358	1,029,358	1,025,876	1,029,669	0	(311)	0	(311)	0	1,029,358	0	0	0	51,745	10/25/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	07/16/2024	Paydown		3,000,000	3,000,000	2,981,967	3,003,101	0	(3,101)	0	(3,101)	0	3,000,000	0	0	0	153,385	05/05/2032
38177G-AE-1	GCTLF 2020-1 C - CDO	C	02/20/2024	Paydown		500,000	500,000	500,625	500,000	0	0	0	0	0	500,000	0	0	0	15,895	10/22/2029
38177X-AA-2	GBDC3 1 A - CDO		11/18/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	316,467	04/15/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS		10/20/2024	Paydown		100,725	100,725	100,725	100,725	0	0	0	0	0	100,725	0	0	0	2,081	10/19/2029
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		03/05/2024	RW Baird		774,000	800,000	792,072	793,890	0	255	0	255	0	794,144	0	(20,144)	(20,144)	36,683	09/01/2027
39809L-AA-2	GSTNE 19FL2 A - CMBS	C	09/16/2024	Paydown		763,523	763,523	758,532	762,043	0	1,480	0	1,480	0	763,523	0	0	0	28,021	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CMBS	C	09/16/2024	Paydown		1,500,000	1,500,000	1,499,999	1,500,000	0	0	0	0	0	1,500,000	0	0	0	81,014	09/15/2037
39809P-AA-3	GSTNE 2021-FL3 A - CMBS		12/16/2024	Paydown		687,498	687,498	687,498	687,498	0	0	0	0	0	687,498	0	0	0	40,617	07/15/2039
40445N-AA-6	HTAP 241 A - RMBS		12/25/2024	Paydown		35,976	35,976	35,211	0	0	764	0	764	0	35,976	0	0	0	538	04/25/2037
411707-AD-4	HNGRY 2018-1 A2 - RMBS		04/05/2024	Paydown		1,895,000	1,895,000	2,020,771	1,939,183	0	(44,183)	0	(44,183)	0	1,895,000	0	0	0	27,398	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS		12/20/2024	Various		36,786	38,800	41,131	40,350	0	(613)	0	(613)	0	39,736	0	(2,951)	(2,951)	1,108	12/20/2050
411707-AP-7	HNGRY 241A2 - ABS		12/20/2024	Paydown		22,500	22,500	22,071	0	0	429	0	429	0	22,500	0	0	0	671	03/20/2054
411707-AQ-5	HARDEE'S FUNDING LLC - ABS		12/20/2024	Paydown		6,250	6,250	5,814	0	0	436	0	436	0	6,250	0	0	0	52	12/20/2050
43133K-AC-9	HCOMF 1 ARR - CDO	C	11/01/2024	Paydown		83,071	83,071	82,739	82,852	0	219	0	219	0	83,071	0	0	0	1,865	11/01/2035
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		12/25/2024	Paydown		146,810	146,810	148,323	147,812	0	(1,002)	0	(1,002)	0	146,810	0	0	0	2,891	12/26/2025
43730N-AA-4	HPA 221 A - CMBS		12/01/2024	Paydown		1,452,118	1,452,118	1,437,500	1,429,923	0	22,195	0	22,195	0	1,452,118	0	0	0	28,646	04/19/2039
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		85,852	85,852	84,961	85,106	0	746	0	746	0	85,852	0	0	0	2,565	07/25/2067
43990E-AA-9	HORZN 241 A - ABS	C	12/15/2024	Paydown		87,500	87,500	87,498	0	0	2	0	2	0	87,500	0	0	0	758	09/15/2049
45276N-AA-9	IMPRL 2022-NQM4 A1 - CMO/RMBS		12/01/2024	Paydown		96,975	96,975	91,460	91,579	0	5,397	0	5,397	0	96,975	0	0	0	2,917	06/27/2067
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		12/01/2024	Paydown		92,223	92,223	82,496	82,585	0	9,638	0	9,638	0	92,223	0	0	0	1,884	03/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS		12/01/2024	Paydown		159,078	159,078	155,300	155,952	0	3,126	0	3,126	0	159,078	0	0	0	4,728	08/25/2067
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		12/01/2024	Paydown		83,775	83,775	86,176	86,348	0	(2,573)	0	(2,573)	0	83,775	0	0	0	1,515	03/25/2050
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS		12/01/2024	Paydown		87,386	87,386	71,165	71,242	0	16,145	0	16,145	0	87,386	0	0	0	1,673	07/25/2052
466365-AB-9	JACK 2019-1 A2II - ABS		11/25/2024	Paydown		15,000	15,000	13,519	13,894	0	1,106	0	1,106	0	15,000	0	0	0	420	08/25/2049
466365-AD-5	JACK 2022-1 A21 - ABS		11/25/2024	Paydown		10,000	10,000	9,972	9,981	0	19	0	19	0	10,000	0	0	0	215	02/26/2052
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS		12/01/2024	Paydown		29,948	29,948	30,772	30,743	0	(795)	0	(795)	0	29,948	0	0	0	479	09/17/2042
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2024	Paydown		143,000	143,000	141,660	141,747	0	1,253	0	1,253	0	143,000	0	0	0	3,073	04/15/2044
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2024	Paydown		172,168	172,168	165,174	165,070	0	7,099	0	7,099	0	172,168	0	0	0	2,279	02/26/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		12/01/2024	Paydown		157,245	157,245	153,208	153,058	0	4,188	0	4,188	0	157,245	0	0	0	2,349	07/25/2052
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		12/25/2024	Paydown		670,413	670,413	622,129	623,680	0	46,734	0	46,734	0	670,413	0	0	0	20,404	01/25/2063
46657H-AA-9	HENDR 23D A - ABS		12/15/2024	Paydown		11,176	11,176	11,614	0	0	(437)	0	(437)	0	11,176	0	0	0	295	12/31/2077
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		12/01/2024	Paydown		185,827	185,827	183,446	0	0	2,381	0	2,381	0	185,827	0	0	0	4,729	10/26/2054

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
46657Y-AC-8	JPMMT 246 A3 - RMBS		12/01/2024	Paydown		125,526	125,526	125,056	0	0	471	0	471	0	125,526	0	0	0	2,020	12/28/2054
47760Q-AC-7	JIMMY 2022-1 A21 - ABS		10/30/2024	Paydown		10,000	10,000	9,696	9,786	0	214	0	214	0	10,000	0	0	0	255	04/30/2052
48669R-AA-9	KCAP F3C A - CDO		09/20/2024	Paydown		682,774	682,774	680,097	681,768	0	1,006	0	1,006	0	682,774	0	0	0	22,835	12/20/2029
543190-AA-0	LTRAN III A1 - ABS		09/30/2024	Paydown		829,928	829,928	843,968	834,803	0	(4,875)	0	(4,875)	0	829,928	0	0	0	19,579	01/17/2045
