PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 301 E. Fourth Street
(Street and Number)
Cincinnati, OH, US 45202, 513-369-5000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 301 E. Fourth Street, Cincinnati, OH, US 45202
(Street and Number or P.O. Box) (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, 513-369-5000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.greatamericaninsurancegroup.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

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

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

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	Gross Investment Holdings 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	54,338,317	0.490	54,338,317	0	54,338,317	0.492
	1.02 All other governments	229,185,919	2.069	229,185,919	0	229,185,919	2.077
	1.03 U.S. states, territories and possessions, etc. guaranteed	1,658,623	0.015	1,658,623	0	1,658,623	0.015
	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	485,502,449	4.382	485,502,449	0	485,502,449	4.400
	1.06 Industrial and miscellaneous	4,957,950,008	44.751	4,957,950,008	0	4,957,950,008	44.930
	1.07 Hybrid securities	4,867,476	0.044	4,867,476	0	4,867,476	0.044
	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	111,515,373	1.007	111,515,373	0	111,515,373	1.011
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	5,845,018,164	52.757	5,845,018,164	0	5,845,018,164	52.969
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	318,647,926	2.876	318,647,926	0	318,647,926	2.888
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	318,647,926	2.876	318,647,926	0	318,647,926	2.888
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	206,920,928	1.868	206,920,928	0	206,920,928	1.875
	3.02 Industrial and miscellaneous Other (Unaffiliated)	65,857,545	0.594	65,857,545	0	65,857,545	0.597
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	693,504,878	6.260	679,173,338	0	679,173,338	6.155
	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	4,191,894	0.038	4,191,894	0	4,191,894	0.038
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	970,475,245	8.760	956,143,705	0	956,143,705	8.665
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	757,581,191	6.838	757,581,191	0	757,581,191	6.865
	4.04 Mezzanine real estate loans	28,968,002	0.261	28,968,002	0	28,968,002	0.263
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	786,549,193	7.099	786,549,193	0	786,549,193	7.128
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	1,828,762	0.017	1,804,762	0	1,804,762	0.016
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	1,828,762	0.017	1,804,762	0	1,804,762	0.016
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	124,165,798	1.121	124,165,798	0	124,165,798	1.125
	6.02 Cash equivalents (Schedule E, Part 2)	432,638,301	3.905	432,638,301	0	432,638,301	3.921
	6.03 Short-term investments (Schedule DA)	4,925,804	0.044	4,925,804	0	4,925,804	0.045
	6.04 Total cash, cash equivalents and short-term investments	561,729,903	5.070	561,729,903	0	561,729,903	5.091
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	821,451	0.007	821,451	0	821,451	0.007
9.	Other invested assets (Schedule BA)	2,593,725,262	23.411	2,563,864,175	0	2,563,864,175	23.234
10.	Receivables for securities	239,165	0.002	239,165	0	239,165	0.002
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	11,079,035,070	100.000	11,034,818,444	0	11,034,818,444	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,008,971
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	180,209	
	8.2 Totals, Part 3, Column 9	0	180,209
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		1,828,762
10.	Deduct total nonadmitted amounts		24,000
11.	Statement value at end of current period (Line 9 minus Line 10)		1,804,762

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		710,228,304
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	190,893,718	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	190,893,718
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		114,572,830
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)		786,549,193
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		786,549,193
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		786,549,193

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,344,986,304
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	206,298,164	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	314,209,998	520,508,162
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		2,904
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	20,912,456	
	5.2 Totals, Part 3, Column 9	(285,339)	20,627,117
6.	Total gain (loss) on disposals, Part 3, Column 19		44,447,030
7.	Deduct amounts received on disposals, Part 3, Column 16		295,197,205
8.	Deduct amortization of premium and depreciation		5,116,897
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	15,936,571	
	10.2 Totals, Part 3, Column 11	20,595,581	36,532,153
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,593,725,262
12.	Deduct total nonadmitted amounts		29,861,087
13.	Statement value at end of current period (Line 11 minus Line 12)		2,563,864,175

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,075,889,537
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,258,285,556
3.	Accrual of discount		29,529,431
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	2,972,173	