543190-AB-8	LTRAN III A2 - ABS		10/09/2024	Paydown		972,227	972,227	982,630	975,639	0	(3,412)	0	(3,412)	0	972,227	0	0	0	31,249	01/17/2045
55272X-AA-0	MFA FINANCIAL INC		06/15/2024	Maturity @ 100.00		1,000,000	1,000,000	991,250	998,109	0	1,891	0	1,891	0	1,000,000	0	0	0	31,250	06/15/2024
55280Q-AU-1	MCFCL V ARR - CDO		10/10/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	212,086	04/20/2033
55283A-AA-7	MCA 3 A - CDO		11/15/2024	Paydown		602,841	602,841	602,618	602,539	0	301	0	301	0	602,841	0	0	0	14,300	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS		12/18/2024	Paydown		3,757,992	3,757,992	3,757,992	3,757,992	0	0	0	0	0	3,757,992	0	0	0	166,862	07/18/2036
55284A-AA-6	MF1 2021-FL7 A - CMBS	C	12/18/2024	Paydown		2,749,553	2,749,553	2,661,911	2,676,237	0	73,316	0	73,316	0	2,749,553	0	0	0	96,102	10/21/2036
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		247,187	247,187	229,845	230,366	0	16,821	0	16,821	0	247,187	0	0	0	4,896	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - RMBS		12/01/2024	Paydown		525,465	525,465	520,392	521,950	0	3,515	0	3,515	0	525,465	0	0	0	11,301	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown		199,306	199,306	194,973	195,414	0	3,892	0	3,892	0	199,306	0	0	0	4,065	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS		12/01/2024	Paydown		239,180	239,180	235,337	235,910	0	3,270	0	3,270	0	239,180	0	0	0	7,946	07/25/2057
55287A-AA-3	MFRA 24RPL1 A1 - RMBS		12/01/2024	Paydown		112,167	112,167	106,153	0	0	6,014	0	6,014	0	112,167	0	0	0	1,135	02/25/2066
55821A-AC-2	MDPK XXVIII A2 - CDO		12/23/2024	Paydown		1,000,000	1,000,000	992,411	995,507	0	4,493	0	4,493	0	1,000,000	0	0	0	80,735	07/15/2030
56577G-AA-7	MRNON 2020-1 A - CDO	C	10/15/2024	Paydown		1,072,530	1,072,530	1,072,530	1,072,530	0	0	0	0	0	1,072,530	0	0	0	61,753	01/17/2034
585490-AC-9	MELLO 22INV1 A2 - RMBS		12/01/2024	Paydown		161,971	161,971	160,352	160,150	0	1,822	0	1,822	0	161,971	0	0	0	2,635	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/01/2024	Paydown		124,007	124,007	124,278	124,045	0	(38)	0	(38)	0	124,007	0	0	0	1,813	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/01/2024	Paydown		95,688	95,688	92,518	92,281	0	3,407	0	3,407	0	95,688	0	0	0	1,321	12/25/2051
59408T-AA-8	MICHAEL KORS (USA) INC		11/01/2024	Maturity @ 100.00		1,000,000	1,000,000	950,000	981,680	0	18,320	0	18,320	0	1,000,000	0	0	0	42,500	11/01/2024
610331-AA-8	MCAF 2021-1 A2 - CDO	C	10/22/2024	Paydown		1,191,291	1,191,291	1,191,291	1,191,291	0	0	0	0	0	1,191,291	0	0	0	20,101	04/22/2031
61033W-AC-6	MCMML 9 A2 - CDO	C	10/22/2024	Paydown		568,596	568,596	568,771	568,620	0	(24)	0	(24)	0	568,596	0	0	0	11,672	10/22/2031
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		12/01/2024	Paydown		19,209	19,209	20,252	19,955	0	(747)	0	(747)	0	19,209	0	0	0	583	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2024	Paydown		115,429	115,429	112,508	112,355	0	3,074	0	3,074	0	115,429	0	0	0	1,422	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2024	Paydown		82,028	82,028	82,925	82,747	0	(719)	0	(719)	0	82,028	0	0	0	1,040	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 - RMBS		12/01/2024	Paydown		103,499	103,499	104,178	103,978	0	(479)	0	(479)	0	103,499	0	0	0	1,484	09/25/2051
62947A-AB-9	NPRL 2019-2 A2 - ABS		07/19/2024	Paydown		56,882	56,882	54,355	54,897	0	1,985	0	1,985	0	56,882	0	0	0	526	11/19/2049
62954J-AA-2	NPRL 2019-1 A1 - ABS		05/20/2024	Paydown		50,784	50,784	51,006	50,940	0	(156)	0	(156)	0	50,784	0	0	0	426	09/20/2049
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS		12/25/2024	Paydown		109,097	109,097	109,251	109,161	0	(64)	0	(64)	0	109,097	0	0	0	2,394	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		12/25/2024	Paydown		65,331	65,331	65,329	65,330	0	1	0	1	0	65,331	0	0	0	1,058	07/27/2026
62955W-AA-2	NZES 21FNT2 A - RMBS		11/25/2024	Paydown		38,751	38,751	38,751	38,751	0	0	0	0	0	38,751	0	0	0	1,094	05/25/2026
62955W-AA-2	NZES 21FNT2 A - RMBS		12/25/2024	Paydown		214,502	214,502	214,500	214,501	0	1	0	1	0	214,502	0	0	0	3,171	05/25/2026
62960N-AA-5	NXTC 2020-1 A - CDO		09/05/2024	Paydown		7,000,000	7,000,000	6,958,816	6,971,464	0	28,536	0	28,536	0	7,000,000	0	0	0	381,616	01/21/2031
63943D-AA-7	NAVTR 241 A - ABS	C	12/15/2024	Paydown		59,524	59,524	59,502	0	0	21	0	21	0	59,524	0	0	0	388	08/16/2049
64016N-AA-5	NBLY 211 A2 - ABS		10/30/2024	Paydown		10,000	10,000	8,303	8,413	0	1,587	0	1,587	0	10,000	0	0	0	224	04/30/2051
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		144,681	144,682	129,490	131,190	0	13,491	0	13,491	0	144,681	0	0	0	2,206	04/25/2061
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS		12/25/2024	Paydown		351,565	351,565	351,561	351,563	0	2	0	2	0	351,565	0	0	0	5,481	03/25/2026
64831D-AB-8	NRZT 22INV1 A2 - CMO/RMBS		12/25/2024	Paydown		96,284	96,284	75,734	75,808	0	20,477	0	20,477	0	96,284	0	0	0	1,665	03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		12/01/2024	Paydown		196,036	196,036	188,465	188,677	0	7,360	0	7,360	0	196,036	0	0	0	5,182	07/25/2062
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		312,281	312,281	312,277	312,287	0	(6)	0	(6)	0	312,281	0	0	0	10,532	11/27/2062
67115N-AA-8	OBX 2022-INV1 A1 - RMBS		12/01/2024	Paydown		63,969	63,969	59,619	59,549	0	4,419	0	4,419	0	63,969	0	0	0	1,130	12/26/2051
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS		12/01/2024	Paydown		129,550	129,550	112,506	112,499	0	17,051	0	17,051	0	129,550	0	0	0	3,466	01/27/2053
67116N-AA-7	OCI NV	C	12/10/2024	Jefferies		503,125	500,000	499,170	499,218	0	60	0	60	0	499,278	0	3,847	3,847	41,410	03/16/2033
67181D-AA-9	OAKIG 2020-1 A1 - ABS		12/20/2024	Paydown		28,688	28,688	28,905	28,787	0	(99)	0	(99)	0	28,688	0	0	0	209	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - ABS		12/20/2024	Paydown		28,688	28,688	28,961	28,862	0	(175)	0	(175)	0	28,688	0	0	0	249	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS		12/20/2024	Paydown		57,917	57,917	57,766	57,776	0	142	0	142	0	57,917	0	0	0	328	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2024	Paydown		43,438	43,438	43,457	43,451	0	(13)	0	(13)	0	43,438	0	0	0	321	01/20/2051
67448E-AA-6	OBX 22INV4 A1 - RMBS		12/01/2024	Paydown		108,255	108,255	100,991	101,102	0	7,153	0	7,153	0	108,255	0	0	0	2,013	06/25/2052
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS		12/01/2024	Paydown		57,205	57,205	47,677	47,675	0	9,530	0	9,530	0	57,205	0	0	0	1,346	10/25/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67448X-AA-4	OBX 2021-J3 A1 - RMBS		12/01/2024	Paydown		231,120	231,120	234,189	233,686	0	(2,566)	0	(2,566)	0	231,120	0	0	0	2,904	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		12/01/2024	Paydown		318,747	318,747	276,612	277,843	0	40,904	0	40,904	0	318,747	0	0	0	4,195	12/26/2051
682337-AA-8	OELF III A1 - CDO	C	10/19/2024	Paydown		55,141	55,141	55,161	55,151	0	(10)	0	(10)	0	55,141	0	0	0	2,344	07/19/2037
691204-AG-6	OR III A1F - CDO	C	04/11/2024	Paydown		1,000,000	1,000,000	1,003,274	1,001,258	0	(1,258)	0	(1,258)	0	1,000,000	0	0	0	13,063	04/20/2032
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS		12/25/2024	Paydown		136,213	136,213	130,511	0	0	5,702	0	5,702	0	136,213	0	0	0	3,144	01/26/2054
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS		12/01/2024	Paydown		158,948	158,948	159,420	159,141	0	(192)	0	(192)	0	158,948	0	0	0	2,173	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		12/01/2024	Paydown		29,391	29,391	29,642	29,510	0	(119)	0	(119)	0	29,391	0	0	0	411	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2024	Paydown		20,787	20,787	20,886	20,812	0	(26)	0	(26)	0	20,787	0	0	0	298	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2024	Paydown		12,532	12,532	12,891	12,628	0	(96)	0	(96)	0	12,532	0	0	0	204	11/26/2049
69381J-AA-0	PRPM 24RCF5 A1 - RMBS		12/25/2024	Paydown		223,262	223,262	217,731	0	0	5,530	0	5,530	0	223,262	0	0	0	1,291	08/25/2054
69381L-AA-5	PRPM 24RPL3 A1 - RMBS		12/26/2024	Paydown		13,288	13,288	12,809	0	0	479	0	479	0	13,288	0	0	0	50	11/25/2054
693987-AA-7	PRPM 24RCF2 A1 - CMO/RMBS		12/25/2024	Paydown		463,063	463,063	440,447	0	0	22,616	0	22,616	0	463,063	0	0	0	6,346	03/25/2054
69547X-AA-0	PAID 243 A - ABS		12/15/2024	Paydown		754,131	754,131	754,131	0	0	0	0	0	0	754,131	0	0	0	22,907	10/15/2031
70806U-AA-0	PNTPK 2 A1 - CDO	C	05/21/2024	Paydown		1,500,000	1,500,000	1,498,665	1,497,982	0	2,018	0	2,018	0	1,500,000	0	0	0	67,697	01/15/2032
71085P-BN-2	PCHLT 2005-1 M4 - RMBS		12/26/2024	Paydown		1,352,303	1,352,303	1,338,275	1,354,122	0	(1,819)	0	(1,819)	0	1,352,303	0	0	0	11,437	02/26/2035
73071J-AA-7	PNT 2023-1 A1 - RMBS		12/25/2024	Paydown		88,692	88,693	86,143	0	0	2,550	0	2,550	0	88,692	0	0	0	2,400	11/25/2053
73071K-AA-4	PNT 2024-1 A1 - RMBS		11/25/2024	Paydown		22,855	22,855	22,284	0	0	571	0	571	0	22,855	0	0	0	398	06/25/2054
74042M-AA-4	PRETSL 22 A1 - CDO	C	03/22/2024	Paydown		1,962,262	1,962,262	1,781,979	1,797,296	0	164,967	0	164,967	0	1,962,262	0	0	0	29,693	09/22/2036
74331C-AB-4	PROG 2020-SFR1 B - CMBS		06/20/2024	Paydown		1,000,000	1,000,000	1,008,000	1,003,982	0	(3,982)	0	(3,982)	0	1,000,000	0	0	0	10,165	04/17/2037
74331U-AA-6	PROG 22SFR3 A - CMBS		10/17/2024	Paydown		19,346	19,346	18,526	18,716	0	630	0	630	0	19,346	0	0	0	331	04/19/2039
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2024	Paydown		24,089	24,089	24,238	24,209	0	(120)	0	(120)	0	24,089	0	0	0	439	12/27/2049
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS		12/26/2024	Paydown		377,309	377,309	375,145	373,487	0	3,822	0	3,822	0	377,309	0	0	0	13,414	10/26/2035
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2024	Paydown		36,876	36,876	37,607	37,590	0	(714)	0	(714)	0	36,876	0	0	0	846	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - RMBS		12/01/2024	Paydown		111,308	111,308	109,517	109,350	0	1,958	0	1,958	0	111,308	0	0	0	1,498	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		105,358	105,358	103,234	103,096	0	2,262	0	2,262	0	105,358	0	0	0	1,562	01/25/2052
74938Q-AB-0	RCKT 24INV1 A2 - RMBS		12/01/2024	Paydown		220,128	220,128	219,440	0	0	688	0	688	0	220,128	0	0	0	4,055	06/25/2054
749407-AA-0	RCKT 23CES3 A1A - CMO/RMBS		12/01/2024	Paydown		308,303	308,303	308,298	308,300	0	3	0	3	0	308,303	0	0	0	13,717	11/25/2043
749410-AA-4	RCKT 24CES6 A1A - RMBS		12/01/2024	Paydown		67,281	67,281	67,279	0	0	1	0	1	0	67,281	0	0	0	757	09/25/2044