	4.2. Part 2, Section 1, Column 15	21,382,497	
	4.3. Part 2, Section 2, Column 13	41,438,498	
	4.4. Part 4, Column 11	(12,984,193)	52,808,975
5.	Total gain (loss) on disposals, Part 4, Column 19		20,277,306
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,259,018,311
7.	Deduct amortization of premium		2,699,736
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(8,939,491)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	1,575,305	(7,364,187)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	16,432,682	
	9.2. Part 2, Section 1, Column 17	1,987,416	
	9.3. Part 2, Section 2, Column 14	13,566,639	
	9.4. Part 4, Column 13	1,580,501	33,567,237
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,134,141,335
12.	Deduct total nonadmitted amounts		14,331,539
13.	Statement value at end of current period (Line 11 minus Line 12)		7,119,809,795

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	54,338,317	54,008,401	53,867,342	46,449,901
Governments	2.	Canada	182,720,279	183,578,946	191,974,987	182,867,473
(Including all obligations guaranteed by governments)	3.	Other Countries	46,465,641	46,414,429	46,577,171	47,045,888
	4.	Totals	283,524,236	284,001,776	292,419,500	276,363,262
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,658,623	1,620,029	1,664,326	1,655,000
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	485,502,449	461,455,073	486,680,368	489,023,156
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	4,427,138,821	4,335,933,686	4,411,662,467	4,551,081,184
	9.	Canada	21,428,072	21,798,394	21,277,560	21,500,000
	10.	Other Countries	625,765,963	626,196,402	620,452,105	635,483,735
	11.	Totals	5,074,332,856	4,983,928,482	5,053,392,132	5,208,064,919
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	5,845,018,164	5,731,005,360	5,834,156,327	5,975,106,336
PREFERRED STOCKS	14.	United States	312,330,526	312,330,526	262,788,440	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	2,970,000	2,970,000	3,003,500	
	16.	Other Countries	3,347,400	3,347,400	4,000,000	
	17.	Totals	318,647,926	318,647,926	269,791,940	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	318,647,926	318,647,926	269,791,940	
COMMON STOCKS	20.	United States	261,861,927	261,861,927	158,849,337	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	15,108,440	15,108,440	11,466,082	
	23.	Totals	276,970,367	276,970,367	170,315,418	
Parent, Subsidiaries and Affiliates	24.	Totals	693,504,878	693,504,878	653,197,573	
	25.	Total Common Stocks	970,475,245	970,475,245	823,512,991	
	26.	Total Stocks	1,289,123,170	1,289,123,171	1,093,304,931	
	27.	Total Bonds and Stocks	7,134,141,335	7,020,128,531	6,927,461,258	

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	20,306,422	28,381,183	2,054,896	2,483,499	1,331,318	XXX	54,557,318	0.9	55,919,043	1.0	54,557,318	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	20,306,422	28,381,183	2,054,896	2,483,499	1,331,318	XXX	54,557,318	0.9	55,919,043	1.0	54,557,318	0
2. All Other Governments												
2.1 NAIC 1	69,104,874	160,649,412	0	0	0	XXX	229,754,286	3.9	240,657,035	4.1	47,034,007	182,720,279
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	69,104,874	160,649,412	0	0	0	XXX	229,754,286	3.9	240,657,035	4.1	47,034,007	182,720,279
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	1,489,912	0	168,712	XXX	1,658,623	0.0	13,139,954	0.2	1,658,623	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	1,489,912	0	168,712	XXX	1,658,623	0.0	13,139,954	0.2	1,658,623	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	169,717	0.0	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	169,717	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	32,875,701	47,947,086	160,597,999	142,799,740	93,469,967	XXX	477,690,492	8.2	480,144,189	8.2	477,690,492	0
5.2 NAIC 2	0	0	7,811,956	0	0	XXX	7,811,956	0.1	7,783,434	0.1	7,811,956	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	32,875,701	47,947,086	168,409,955	142,799,740	93,469,967	XXX	485,502,449	8.3	487,927,623	8.4	485,502,449	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	530,090,588	1,899,326,332	647,325,601	308,721,961	95,212,241	XXX	3,480,676,722	59.5	3,523,589,022	60.3	323,837,679	3,156,839,043
6.2 NAIC 2	118,560,618	841,787,024	273,727,467	24,097,784	1,708,503	XXX	1,259,881,396	21.5	1,196,866,174	20.5	634,235,881	625,645,515
6.3 NAIC 3	9,566,504	71,726,702	1,940,655	1,372,096	7,236	XXX	84,613,193	1.4	85,577,851	1.5	43,284,897	41,328,296
6.4 NAIC 4	666,237	30,919,952	4,396,315	9,327	0	XXX	35,991,830	0.6	9,711,235	0.2	12,978,640	23,013,190
6.5 NAIC 5	29,744,068	61,632,342	2,612,423	865,727	3	XXX	94,854,563	1.6	57,958,479	1.0	9,821,330	85,033,234
6.6 NAIC 6	2,517,964	551,520	209,373	34,451	0	XXX	3,313,308	0.1	2,628,191	0.0	1,058,478	2,254,830
6.7 Totals	691,145,979	2,905,943,872	930,211,833	335,101,346	96,927,982	XXX	4,959,331,013	84.8	4,876,330,952	83.5	1,025,216,905	3,934,114,108
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	4,867,476	XXX	4,867,476	0.1	9,717,099	0.2	4,867,476	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	4,867,476	XXX	4,867,476	0.1	9,717,099	0.2	4,867,476	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	923,582	0	0	0	XXX	923,582	0.0	2,401,236	0.0	0	923,582
10.2 NAIC 2	198,922	24,364,847	0	0	0	XXX	24,563,770	0.4	33,201,652	0.6	2,949,336	21,614,434
10.3 NAIC 3	4,350,397	48,073,828	7,370,055	0	0	XXX	59,794,280	1.0	85,348,687	1.5	26,111,357	33,682,923