749414-AA-6	RCKT 24CES7 A1A - RMBS		12/01/2024	Paydown		37,303	37,303	37,303	0	0	1	0	1	0	37,303	0	0	0	352	10/25/2044
749424-AA-5	RCKT 24CES1 A1A - RMBS		12/01/2024	Paydown		173,296	173,295	173,295	0	0	1	0	1	0	173,296	0	0	0	5,285	02/25/2044
74942A-AA-1	RCKT 24CES3 A1A - RMBS		12/01/2024	Paydown		180,017	180,017	180,016	0	0	1	0	1	0	180,017	0	0	0	5,095	05/25/2044
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		11/25/2024	Paydown		17,123	17,123	16,991	17,028	0	95	0	95	0	17,123	0	0	0	253	10/25/2063
74969V-AA-3	RPIT 212 A - CMO/RMBS		09/25/2024	Paydown		103,304	103,304	102,173	102,042	0	1,262	0	1,262	0	103,304	0	0	0	920	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2024	Paydown		104,815	104,815	104,670	104,671	0	144	0	144	0	104,815	0	0	0	1,530	01/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		11/25/2024	Paydown		191,150	191,150	185,276	188,722	0	2,428	0	2,428	0	191,150	0	0	0	3,867	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2024	Paydown		140,237	140,237	139,186	139,587	0	650	0	650	0	140,237	0	0	0	3,046	03/25/2067
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2024	Paydown		103,307	103,307	104,114	103,913	0	(606)	0	(606)	0	103,307	0	0	0	1,363	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/01/2024	Paydown		46,885	46,885	46,123	46,055	0	831	0	831	0	46,885	0	0	0	683	12/25/2051
75575R-AA-5	RCMT 2023-FL11 A - CMBS		12/26/2024	Paydown		1,525,410	1,525,410	1,521,596	1,522,622	0	2,788	0	2,788	0	1,525,410	0	0	0	79,649	10/25/2039
76042E-AA-7	REPS 2020-A A - ABS		10/21/2024	Paydown		376,212	376,212	382,079	379,654	0	(3,442)	0	(3,442)	0	376,212	0	0	0	3,651	11/20/2030
76971E-AA-2	RBIT 20HB1 A1 - ABS		12/25/2024	Paydown		840,985	840,985	843,858	842,217	0	(1,232)	0	(1,232)	0	840,985	0	0	0	7,335	10/25/2050
78433X-AA-8	SALTT 211 AA - ABS		12/15/2024	Paydown		146,379	146,379	146,375	146,376	0	3	0	3	0	146,379	0	0	0	1,502	02/28/2033
78436V-AA-9	SAIF 24CES1 A1 - RMBS		12/25/2024	Paydown		207,772	207,772	207,768	0	0	4	0	4	0	207,772	0	0	0	2,829	07/27/2054
79581V-AA-0	GRADE 2024-CES1 A1 - RMBS		12/01/2024	Paydown		383,247	383,247	383,239	0	0	9	0	9	0	383,247	0	0	0	10,978	03/25/2054
80349B-BD-8	SARAT US 2R3 - CDO		06/10/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,513	04/20/2033
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		02/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(452)	05/26/2037
81742L-AA-4	SEQI 1 A - CDO	C	11/28/2024	Paydown		1,166,882	1,166,882	1,166,882	1,166,882	0	0	0	0	0	1,166,882	0	0	0	49,850	04/15/2031
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		12/01/2024	Paydown		67,265	67,265	68,965	68,578	0	(1,313)	0	(1,313)	0	67,265	0	0	0	996	06/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2024	Paydown		24,762	24,762	24,935	24,941	0	(179)	0	(179)	0	24,762	0	0	0	635	11/25/2049
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		12/01/2024	Paydown		126,212	126,212	127,534	127,273	0	(1,061)	0	(1,061)	0	126,212	0	0	0	1,423	11/27/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		55,574	55,574	54,167	54,103	0	1,471	0	1,471	0	55,574	0	0	0	736	02/26/2052
81749E-AA-3	SEMT 24HY A1A - RMBS		12/25/2024	Paydown		43,018	43,018	42,382	0	0	636	0	636	0	43,018	0	0	0	224	11/25/2063
81761T-AE-5	SERV 2021-1 A21 - RMBS		04/30/2024	Paydown		15,000	15,000	14,148	14,201	0	799	0	799	0	15,000	0	0	0	161	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2024	Paydown		15,000	15,000	15,728	15,422	0	(422)	0	(422)	0	15,000	0	0	0	364	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - ABS		10/25/2024	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	374	04/25/2051
83546D-AL-2	SONIC 2020-1 A21 - ABS		12/20/2024	Paydown		10,000	10,000	10,417	10,335	0	(335)	0	(335)	0	10,000	0	0	0	184	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2024	Paydown		25,000	25,000	26,000	25,657	0	(657)	0	(657)	0	25,000	0	0	0	372	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS		12/20/2024	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	59	08/21/2051
85022W-AP-9	SCFT 2020-A A - ABS		12/25/2024	Paydown		339,628	339,628	341,439	341,117	0	(1,489)	0	(1,489)	0	339,628	0	0	0	3,485	09/26/2037
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2024	Paydown		750,000	750,000	814,418	766,673	0	(16,673)	0	(16,673)	0	750,000	0	0	0	22,209	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS		12/15/2024	Paydown		257,035	257,035	256,168	256,656	0	379	0	379	0	257,035	0	0	0	7,500	05/15/2043
86212X-AL-4	STR 241 A1 - ABS		12/20/2024	Paydown		10,000	10,000	9,998	0	0	2	0	2	0	10,000	0	0	0	217	05/20/2054
86212X-AM-2	STR 241 A2 - ABS		12/20/2024	Paydown		10,000	10,000	10,000	0	0	1	0	1	0	10,000	0	0	0	217	05/20/2054
86268H-AA-6	STRTA 1 A - CDO	C	01/16/2024	Paydown		92,580	92,580	92,454	92,520	0	60	0	60	0	92,580	0	0	0	1,714	01/15/2031
86271P-AA-3	STRTA II A1 - CDO	C	07/10/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,647	10/20/2033
86324C-AA-9	STRE 241 A - ABS		12/15/2024	Paydown		362,171	362,171	362,107	0	0	64	0	64	0	362,171	0	0	0	4,462	07/15/2044
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		12/01/2024	Paydown		96,237	91,449	85,819	85,175	0	11,062	0	11,062	0	96,237	0	0	0	2,627	09/25/2035
86359B-JR-3	SASC 2004-6XS A3 - RMBS		05/28/2024	Paydown		4,622	4,622	4,708	4,622	0	0	0	0	0	4,622	0	0	0	60	03/25/2034
87240P-AJ-0	TCP 1R AR - CDO	C	11/20/2024	Paydown		15,429	15,429	15,429	15,429	0	0	0	0	0	15,429	0	0	0	834	08/20/2033
87267C-AA-6	TRP 211 A - ABS		12/17/2024	Paydown		612,921	612,921	574,276	532,858	0	31,530	0	31,530	0	612,921	0	0	0	6,566	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2024	Paydown		300,380	300,380	291,933	293,738	0	6,642	0	6,642	0	300,380	0	0	0	18,749	09/30/2039
876030-AC-1	TAPESTRY INC		11/25/2024	Call @ 100.00		2,020,000	2,000,000	1,996,060	1,996,176	0	1,101	0	1,101	0	1,997,276	0	2,724	2,724	159,222	11/27/2026
88089J-AA-5	TERRA ABS I LLC - ABS		12/20/2024	Paydown		2,279,600	2,279,600	2,279,600	2,279,600	0	0	0	0	0	2,279,600	0	0	0	91,399	12/22/2042
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2024	Paydown		104,000	104,000	102,440	102,690	0	1,311	0	1,311	0	104,000	0	0	0	1,093	08/20/2046
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2024	Paydown		142,787	142,787	142,782	142,785	0	2	0	2	0	142,787	0	0	0	3,220	07/16/2040
88606W-AA-0	TBOLT 2017 A - ABS	C	09/13/2024	Paydown		618,124	618,124	622,194	618,803	0	(679)	0	(679)	0	618,124	0	0	0	12,416	05/17/2032
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		12/01/2024	Paydown		220,552	220,552	220,549	220,504	0	47	0	47	0	220,552	0	0	0	9,659	10/25/2063
89182J-AA-9	TPMT 24CES2 A1A - RMBS		12/01/2024	Paydown		182,356	182,356	182,353	0	0	3	0	3	0	182,356	0	0	0	5,772	02/25/2064
89182Q-AA-3	TPMT 24CES4 A1 - RMBS		12/01/2024	Paydown		84,089	84,089	84,088	0	0	1	0	1	0	84,089	0	0	0	697	09/25/2064
89609M-AA-7	TRIBUTE RAIL LLC - ABS		12/17/2024	Paydown		120,206	120,206	120,182	120,189	0	18	0	18	0	120,206	0	0	0	3,847	05/17/2052
89613T-AA-6	TAH 2018-SFR1 A - CMBS		12/01/2024	Paydown		55,086	55,086	57,575	56,000	0	(914)	0	(914)	0	55,086	0	0	0	963	05/19/2037
89656G-AA-2	TRL 211 A - ABS		12/19/2024	Paydown		86,937	86,937	86,930	86,932	0	5	0	5	0	86,937	0	0	0	1,038	07/19/2051
89656R-AA-8	TRL 221 A - ABS		12/19/2024	Paydown		36,776	36,776	36,775	36,775	0	1	0	1	0	36,776	0	0	0	874	05/19/2052
89657A-AC-0	TRL 2020-1 A - ABS		12/17/2024	Paydown		133,667	133,667	132,349	132,476	0	1,191	0	1,191	0	133,667	0	0	0	1,414	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - ABS		12/17/2024	Paydown		144,621	144,621	147,283	146,139	0	(1,518)	0	(1,518)	0	144,621	0	0	0	1,872	10/18/2049
89683L-AA-8	TRP 212 A - RMBS		12/17/2024	Paydown		252,663	252,663	246,059	180,831	0	6,598	0	6,598	0	252,663	0	0	0	2,743	06/20/2051
89822P-AA-1	TFINS 201 A1 - CDO		10/15/2024	Paydown		121,685	121,685	121,685	121,685	0	0	0	0	0	121,685	0	0	0	2,473	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2024	Paydown		216,570	216,570	214,833	215,264	0	1,306	0	1,306	0	216,570	0	0	0	2,762	02/28/2051
90354P-AA-5	STEAM 2021-3 A - ABS		12/28/2024	Paydown		58,646	58,646	52,461	0	0	6,185	0	6,185	0	58,646	0	0	0	523	06/28/2051
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		12/01/2024	Paydown		75,313	75,313	73,006	72,929	0	2,384	0	2,384	0	75,313	0	0	0	1,084	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		12/01/2024	Paydown		231,134	231,134	223,875	223,641	0	7,493	0	7,493	0	231,134	0	0	0	3,231	11/25/2051
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2024	Paydown		49,862	49,862	51,625	50,618	0	(756)	0	(756)	0	49,862	0	0	0	1,608	08/15/2025
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		10/11/2024	Paydown		159,776	159,776	158,983	159,348	0	428	0	428	0	159,776	0	0	0	4,791	10/11/2027
91528A-AA-7	UNLOK 242 A - RMBS		12/25/2024	Paydown		8,835	8,835	8,795	0	0	40	0	40	0	8,835	0	0	0	109	10/25/2039
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/01/2024	Paydown		217,693	217,693	219,462	218,982	0	(1,289)	0	(1,289)	0	217,693	0	0	0	3,002	08/25/2051
91825K-AA-5	VINEB 23SFR1 A - CMBS		12/22/2024	Paydown		14,082	14,082	13,044	13,072	0	1,010	0	1,010	0	14,082	0	0	0	441	12/19/2040
92257B-AA-0	VCC 2022-3 A - CMO/RMBS		12/01/2024	Paydown		115,056	115,056	114,834	114,819	0	238	0	238	0	115,056	0	0	0	3,432	06/25/2052
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS		12/01/2024	Paydown		244,853	244,853	243,176	243,406	0	1,447	0	1,447	0	244,853	0	0	0	4,840	02/26/2052
92259H-AA-5	VCC 234 A - CMBS/CMO/RMBS		12/01/2024	Paydown		551,331	551,331	551,283	551,312	0	20	0	20	0	551,331	0	0	0	24,825	11/25/2053
92259L-AB-4	VCC 2020-1 AFX - RMBS		12/01/2024	Paydown		60,769	60,769	63,096	62,395	0	(1,626)	0	(1,626)	0	60,769	0	0	0	900	02/25/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS		12/01/2024	Paydown		128,429	128,429	128,425	0	0	4	0	4	0	128,429	0	0	0	3,146	06/25/2054
92259T-AA-9	VCC 2021-1 A - CMO/RMBS		12/01/2024	Paydown		356,799	356,799	356,768	356,715	0	84	0	84	0	356,799	0	0	0	2,348	05/25/2051
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS		12/01/2024	Paydown		150,147	150,147	150,120	150,058	0	89	0	89	0	150,147	0	0	0	3,728	04/25/2052
92259W-AA-2	VCC 244 A - RMBS		08/25/2024	Paydown		1,469	1,469	1,469	0	0	0	0	0	0	1,469	0	0	0	7	08/25/2054
92259W-AA-2	VCC 244 A - RMBS		12/01/2024	Paydown		54,140	54,140	54,138	0	0	2	0	2	0	54,140	0	0	0	1,040	08/25/2054
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2024	Paydown		294,445	294,445	288,050	290,502	0	3,943	0	3,943	0	294,445	0	0	0	2,975	11/26/2066