10.4 NAIC 4	2,434,721	16,280,912	0	0	0	XXX	18,715,633	0.3	22,888,299	0.4	11,249,376	7,466,257
10.5 NAIC 5	6,082,025	745,842	0	0	0	XXX	6,827,867	0.1	11,680,190	0.2	3,325,068	3,502,799
10.6 NAIC 6	0	2,828,306	1,187,733	0	0	XXX	4,016,039	0.1	0	0.0	2,828,306	1,187,733
10.7 Totals	13,066,065	93,217,317	8,557,788	0	0	XXX	114,841,171	2.0	155,520,065	2.7	46,463,443	68,377,728
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) 652,377,585	2,137,227,594	811,468,407	454,005,201	190,182,237	0	4,245,261,023	72.6	XXX	XXX	904,778,120	3,340,482,903
12.2 NAIC 2	(d) 118,759,540	866,151,872	281,539,423	24,097,784	6,575,979	0	1,297,124,598	22.2	XXX	XXX	649,864,649	647,259,949
12.3 NAIC 3	(d) 13,916,901	119,800,530	9,310,709	1,372,096	7,236	0	144,407,472	2.5	XXX	XXX	69,396,253	75,011,219
12.4 NAIC 4	(d) 3,100,958	47,200,864	4,396,315	9,327	0	0	54,707,463	0.9	XXX	XXX	24,228,016	30,479,447
12.5 NAIC 5	(d) 35,826,094	62,378,184	2,612,423	865,727	3	0	(c) 101,682,430	1.7	XXX	XXX	13,146,398	88,536,033
12.6 NAIC 6	(d) 2,517,964	3,379,826	1,397,106	34,451	0	0	(c) 7,329,347	0.1	XXX	XXX	3,886,784	3,442,564
12.7 Totals	826,499,041	3,236,138,870	1,110,724,383	480,384,586	196,765,453	0	(b) 5,850,512,334	100.0	XXX	XXX	1,665,300,220	4,185,212,114
12.8 Line 12.7 as a % of Col. 7	14.1	55.3	19.0	8.2	3.4	0.0	100.0	XXX	XXX	XXX	28.5	71.5
13. Total Bonds Prior Year												
13.1 NAIC 1	707,694,237	2,278,838,501	717,465,479	409,217,758	202,804,222	0	XXX	XXX	4,316,020,197	73.9	932,892,946	3,383,127,251
13.2 NAIC 2	82,160,870	861,149,484	262,857,422	29,879,742	11,520,841	0	XXX	XXX	1,247,568,359	21.4	605,072,309	642,496,050
13.3 NAIC 3	11,972,255	141,048,183	17,906,100	0	0	0	XXX	XXX	170,926,538	2.9	48,085,501	122,841,038
13.4 NAIC 4	2,346,592	27,525,459	2,208,557	518,925	0	0	XXX	XXX	32,599,534	0.6	815,171	31,784,363
13.5 NAIC 5	28,463,194	35,897,669	258,631	1,211,820	3,807,354	0	XXX	XXX	(c) 69,638,669	1.2	307,606	69,331,063
13.6 NAIC 6	433,109	1,196,591	712,363	286,128	0	0	XXX	XXX	(c) 2,628,191	0.0	2,574,470	53,721
13.7 Totals	833,070,259	3,345,655,888	1,001,408,552	441,114,373	218,132,417	0	XXX	XXX	(b) 5,839,381,489	100.0	1,589,748,003	4,249,633,486
13.8 Line 13.7 as a % of Col. 9	14.3	57.3	17.1	7.6	3.7	0.0	XXX	XXX	100.0	XXX	27.2	72.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	103,955,019	212,036,401	318,249,123	166,762,006	103,775,571	0	904,778,120	15.5	932,892,946	16.0	904,778,120	XXX
14.2 NAIC 2	32,566,736	363,138,531	237,961,077	11,270,371	4,927,934	0	649,864,649	11.1	605,072,309	10.4	649,864,649	XXX
14.3 NAIC 3	1,308,113	58,929,443	7,779,366	1,372,096	7,236	0	69,396,253	1.2	48,085,501	0.8	69,396,253	XXX
14.4 NAIC 4	1,564,828	20,903,188	1,760,000	0	0	0	24,228,016	0.4	815,171	0.0	24,228,016	XXX
14.5 NAIC 5	3,545,013	8,953,148	472,329	175,908	0	0	13,146,398	0.2	307,606	0.0	13,146,398	XXX
14.6 NAIC 6	289,401	3,353,559	209,373	34,451	0	0	3,886,784	0.1	2,574,470	0.0	3,886,784	XXX
14.7 Totals	143,229,110	667,314,269	566,431,267	179,614,832	108,710,741	0	1,665,300,220	28.5	1,589,748,003	27.2	1,665,300,220	XXX
14.8 Line 14.7 as a % of Col. 7	8.6	40.1	34.0	10.8	6.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.4	11.4	9.7	3.1	1.9	0.0	28.5	XXX	XXX	XXX	28.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	548,422,566	1,925,191,193	493,219,285	287,243,194	86,406,665	0	3,340,482,903	57.1	3,383,127,251	57.9	XXX	3,340,482,903
15.2 NAIC 2	86,192,804	503,013,341	43,578,346	12,827,413	1,648,045	0	647,259,949	11.1	642,496,050	11.0	XXX	647,259,949
15.3 NAIC 3	12,608,787	60,871,088	1,531,344	0	0	0	75,011,219	1.3	122,841,038	2.1	XXX	75,011,219
15.4 NAIC 4	1,536,130	26,297,676	2,636,315	9,327	0	0	30,479,447	0.5	31,784,363	0.5	XXX	30,479,447
15.5 NAIC 5	32,281,081	53,425,036	2,140,094	689,819	3	0	88,536,033	1.5	69,331,063	1.2	XXX	88,536,033
15.6 NAIC 6	2,228,562	26,268	1,187,733	0	0	0	3,442,564	0.1	53,721	0.0	XXX	3,442,564
15.7 Totals	683,269,931	2,568,824,601	544,293,116	300,769,753	88,054,713	0	4,185,212,114	71.5	4,249,633,486	72.8	XXX	4,185,212,114
15.8 Line 15.7 as a % of Col. 7	16.3	61.4	13.0	7.2	2.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	11.7	43.9	9.3	5.1	1.5	0.0	71.5	XXX	XXX	XXX	XXX	71.5

(a) Includes $ 3,582,920,315 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 50,750,471 current year of bonds with Z designations and $ 50,359,045 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 $ 73,299,783 current year, $ 40,831,130 prior year of bonds with 5GI designations and $ 2,221,943 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 $ 2,168,372 ; NAIC 2 $ 0 ; NAIC 3 $ 730 ; NAIC 4 $ 0 ; NAIC 5 $ 3,325,068 ; 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	19,848,255	26,563,441	0	0	0	XXX	46,411,696	0.8	46,395,342	0.8	46,411,696	0
1.02 Residential Mortgage-Backed Securities	458,167	1,817,742	2,054,896	2,483,499	1,331,318	XXX	8,145,622	0.1	9,523,702	0.2	8,145,622	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	20,306,422	28,381,183	2,054,896	2,483,499	1,331,318	XXX	54,557,318	0.9	55,919,043	1.0	54,557,318	0
2. All Other Governments												
2.01 Issuer Obligations	69,104,874	160,649,412	0	0	0	XXX	229,754,286	3.9	240,657,035	4.1	47,034,007	182,720,279
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	69,104,874	160,649,412	0	0	0	XXX	229,754,286	3.9	240,657,035	4.1	47,034,007	182,720,279
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	1,489,912	0	168,712	XXX	1,658,623	0.0	13,139,954	0.2	1,658,623	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	1,489,912	0	168,712	XXX	1,658,623	0.0	13,139,954	0.2	1,658,623	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	169,717	0.0	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	169,717	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	8,433,191	6,150,000	43,397,373	40,098,829	17,480,988	XXX	115,560,381	2.0	92,825,257	1.6	115,560,381	0
5.02 Residential Mortgage-Backed Securities	584,536	1,927,051	1,667,036	1,774,277	417,945	XXX	6,370,846	0.1	6,781,542	0.1	6,370,846	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	23,857,973	39,870,035	123,345,546	100,926,634	75,571,033	XXX	363,571,221	6.2	388,320,824	6.7	363,571,221	0
5.05 Totals	32,875,701	47,947,086	168,409,955	142,799,740	93,469,967	XXX	485,502,449	8.3	487,927,623	8.4	485,502,449	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	149,204,912	1,102,721,442	526,093,773	99,359,469	0	XXX	1,877,379,597	32.1	1,751,046,041	30.0	954,727,466	922,652,131
6.02 Residential Mortgage-Backed Securities	182,017,484	436,571,012	220,101,961	185,212,874	75,945,978	XXX	1,099,849,309	18.8	907,810,130	15.5	37,738,611	1,062,110,698
6.03 Commercial Mortgage-Backed Securities	11,465,741	12,445,035	3,586,974	0	0	XXX	27,497,749	0.5	46,364,052	0.8	5,000,000	22,497,749
6.04 Other Loan-Backed and Structured Securities	348,457,843	1,354,206,383	180,429,125	50,529,004	20,982,004	XXX	1,954,604,358	33.4	2,171,110,729	37.2	27,750,828	1,926,853,530
6.05 Totals	691,145,979	2,905,943,872	930,211,833	335,101,346	96,927,982	XXX	4,959,331,013	84.8	4,876,330,952	83.5	1,025,216,905	3,934,114,108
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	4,867,476	XXX	4,867,476	0.1	9,717,099	0.2	4,867,476	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	4,867,476	XXX	4,867,476	0.1	9,717,099	0.2	4,867,476	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	13,066,065	93,217,317	8,557,788	0	0	XXX	114,841,171	2.0	155,520,065	2.7	46,463,443	68,377,728
10.03 Totals	13,066,065	93,217,317	8,557,788	0	0	XXX	114,841,171	2.0	155,520,065	2.7	46,463,443	68,377,728
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	246,591,232	1,296,084,295	570,981,058	139,458,299	22,517,175	XXX	2,275,632,058	38.9	XXX	XXX	1,170,259,649	1,105,372,409
12.02 Residential Mortgage-Backed Securities	183,060,188	440,315,805	223,823,893	189,470,650	77,695,242	XXX	1,114,365,777	19.0	XXX	XXX	52,255,079	1,062,110,698
12.03 Commercial Mortgage-Backed Securities	11,465,741	12,445,035	3,586,974	0	0	XXX	27,497,749	0.5	XXX	XXX	5,000,000	22,497,749
12.04 Other Loan-Backed and Structured Securities	372,315,816	1,394,076,418	303,774,671	151,455,637	96,553,037	XXX	2,318,175,579	39.6	XXX	XXX	391,322,050	1,926,853,530
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	13,066,065	93,217,317	8,557,788	0	0	XXX	114,841,171	2.0	XXX	XXX	46,463,443	68,377,728
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	826,499,041	3,236,138,870	1,110,724,383	480,384,586	196,765,453	0	5,850,512,334	100.0	XXX	XXX	1,665,300,220	4,185,212,114
12.10 Line 12.09 as a % of Col. 7	14.1	55.3	19.0	8.2	3.4	0.0	100.0	XXX	XXX	XXX	28.5	71.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	313,251,537	1,152,536,670	539,774,880	120,751,313	27,636,046	XXX	XXX	XXX	2,153,950,445	36.9	1,118,967,141	1,034,983,305
13.02 Residential Mortgage-Backed Securities	120,581,659	335,242,337	205,989,692	184,504,945	77,796,740	XXX	XXX	XXX	924,115,373	15.8	59,638,477	864,476,896
13.03 Commercial Mortgage-Backed Securities	20,099,923	26,264,130	0	0	0	XXX	XXX	XXX	46,364,052	0.8	5,009,349	41,354,704
13.04 Other Loan-Backed and Structured Securities	373,325,643	1,689,300,508	248,247,655	135,858,116	112,699,632	XXX	XXX	XXX	2,559,431,553	43.8	398,193,927	2,161,237,627
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	5,811,497	142,312,244	7,396,324	0	0	XXX	XXX	XXX	155,520,065	2.7	7,939,110	147,580,955
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	833,070,259	3,345,655,888	1,001,408,552	441,114,373	218,132,417	0	XXX	XXX	5,839,381,489	100.0	1,589,748,003	4,249,633,486
13.10 Line 13.09 as a % of Col. 9	14.3	57.3	17.1	7.6	3.7	0.0	XXX	XXX	100.0	XXX	27.2	72.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	97,394,326	562,495,972	420,636,464	67,215,712	22,517,175	XXX	1,170,259,649	20.0	1,118,967,141	19.2	1,170,259,649	XXX
14.02 Residential Mortgage-Backed Securities	10,283,818	19,029,123	10,200,924	7,201,351	5,539,862	XXX	52,255,079	0.9	59,638,477	1.0	52,255,079	XXX
14.03 Commercial Mortgage-Backed Securities	5,000,000	0	0	0	0	XXX	5,000,000	0.1	5,009,349	0.1	5,000,000	XXX
14.04 Other Loan-Backed and Structured Securities	25,661,070	51,585,681	128,223,825	105,197,770	80,653,704	XXX	391,322,050	6.7	398,193,927	6.8	391,322,050	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	4,889,896	34,203,492	7,370,055	0	0	XXX	46,463,443	0.8	7,939,110	0.1	46,463,443	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	143,229,110	667,314,269	566,431,267	179,614,832	108,710,741	0	1,665,300,220	28.5	1,589,748,003	27.2	1,665,300,220	XXX
14.10 Line 14.09 as a % of Col. 7	8.6	40.1	34.0	10.8	6.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.4	11.4	9.7	3.1	1.9	0.0	28.5	XXX	XXX	XXX	28.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	149,196,905	733,588,323	150,344,594	72,242,587	0	XXX	1,105,372,409	18.9	1,034,983,305	17.7	XXX	1,105,372,409