92538U-AA-9	VERUS 2022-3 A1 - RMBS		12/01/2024	Paydown		130,093	130,093	129,751	129,797	0	296	0	296	0	130,093	0	0	0	2,716	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		12/01/2024	Paydown		47,524	47,524	47,524	47,563	0	(39)	0	(39)	0	47,524	0	0	0	1,445	07/25/2067
92737D-AA-6	VINEB 24SFR1 A - CMBS		12/01/2024	Paydown		14,991	14,991	14,201	0	0	789	0	789	0	14,991	0	0	0	316	03/19/2041
927958-AA-6	VISIO 231 A1 - RMBS		12/01/2024	Paydown		430,567	430,567	430,567	430,572	0	(4)	0	(4)	0	430,567	0	0	0	14,471	03/25/2058
92839H-AA-4	VSTA 24CES1 A1 - RMBS		12/01/2024	Paydown		163,028	163,028	163,026	0	0	2	0	2	0	163,028	0	0	0	4,578	05/26/2054
92841Y-AA-3	VSTA 24CES2 A1 - RMBS		12/01/2024	Paydown		46,433	46,433	46,433	0	0	0	0	0	0	46,433	0	0	0	445	10/26/2054
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS		12/01/2024	Paydown		7,732	6,715	6,377	6,364	0	1,368	0	1,368	0	7,732	0	0	0	165	02/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		12/01/2024	Paydown		525,311	575,807	546,554	466,574	104,716	(45,980)	0	58,736	0	525,311	0	0	0	13,389	07/25/2037
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		12/25/2024	Paydown		51,333	51,320	50,740	51,060	0	274	0	274	0	51,333	0	0	0	1,552	01/25/2045
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2024	Paydown		108,455	108,455	107,964	108,107	0	347	0	347	0	108,455	0	0	0	2,792	09/15/2044
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2024	Paydown		35,192	35,192	35,785	35,833	0	(641)	0	(641)	0	35,192	0	0	0	640	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		144,249	144,249	141,499	141,584	0	2,665	0	2,665	0	144,249	0	0	0	1,788	08/25/2051
95058X-AG-3	WEN 2019-1 A21 - ABS		12/15/2024	Paydown		40,259	40,259	42,656	41,572	0	(1,312)	0	(1,312)	0	40,259	0	0	0	952	06/15/2049
96033E-AA-6	WESTR 231 A - ABS		12/01/2024	Paydown		319,798	319,798	319,270	319,259	0	539	0	539	0	319,798	0	0	0	9,931	12/21/2037
96034J-AB-2	WESTR 2022-1 B - ABS		12/01/2024	Paydown		109,367	109,367	109,237	108,859	0	508	0	508	0	109,367	0	0	0	1,336	08/20/2036
96034L-AA-9	WESTR 2020-1 A - ABS		06/26/2024	Paydown		196,804	196,804	200,604	197,434	0	(629)	0	(629)	0	196,804	0	0	0	1,948	03/20/2034
97064E-AA-6	WESTF 2018-A A - ABS		12/15/2024	Paydown		48,323	48,323	46,571	0	0	1,752	0	1,752	0	48,323	0	0	0	669	09/15/2043
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2024	Paydown		91,318	91,318	90,613	90,705	0	612	0	612	0	91,318	0	0	0	1,555	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2024	Paydown		256,743	256,743	256,730	256,731	0	12	0	12	0	256,743	0	0	0	4,355	05/15/2046
97064Y-AA-2	WESTF 2023-A A - ABS		12/15/2024	Paydown		123,266	123,266	121,846	121,981	0	1,285	0	1,285	0	123,266	0	0	0	5,234	10/15/2048
974153-AB-4	WSTOP 201 A2 - ABS		09/01/2024	Paydown		0	0	0	7	0	(7)	0	(7)	0	0	0	0	0	0	12/05/2050
97988W-AA-9	WDMNT 207 A1A - CDO	C	07/09/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	267,029	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO	C	04/25/2024	Paydown		2,000,000	2,000,000	2,015,757	2,008,439	0	(8,439)	0	(8,439)	0	2,000,000	0	0	0	35,400	07/21/2031
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	10/16/2024	Paydown		2,505,995	2,505,995	2,505,995	2,505,995	0	0	0	0	0	2,505,995	0	0	0	122,892	07/16/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						168,438,501	168,836,542	168,255,357	161,106,108	138,518	804,267	6,997	935,788	0	168,817,804	0	(399,303)	(399,303)	6,333,305	XXX
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN		12/31/2024	Direct		149,750	149,750	132,529	145,757	0	3,993	0	3,993	0	149,750	0	0	0	11,178	06/30/2025
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		06/28/2024	EXCHANGE		1,455,289	1,463,997	1,399,948	1,417,844	0	23,061	0	23,061	0	1,440,905	0	14,385	14,385	52,254	02/01/2027
05554J-AJ-6	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		12/31/2024	Direct		6,531	6,531	6,466	0	0	4	0	4	0	6,531	0	0	0	137	03/05/2029
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		10/21/2024	Direct		432,050	432,050	435,830	432,742	0	(692)	0	(692)	0	432,050	0	0	0	22,751	10/20/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOAN (FIRST L		12/20/2024	Exchange		2,325,209	2,325,209	2,287,064	2,130,788	0	0	0	0	0	2,287,064	0	38,145	38,145	0	03/10/2026
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		12/20/2024	Exchange		1,284,751	1,284,751	1,242,717	1,168,982	5,124	(307)	0	4,817	0	1,244,216	0	40,535	40,535	1,604	03/10/2026
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		07/02/2024	Direct		2,534,214	2,534,214	2,507,211	2,508,872	11,281	14,062	0	25,342	0	2,534,214	0	0	0	192,999	07/22/2027
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		12/31/2024	Direct		10,101	10,101	9,508	10,033	0	68	0	68	0	10,101	0	0	0	555	04/17/2028
N8233B-AE-2	FLUTTER ENTERTAINMENT PLC - THIRD AMENDM	C	03/14/2024	Direct		207,761	207,761	203,086	203,977	0	3,783	0	3,783	0	207,761	0	0	0	5,352	07/22/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,405,655	8,414,363	8,224,358	8,018,995	16,405	43,971	0	60,376	0	8,312,591	0	93,064	93,064	286,830	XXX
2509999997. Total - Bonds - Part 4						305,437,416	305,879,424	311,524,829	297,987,404	154,923	508,218	6,997	656,143	0	305,772,348	0	(354,932)	(354,932)	8,381,487	XXX