15.02 Residential Mortgage-Backed Securities	172,776,370	421,286,681	213,622,969	182,269,299	72,155,380	XXX	1,062,110,698	18.2	864,476,896	14.8	XXX	1,062,110,698
15.03 Commercial Mortgage-Backed Securities	6,465,741	12,445,035	3,586,974	0	0	XXX	22,497,749	0.4	41,354,704	0.7	XXX	22,497,749
15.04 Other Loan-Backed and Structured Securities	346,654,746	1,342,490,737	175,550,846	46,257,868	15,899,333	XXX	1,926,853,530	32.9	2,161,237,627	37.0	XXX	1,926,853,530
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	8,176,169	59,013,825	1,187,733	0	0	XXX	68,377,728	1.2	147,580,955	2.5	XXX	68,377,728
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	683,269,931	2,568,824,601	544,293,116	300,769,753	88,054,713	0	4,185,212,114	71.5	4,249,633,486	72.8	XXX	4,185,212,114
15.10 Line 15.09 as a % of Col. 7	16.3	61.4	13.0	7.2	2.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	11.7	43.9	9.3	5.1	1.5	0.0	71.5	XXX	XXX	XXX	XXX	71.5

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	3,246,980	3,246,980	0	0	0
2. Cost of short-term investments acquired	4,886,936	4,886,936	0	0	0
3. Accrual of discount	49,399	49,399	0	0	0
4. Unrealized valuation increase/(decrease)	3,910	3,910	0	0	0
5. Total gain (loss) on disposals	9,367	9,367	0	0	0
6. Deduct consideration received on disposals	3,270,788	3,270,788	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)	4,925,804	4,925,804	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)	4,925,804	4,925,804	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)		(18,718,144)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(995,839)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	(995,839)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	6,147,752	
	3.2 Section 2, Column 19	533,358	6,681,110
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		6,438,280
6.	Considerations received/(paid) on terminations, Section 2, Column 15		6,438,280
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	335,104	
	9.2 Section 2, Column 20	87,667	422,771
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(12,610,102)
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		(12,610,102)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(12,610,102)	
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)		(12,610,102)
4.	Part D, Section 1, Column 6	821,451	
5.	Part D, Section 1, Column 7	(13,431,553)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(12,610,102)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(12,610,102)
10.	Part D, Section 1, Column 9	821,451	
11.	Part D, Section 1, Column 10	(13,431,553)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,512,685	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	5,512,685	
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	351,519,902	12,308,267	339,211,635	0
2. Cost of cash equivalents acquired	4,339,453,846	2,871,868	4,336,581,978	0
3. Accrual of discount	67,918	67,918	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	4,258,077,367	14,353,688	4,243,723,678	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	(325,998)	(325,998)	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)	432,638,301	568,366	432,069,934	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	432,638,301	568,366	432,069,934	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity						0	0	0	0	0	0	0	0	0	0	0
Land and Improvements		Warren County	OH	12/22/1989	09/23/2019	24,000	0	24,000	290,000	0	0	0	0	0	0	8,850
Building, Land, and Improvements		Danbury	CT	12/19/1995	06/23/2020	3,870,966	2,066,204	1,804,762	2,900,000	180,209	0	0	(180,209)	0	346,252	559,453
0499999. Properties held for the production of income						3,894,966	2,066,204	1,828,762	3,190,000	180,209	0	0	(180,209)	0	346,252	568,303
0699999 - Totals						3,894,966	2,066,204	1,828,762	3,190,000	180,209	0	0	(180,209)	0	346,252	568,303

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
04270ZZZ3		Scottsdale	AZ		01/28/2022	2.688	34,950,000	0	0	0	0	0	69,800,000	12/01/2024
05461ZZZ9		Stuart	FL		03/25/2022	2.944	37,350,000	0	0	0	0	0	56,149,727	08/01/2022
07557ZZZ0		Tampa	FL		12/07/2021	2.739	39,780,000	0	0	0	0	0	67,100,000	10/25/2021
10802ZZZ7		Greensboro	NC		05/08/2020	2.942	17,795,967	0	0	0	0	0	31,600,000	04/01/2024
10971ZZZ2		Austin	TX		01/30/2024	8.264	48,246,000	0	0	0	0	0	76,800,000	12/14/2023
165421ZZ4		Cape Cod	MA		05/06/2016	5.068	34,871,636	0	0	0	0	0	77,600,003	09/15/2021
20268ZZZ3		Orlando	FL		03/21/2022	3.349	58,500,000	0	0	0	0	0	93,400,000	12/03/2022
25487ZZZ7		Atlanta	GA		05/27/2021	2.689	54,020,000	0	0	0	0	0	77,400,000	11/01/2021
256112ZZ9		Cincinnati	OH		12/04/2018	5.479	18,101,078	0	0	0	0	0	25,185,000	01/09/2020
353555ZZ1		Franklin	TN		11/18/2018	5.270	26,169,305	0	0	0	0	0	43,000,000	08/29/2023
42299ZZZ0		Arlington	TX		08/12/2021	2.666	40,000,000	0	0	0	0	0	66,300,000	07/20/2024
425399ZZ8		Jacksonville	FL		12/19/2024	6.134	21,600,000	0	0	0	0	0	33,500,000	11/19/2024
47642ZZZ3		Columbus	OH		11/20/2020	3.195	15,300,000	0	0	0	0	0	20,679,000	10/26/2020
49990ZZZ7		San Diego	CA		06/07/2024	7.038	52,000,000	0	0	0	0	0	100,800,000	04/02/2024
68253ZZA4		Colorado Springs	CO		12/12/2024	5.843	28,226,000	0	0	0	0	0	50,000,000	11/05/2024
682544ZZ7		Cincinnati	OH		12/04/2018	5.479	18,101,078	0	0	0	0	0	21,100,000	01/10/2023
68426ZZZ1		Columbus	OH		07/29/2021	3.095	34,000,000	0	0	0	0	0	49,542,889	07/13/2021
70069ZZA4		Louisville	KY		04/29/2020	2.841	8,500,000	0	0	0	0	0	11,333,333	04/07/2020
70069ZZB2		Louisville	KY		04/29/2020	2.841	3,500,000	0	0	0	0	0	4,666,667	04/07/2020
797241ZB5		Miramar Beach	FL		06/17/2019	5.975	6,760,746	0	0	0	0	0	9,000,000	11/17/2023
797241ZZ2		Miramar Beach	FL		11/01/2018	6.064	19,658,505	0	0	0	0	0	51,300,000	11/17/2023
83444ZZZ8		Austin	TX		01/30/2024	8.264	40,821,718	0	0	0	0	0	66,600,000	12/14/2023
86167ZZZ6		Denver	CO		05/05/2020	2.942	27,773,603	0	0	0	0	0	45,800,000	04/01/2024
86613ZZZ6		Lakeland	FL		08/18/2021	3.779	36,555,556	0	0	0	0	0	54,861,544	07/29/2022
880222ZZ0		Brooklyn	NY		11/09/2017	4.719	35,000,000	0	0	0	0	0	35,885,486	07/28/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							757,581,191	0	0	0	0	0	1,239,403,649	XXX
86612ZZZ7		New York	NY		04/20/2021	5.000	28,968,002	0	0	0	0	0	19,312,001	12/31/2024
0699999. Mortgages in good standing - Mezzanine Loans							28,968,002	0	0	0	0	0	19,312,001	XXX
0899999. Total Mortgages in good standing							786,549,193	0	0	0	0	0	1,258,715,650	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							786,549,193	0	0	0	0	0	1,258,715,650	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 2,881,190 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
10971ZZZ2	Austin	TX		01/30/2024	8.264	48,246,000	0	76,800,000
425399ZZ8	Jacksonville	FL		12/19/2024	6.134	21,600,000	0	33,500,000
49990ZZZ7	San Diego	CA		06/07/2024	7.038	52,000,000	0	100,800,000
68253ZZA4	Colorado Springs	CO		12/12/2024	5.843	28,226,000	0	50,000,000
83444ZZZ8	Austin	TX		01/30/2024	8.264	40,821,718	0	66,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						190,893,718	0	327,700,000
0899999. Total Mortgages in good standing						190,893,718	0	327,700,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						190,893,718	0	327,700,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
209999ZA2	Charleston	SC		09/30/2019	11/15/2024	19,618,319	0	0	0	0	0	0	19,618,319	19,618,319	0	0	0
209999ZB0	Charleston	SC		11/15/2019	11/15/2024	42,478,129	0	0	0	0	0	0	42,478,129	42,478,129	0	0	0
209999ZC8	Charleston	SC		06/18/2020	11/15/2024	9,799,142	0	0	0	0	0	0	9,799,142	9,799,142	0	0	0
68253ZZZ9	Colorado Springs	CO		12/17/2019	12/12/2024	5,537,711	0	0	0	0	0	0	5,537,711	5,537,711	0	0	0
91831ZZZ2	Colorado Springs	CO		08/19/2020	09/26/2024	7,511,280	0	0	0	0	0	0	7,511,280	7,511,280	0	0	0
95644ZZZ0	Denver	CO		12/05/2019	12/05/2024	17,900,000	0	0	0	0	0	0	17,900,000	17,900,000	0	0	0
983444ZZ6	Lehi	UT		02/24/2014	02/23/2024	7,566,626	0	0	0	0	0	0	7,566,626	7,566,626	0	0	0
0199999. Mortgages closed by repayment						110,411,208	0	0	0	0	0	0	110,411,208	110,411,208	0	0	0
165421ZZ4	Cape Cod	MA		05/06/2016		800,456	0	0	0	0	0	0	800,456	800,456	0	0	0
256112ZZ9	Cincinnati	OH		12/04/2018		360,390	0	0	0	0	0	0	360,390	360,390	0	0	0
353555ZZ1	Franklin	TN		11/18/2018		424,083	0	0	0	0	0	0	424,083	424,083	0	0	0
682544ZZ7	Cincinnati	OH		12/04/2018		360,390	0	0	0	0	0	0	360,390	360,390	0	0	0
7972412B5	Miramar Beach	FL		06/17/2019		239,712	0	0	0	0	0	0	239,712	239,712	0	0	0
797241ZZ2	Miramar Beach	FL		11/01/2018		643,258	0	0	0	0	0	0	643,258	643,258	0	0	0
86613ZZZ6	Lakeland	FL		08/18/2021		1,333,333	0	0	0	0	0	0	1,333,333	1,333,333	0	0	0
0299999. Mortgages with partial repayments						4,161,622	0	0	0	0	0	0	4,161,622	4,161,622	0	0	0
0599999 - Totals						114,572,830	0	0	0	0	0	0	114,572,830	114,572,830	0	0	0

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol						13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0 .	Global Premier Finance Company LOC		Cincinnati	OH	Global Premier Finance Company Board of		02/01/1999		31,869,214	31,869,214	31,869,214	0	0	0	0	0	2,682,976	13,130,786	100.000
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									31,869,214	31,869,214	31,869,214	0	0	0	0	0	2,682,976	13,130,786	XXX
000000-00-0 .	Caltius Partners III, LP	R	Los Angeles	CA	CP III, L.P.		06/25/2004	2	39,895	77,999	77,999	(157,346)	0	0	0	0	0	529,824	0.780
000000-00-0 .	Andalusian Credit Company, LLC	R	Short Hills	NJ	ACC, LLC		11/14/2023	2	4,639,538	4,319,797	4,319,797	(319,741)	0	0	0	0	0	10,326,713	2.857
000000-00-0 .	Andalusian Credit Partners, LLC	R	Wilmington	DE	ACPC, LLC		06/07/2023	2	33,750	33,750	33,750	0	0	0	0	0	0	0	0.040
000000-00-0 .	Carlyle Revolving Loan Fund II, LP	R	Georgetown	CYM	Carlyle Revolving Loan II GP, L.P.		02/15/2024	2	1	1	1	0	0	0	0	0	156,362	10,000,000	0.000
000000-00-0 .	Centre Lane Credit Partners III, LP	R	Wilmington	DE	Centre Lane Credit Partners III GP, LLC		06/24/2024	2	621,932	1,114,689	1,114,689	492,757	0	0	0	0	(130,425)	7,013,379	2.960
000000-00-0 .	ExlWorks Capital Fund I, LP	R	Chicago	IL	ExlWorks Capital Fund I GP, L.P		04/17/2017	2	1	1	1	0	0	0	0	0	0	0	0.000
000000-00-0 .	ExlWorks Capital Fund II Parallel Vehicle, LP	R	Chicago	IL	ExlWorks Capital Fund I GP, LP		06/22/2017	2	1	1	1	0	0	0	0	0	0	0	0.000
000000-00-0 .	Gryphon Mezzanine Partners, LP	R	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P		11/30/2017	2	653,960	637,178	637,178	(59,626)	0	0	0	0	197,105	172,828	1.995
000000-00-0 .	Gryphon Mezzanine Partners II Feeder Fund, LP	R	San Francisco	CA	Gryphon Mezzanine Partners II, L.P		12/20/2019	2	545,698	755,481	755,481	(27,857)	0	0	0	0	33,276	0	18.462
000000-00-0 .	Gryphon Junior Capital Partners III Feeder Fund, LP	R	San Francisco	CA	Gryphon Junior Capital GP III, L.P.		12/13/2023	2	606,011	1,384,698	1,384,698	(184,250)	0	0	0	0	0	1,643,989	17.009