2509999998. Total - Bonds - Part 5						7,771,339	7,994,386	7,849,526	0	0	8,408	0	8,408	0	7,857,934	0	(86,595)	(86,595)	105,125	XXX
2509999999. Total - Bonds						313,208,755	313,873,810	319,374,355	297,987,404	154,923	516,626	6,997	664,552	0	313,630,282	0	(441,527)	(441,527)	8,486,612	XXX
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP		07/18/2024	Call @ 25.00	200,000.000	5,000,000	0.00	5,016,000	5,028,000	388,000	0	400,000	(12,000)	0	5,016,000	0	(16,000)	(16,000)	226,223	
46625H-JQ-4	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	1,000,000.000	1,000,000	0.00	1,122,500	999,000	4,460	(3,460)	0	1,000	0	1,000,000	0	0	0	57,120	
55261F-AG-9	M&T BANK CORP		08/15/2024	Call @ 100.00	5,000,000.000	5,000,000	0.00	5,537,500	4,925,000	96,217	(21,217)	0	75,000	0	5,000,000	0	0	0	393,500	
743315-AU-7	PROGRESSIVE CORP		02/22/2024	Call @ 100.00	2,000,000.000	2,000,000	0.00	2,080,000	1,990,000	10,000	0	0	10,000	0	2,000,000	0	0	0	31,377	

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
857477-60-8	STATE STREET CORP		03/15/2024	Call @ 25.00	320,000.000	8,000,000	0.00	9,065,600	8,019,200	1,046,400	0	0	1,046,400	0	9,065,600	0	(1,065,600)	(1,065,600)	118,000	
857477-AQ-6	STATE STREET CORP		03/15/2024	Call @ 100.00	667,000.000	667,000	0.00	665,333	671,169	(5,732)	7	0	(5,725)	0	665,444	0	1,556	1,556	15,584	
949746-46-5	WELLS FARGO & CO		03/15/2024	Call @ 25.00	200,000.000	5,000,000	0.00	5,830,000	5,028,000	802,000	0	0	802,000	0	5,830,000	0	(830,000)	(830,000)	82,812	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						26,667,000	XXX	29,316,933	26,660,369	2,341,345	(24,670)	400,000	1,916,675	0	28,577,044	0	(1,910,044)	(1,910,044)	924,616	XXX
4509999997. Total - Preferred Stocks - Part 4						26,667,000	XXX	29,316,933	26,660,369	2,341,345	(24,670)	400,000	1,916,675	0	28,577,044	0	(1,910,044)	(1,910,044)	924,616	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						26,667,000	XXX	29,316,933	26,660,369	2,341,345	(24,670)	400,000	1,916,675	0	28,577,044	0	(1,910,044)	(1,910,044)	924,616	XXX
73754Y-10-0	POTBELLY ORD		03/06/2024	THE BENCHMARK COMPANY, LLC	70,000.000	957,801		308,000	729,400	(421,400)	0	0	(421,400)	0	308,000	0	649,801	649,801	0	
87901J-10-5	TEGNA ORD		12/16/2024	Various	10,000.000	184,677		139,500	153,000	(13,500)	0	0	(13,500)	0	139,500	0	45,177	45,177	4,775	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,142,478	XXX	447,500	882,400	(434,900)	0	0	(434,900)	0	447,500	0	694,978	694,978	4,775	XXX
10805Z-ZC-5	BRIDGEFIELD EMPLOYERS INSURANCE COMPANY		10/31/2024	Distribution from Subsidiary	0.000	30,000,000		30,000,000	0	0	0	0	0	0	30,000,000	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						30,000,000	XXX	30,000,000	0	0	0	0	0	0	30,000,000	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						31,142,478	XXX	30,447,500	882,400	(434,900)	0	0	(434,900)	0	30,447,500	0	694,978	694,978	4,775	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						31,142,478	XXX	30,447,500	882,400	(434,900)	0	0	(434,900)	0	30,447,500	0	694,978	694,978	4,775	XXX
5999999999. Total - Preferred and Common Stocks						57,809,478	XXX	59,764,432	27,542,769	1,906,445	(24,670)	400,000	1,481,775	0	59,024,544	0	(1,215,066)	(1,215,066)	929,391	XXX
6009999999 - Totals						371,018,233	XXX	379,138,788	325,530,173	2,061,368	491,956	406,997	2,146,327	0	372,654,826	0	(1,656,593)	(1,656,593)	9,416,003	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03881E-AA-5	ARCLO 2021-FL2 A - CMBS	C	02/13/2024	BANCO SANTANDER	06/17/2024	Paydown	1,610,836	1,606,305	1,610,836	1,610,836	0	4,530	0	4,530	0	0	0	0	34,635	0
20824D-AA-1	CONN 24A A - ABS		01/19/2024	MITSUBISHI UFJ SECURITIES	11/15/2024	Paydown	1,000,000	999,984	1,000,000	1,000,000	0	17	0	17	0	0	0	0	26,822	0
411707-AH-5	HNGRY 2020-1 A2 - ABS		09/11/2024	BARCLAYS CAPITAL INC FIXED INC	10/18/2024	Various	2,383,550	2,243,237	2,217,691	2,247,098	0	3,861	0	3,861	0	0	(29,407)	(29,407)	23,722	21,614
411707-AM-4	HNGRY 241 A2 - RMBS		03/07/2024	BARCLAYS CAPITAL INC FIXED INC	05/08/2024	EXCHANGE	3,000,000	3,000,000	2,942,813	3,000,000	0	0	0	0	0	0	(57,188)	(57,188)	19,946	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,994,386	7,849,526	7,771,339	7,857,934	0	8,408	0	8,408	0	0	(86,595)	(86,595)	105,125	21,614
2509999998. Total - Bonds							7,994,386	7,849,526	7,771,339	7,857,934	0	8,408	0	8,408	0	0	(86,595)	(86,595)	105,125	21,614
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								7,849,526	7,771,339	7,857,934	0	8,408	0	8,408	0	0	(86,595)	(86,595)	105,125	21,614

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
10805#-10-2	Bridgefield Casualty Insurance Company		10335	59-3269531	8BI	72,211,240	0	0	25,000.000	100.0
10805Z-ZC-5	Bridgefield Employers Insurance Company		10701	59-1835212	8BI	53,251,519	0	0	25,000.000	100.0
10806@-10-3	Bridgefield Indemnity Insurance Company		16618	83-1694393	8BI	11,485,702	0	0	900.000	100.0
76049Z-ZC-2	Republic Indemnity Company of America		22179	95-2801326	8BI	141,821,063	0	0	1,000,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						278,769,522	0	0	XXX	XXX