000000-00-0 .	Ivy Hill Revolver Funding LP	R	New York	NY	Ivy Hill Revolver Management GP, LLC		05/19/2020	2	0	0	0	0	0	0	0	0	1,244	7,500,000	0.000
000000-00-0 .	Linden Structured Capital Fund II, LP	R	Chicago	IL	Linden SCF Manager II LP		11/26/2024	2	4,142,726	4,142,726	4,142,726	0	0	0	0	0	(366,583)	2,857,274	1.970
000000-00-0 .	Monarch Capital Partners III LP	R	New York	NY	Monarch Alternative Capital GP III, LLC		01/12/2015	2	885,152	811,787	811,787	(891,516)	0	0	0	0	537,819	631,917	0.851
000000-00-0 .	Monarch Capital Partners IV LP	R	New York	NY	Monarch Alternative Capital GP IV, LLC		10/30/2017	2	1,385,327	1,987,261	1,987,261	(1,194,249)	0	0	0	0	1,417,005	977,983	1.150
000000-00-0 .	Nassau Private Credit Onshore Fund, LP	R	Darien	CT	Nassau Private Credit GP LLC		03/08/2022	2	5,256,451	7,434,605	7,434,605	1,043,195	0	0	0	0	0	4,143,632	14.924
000000-00-0 .	NB Direct Access Insurance SPV, LLC	R	New York	NY	NB Direct Access Associates LP		08/21/2020	2	1,188,311	2,255,771	2,255,771	419,305	0	0	0	0	0	311,689	0.000
000000-00-0 .	NB Private Equity Credit Opportunities Fund LP	R	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.		06/07/2017	2	1,247,974	1,231,967	1,231,967	(233,657)	0	0	0	0	367,441	282,760	0.312
000000-00-0 .	NB Credit Opportunities Fund II LP	R	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.		10/14/2021	2	11,732,023	14,220,462	14,220,462	1,416,054	0	0	0	0	0	2,463,972	0.550
000000-00-0 .	Northcreek Mezzanine Fund II, LP	R	Cincinnati	OH	NMF GP II, LLC		01/31/2014	2	1,124,353	1,495,478	1,495,478	(355,632)	0	0	0	0	312,541	522,123	4.525
000000-00-0 .	Northcreek Mezzanine Fund III, LP	R	Cincinnati	OH	NMF GP III, LLC		09/10/2019	2	2,629,301	3,903,401	3,903,401	(3,122)	0	0	0	0	103,167	36,565	4.349
000000-00-0 .	Northcreek Mezzanine Fund IV, LP	R	Cincinnati	OH	NMF GP IV, LLC		05/22/2024	2	560,604	371,599	371,599	(189,005)	0	0	0	0	0	2,439,396	4.155
000000-00-0 .	PineBridge Private Credit Feeder, LP	R	New York	NY	PineBridge Private Credit General Partners, LP		11/28/2018	2	1,033,681	2,569,545	2,569,545	433,704	0	0	0	0	134,543	607,939	3.539
000000-00-0 .	Platinum Credit Opportunities Fund-O, LP	R	Beverly Hills	CA	Platinum Credit Opportunities Partners, L.P.,		09/22/2023	2	3,408,155	3,725,113	3,725,113	299,249	0	0	0	0	68,930	6,579,789	2.000
000000-00-0 .	SAAS Capital Fund III, LP	R	Cincinnati	OH	SC GP III, LLC		08/09/2018	2	1	1	1	46,787	0	0	0	0	415,953	450,000	0.000
000000-00-0 .	SAAS Capital Fund III(b), LP	R	Cincinnati	OH	SC GP III, LLC		08/26/2020	2	2,098,370	2,510,762	2,510,762	(93,762)	0	0	0	0	617,705	0	9.600
000000-00-0 .	Sagard Credit Partners, LP	R	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc		10/09/2018	2	193,781	872,113	872,113	195,258	0	0	0	0	114,442	3,747,439	0.992
000000-00-0 .	Star Mountain Strategic Credit Income Fund IV, LP	R	New York	NY	Star Mountain Strategic Credit Income Fund IV GP, LLC		06/15/2023	2	8,767,241	10,331,317	10,331,317	372,548	0	0	0	0	46,788	720,000	1.846
000000-00-0 .	Stonehenge REV VI, LLC	R	Columbus	OH	Stonehenge Capital, LLC		08/18/2022	2	942,604	942,604	942,604	0	(416,808)	0	0	0	0	8,651,407	9.091
000000-00-0 .	TTGA SBIC Pioneer Feeder Fund, LP	R	New York	NY	TTGA C-I MMF GP LLC		05/25/2021	2	1,677,875	2,281,594	2,281,594	348,468	0	0	0	0	2,179,003	197,124	50.000
000000-00-0 .	Willow Tree Capital Corp Advisors, LLC	R	New York	NY	Willow Tree Capital Corp Advisors, LLC		12/01/2024	2	0	1	1	1	0	0	0	0	2,812	0	7.000
000000-00-0 .	Yukon Capital Partners II, LP	R	Minneapolis	MN	Yukon Partners II, LLC		07/17/2014	2	1,183,633	932,697	932,697	55,563	0	0	0	0	0	268,021	1.051
000000-00-0 .	Yukon Capital Partners III, LP	R	Minneapolis	MN	Yukon Partners III, LLC		07/18/2017	2	1,012,472	1,705,638	1,705,638	423,504	0	0	0	0	2,975	354,011	0.447
000000-00-0 .	Yukon Capital Partners IV, LP	R	Minneapolis	MN	Yukon Partners IV, LLC		12/21/2021	2	6,265,993	7,512,299	7,512,299	(293,298)	0	0	0	0	0	877,603	1.600
000000-00-0 .	Yukon Capital Partners V, LP	R	Minneapolis	MN	Yukon Partners V, LLC		06/13/2024	2	764,246	685,070	685,070	(79,176)	0	0	0	0	0	2,235,754	0.400
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									64,641,063	80,247,407	80,247,407	1,464,157	(416,808)	0	0	0	6,212,103	76,543,130	XXX
000000-00-0 .	A&M Capital Europe, SCSp	R	London	GBR	A&M Capital Europe-GP, L.P		06/30/2019	3	8,108,356	11,152,550	11,152,550	1,778,102	0	0	0	0	0	1,872,350	1.335
000000-00-0 .	A&M Capital Opportunities Fund, LP	R	Greenwich	CT	A&M Capital Opportunities-GP, L.P		10/21/2016	3	2,262,092	1,722,845	1,722,845	(172,840)	0	0	0	0	0	268,914	0.638

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	A&M Capital Partners II, LP	R	Greenwich	CT	A&M Capital-GP II, LP		05/25/2018	3	3,629,179	5,335,039	5,335,039	(294,315)	0	0	0	0	303,741	750,209	0.404
000000-00-0 .	A&M Capital Partners III, LP	R	Greenwich	CT	A&M Capital-GP III, LP		12/16/2022	3	2,599,768	3,066,166	3,066,166	(174,776)	0	0	0	0	116,941	7,400,232	0.430
000000-00-0 .	A&M Capital Partners, LP	R	Greenwich	CT	A&M Capital-GP, L.P		12/06/2013	3	798,184	1,577,587	1,577,587	456,324	0	0	0	0	(377,487)	2,011,811	0.853
000000-00-0 .	A&M Capital Strategic Investments, LP	R	Greenwich	CT	A&M Capital Strategic Investments, -GP LP		03/01/2022	3	3,176,721	3,727,564	3,727,564	165,098	0	0	0	0	175,769	4,823,279	2.910