1899999. Total Common Stocks						278,769,522	0	0	XXX	XXX
1999999 - Totals						278,769,522	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
76049*-10-3	Republic Indemnity Company of California	Republic Indemnity Company of America	0	2,350,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FRANCHISE GROUP ROLL UP DIP S+900 05/06/2025			12/20/2024	Exchange	05/06/2025	3,579,960	0	0	0	0	3,579,960	3,579,960	0	0	9.347	9.347	MON	33,279	0
FRANCHISE GROUP, INC. - NEW MONEY TERM L			12/20/2024	DIRECT	05/06/2025	1,815,524	0	2,870	0	0	1,828,336	1,812,654	0	0	13.597	15.875	MON	36,420	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						5,395,484	0	2,870	0	0	5,408,296	5,392,614	0	0	XXX	XXX	XXX	69,700	0
1909999999. Subtotal - Unaffiliated Bank Loans						5,395,484	0	2,870	0	0	5,408,296	5,392,614	0	0	XXX	XXX	XXX	69,700	0
2419999999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						5,395,484	0	2,870	0	0	5,408,296	5,392,614	0	0	XXX	XXX	XXX	69,700	0
2509999999. Total Bonds						5,395,484	0	2,870	0	0	5,408,296	5,392,614	0	0	XXX	XXX	XXX	69,700	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						5,395,484	0	2,870	0	0	XXX	5,392,614	0	0	XXX	XXX	XXX	69,700	0

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 ...$ 5,395,484	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
REC 3.34 / PAY SFR-OIS Cmpd +.0026161 10/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/09/2022	10/15/2025	1	56,000,000	4.75161 / 3.34	0	0	(1,482,411)	(367,292)		(367,292)	877,279	0	0	0	248,633	---	100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(1,482,411)	(367,292)	XXX	(367,292)	877,279	0	0	0	248,633	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,482,411)	(367,292)	XXX	(367,292)	877,279	0	0	0	248,633	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(1,482,411)	(367,292)	XXX	(367,292)	877,279	0	0	0	248,633	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(1,482,411)	(367,292)	XXX	(367,292)	877,279	0	0	0	248,633	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,482,411)	(367,292)	XXX	(367,292)	877,279	0	0	0	248,633	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(1,482,411)	(367,292)	XXX	(367,292)	877,279	0	0	0	248,633	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
REC 4.1815 / PAY SFR-OIS Cmpd +.0011448 07/15/2024	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/20/2022	07/15/2024	07/15/2024	Expired	1	8,000,000	4.1815 / 4.1815	0	0	0	(50,011)	0		41,058	0	0	0	0	0	100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												0	0	0	(50,011)	0	XXX	41,058	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	(50,011)	0	XXX	41,058	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	(50,011)	0	XXX	41,058	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	(50,011)	0	XXX	41,058	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	(50,011)	0	XXX	41,058	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												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												0	0	0	(50,011)	0	XXX	41,058	0	0	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

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

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			1,375,753	0	0	(367,292)	0	0	(367,292)	0	248,633	0
0999999999 - Gross Totals			1,375,753	0	0	(367,292)	0	0	(367,292)	0	248,633	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					0	(367,292)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	SNZ20JLFK8MNNCLQOF39	Cash		Morgan Stanley (0617HUTS5)	1,375,753	1,375,753	1,375,753		IV
0199999999 - Total					1,375,753	1,375,753	1,375,753	XXX	XXX

Collateral Pledged to Reporting Entity

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

NONE

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
The Bank of New York Mellon	New York, New York		0.000	152	0	61,471	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	152	0	61,471	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	152	0	61,471	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	152	0	61,471	XXX

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

1. January	31,475	4. April	56,133	7. July	5,140	10. October	5,414
2. February	12,132	5. May	9,044	8. August	12,820	11. November	204,867
3. March	165,310	6. June	241,476	9. September	181,065	12. December	61,471

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/02/2024	4.170		0	0	1
825252-40-6	INVESCO TREASURY INST		12/31/2024	4.310		23,672,821	48,767	2,027,255
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						23,672,821	48,767	2,027,256
8609999999 - Total Cash Equivalents						23,672,821	48,767	2,027,256

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	383,710,348	379,663,871
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	PROPERTY AND CASUALTY	0	0	330,477	336,118
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	O	PROPERTY AND CASUALTY	0	0	364,989	352,453
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	PROPERTY AND CASUALTY	1,754,949	1,694,672	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,754,949	1,694,672	384,405,814	380,352,442
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 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0