000000-00-0 .	AMCP III Mechanical Syndication Partners, LP	R	Greenwich	CT	AMCP III Mechanical Syndication Partners GP, LP		07/21/2023	3	4,118,101	4,916,189	4,916,189	798,088	0	0	0	0	2,223	0	6.017
000000-00-0 .	AMCSI BREATHE CO-INVEST, LP	R	Greenwich	CT	AMCSI Breathe Co-Invest GP, LP		04/28/2023	3	5,615,357	8,056,508	8,056,508	1,879,362	0	0	0	0	0	384,643	23.483
000000-00-0 .	AMCSI Crash Co-Invest, LP	R	Greenwich	CT	AMCSI Crash Co-Invest GP, LP		08/23/2022	3	3,112,222	6,016,678	6,016,678	902,227	0	0	0	0	0	637,778	5.455
000000-00-0 .	AMCSI Crash Preferred Securities Holdings, LP	R	Greenwich	CT	AMCSI Crash Preferred Securities-GP, LP		02/13/2024	3	10,442,424	11,176,943	11,176,943	734,519	0	0	0	0	0	257,576	60.606
000000-00-0 .	AMCSI Pritchard-Co Invest, LP	R	Greenwich	CT	AMCSI Pritchard-Co Invest GP, LP		10/06/2021	3	5,366,942	6,325,507	6,325,507	756,578	0	0	0	0	0	133,058	87.404
000000-00-0 .	ALLOS III-Q, LP	R	Cincinnati	OH	ALLOS Ventures III LLC		12/19/2018	1	3,643,506	4,010,797	4,010,797	378,735	0	0	0	0	0	0	8.737
000000-00-0 .	Allos IV-Q, LP	R	Cincinnati	OH	ALLOS Venture Management Company, LTD		02/17/2022	1	2,440,000	2,423,832	2,423,832	150,043	0	0	0	0	0	1,560,000	13.859
000000-00-0 .	ArcLight Energy Partners Fund VI, LP	R	Boston	MA	ArcLight PEF GP VI, LLC		08/04/2015	1	1,722,557	2,043,869	2,043,869	117,818	0	0	0	0	0	840,572	0.107
000000-00-0 .	ASC Smile Holdings, LP	R	Boston	MA	Audax PE Solutions Co-Invest Business, LLC		07/12/2024	3	10,000,000	10,691,781	10,691,781	691,781	0	0	0	0	0	0	4.350
000000-00-0 .	Audax Private Equity Solutions Fund, LP	R	Boston	MA	Audax Private Equity Solutions Business, LP		09/16/2024	3	4,472,272	4,822,451	4,822,451	350,179	0	0	0	0	3,128	10,527,728	2.500
000000-00-0 .	BGP Bravo Aggregator III, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		04/09/2021	3	1	490,628	490,628	(1,219,779)	0	0	0	0	0	0	16.043
000000-00-0 .	BGP Bravo Aggregator VI, LLC	R	New York	NY	Bridge Growth Partners Holdings II (GP), Ltd		05/25/2023	3	1	32,005	32,005	(2,204,222)	0	0	0	0	0	0	50.000
000000-00-0 .	BharCap Acquisition II, LP	R	Wilmington	DE	BharCap Acquisition UGP II, LLC		09/08/2023	3	5,725,588	7,091,185	7,091,185	1,365,597	0	0	0	0	209,208	0	7.606
000000-00-0 .	BharCap Babylon Acquisition, LP	R	Wilmington	DE	BharCap Babylon Acquisition UGP, LLC		03/08/2024	3	3,944,631	4,245,606	4,245,606	300,975	0	0	0	0	0	0	2.100
000000-00-0 .	BharCap Partners II, LP	R	Wilmington	DE	BharCap Partners II GP, LP		03/08/2024	3	5,584,481	6,060,699	6,060,699	476,219	0	0	0	0	123,369	4,415,519	5.728
000000-00-0 .	Blackstone Diversified Alternatives Issuer, LLC	R	Columbia	MD	Blackstone Diversified Alternatives Issu		05/21/2019	1	1,909,996	3,810,191	3,810,191	98,956	0	0	0	0	0	0	0.828
000000-00-0 .	Blackstone Tactical Opportunities III, LP	R	New York	NY	Blackstone Tactical Opportunities Associ		02/08/2019	1	4,369,008	7,097,341	7,097,341	418,101	0	0	0	0	97,968	3,026,957	0.178
000000-00-0 .	Bridge Growth Partners II, LP	R	New York	NY	Bridge Growth Partners GP L.P.		04/29/2021	3	3,064,254	15,023,998	15,023,998	7,935,678	0	0	0	0	18,887	1,332,426	12.390
000000-00-0 .	Bridge Growth Partners, LP	R	New York	NY	Bridge Growth Partners GP L.P.		07/15/2014	3	1,040,036	4,768,931	4,768,931	693,056	0	0	0	0	14,935	46,821	1.619
000000-00-0 .	Bridge Growth Partners-Accedian Holdings II, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		03/08/2019	3	1	1,616,200	1,616,200	61,767	0	0	0	0	49,464	0	7.441
000000-00-0 .	Bridge Growth Partners-Accedian Holdings, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		05/19/2017	3	1	759,196	759,196	28,204	0	0	0	0	23,240	0	2.857
000000-00-0 .	Bridge Growth Partners-Aggregator, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		09/29/2017	3	1	251,970	251,970	(4,301,865)	0	0	0	0	0	0	2.498
000000-00-0 .	Broad Sky Partners, LP	R	New York	NY	Broad Sky Partners GP LLC		08/05/2024	3	2,184,629	2,343,888	2,343,888	159,259	0	0	0	0	262,206	815,371	1.430
000000-00-0 .	CCA Life Settlements Fund II, LP	R	Dublin	IRL	CCA Life Settlements Fund II ICAV		12/16/2019	1	2,694,318	3,852,595	3,852,595	201,392	0	0	0	0	0	0	15.580
000000-00-0 .	Channel 51, LLC	R	Washington	DC	Channel 51, LLC		04/29/2016	1	1	402,105	402,105	381,931	0	0	0	0	674,181	160,418	0.155
000000-00-0 .	Cincinnati Cornerstone Investors BWV I, LLC	R	Cincinnati	OH	CincyTech, LLC		06/28/2019	1	1	0	0	(1)	0	0	0	0	0	0	21.552
000000-00-0 .	Cincinnati Cornerstone Investors EI III, LLC	R	Cincinnati	OH	CincyTech, LLC		09/13/2016	1	4,504,448	8,988,569	8,988,569	814,686	0	0	0	0	0	0	6.660
000000-00-0 .	Cincinnati Cornerstone Investors EI IV, LLC	R	Cincinnati	OH	CincyTech, LLC		09/28/2018	1	2,440,813	4,583,100	4,583,100	397,895	0	0	0	0	0	0	20.882
000000-00-0 .	Cincinnati Cornerstone Investors INV, LLC	R	Cincinnati	OH	CincyTech, LLC		12/15/2022	1	1,281,105	1,245,406	1,245,406	35,699	0	0	0	0	0	0	46.332
000000-00-0 .	Cincy Tech Fund V, LLC	R	Cincinnati	OH	CincyTech, LLC		11/20/2019	1	2,690,547	2,663,694	2,663,694	97,874	0	0	0	0	0	0	15.360
000000-00-0 .	Cincy Tech Fund VI, LLC	R	Cincinnati	OH	CincyTech, LLC		06/30/2022	1	5,000,000	4,267,132	4,267,132	566,798	0	0	0	0	0	0	59.167
000000-00-0 .	Cincytech Fund IV, LLC	R	Cincinnati	OH	CincyTech, LLC		03/18/2016	1	3,067,893	4,201,867	4,201,867	1,009,590	0	0	0	0	0	0	8.022
000000-00-0 .	Cintrifuse Syndicate Fund I, LLC	R	Cincinnati	OH	Cintrifuse Fund Management, LLC		04/29/2013	1	499,561	829,511	829,511	3,832	0	0	0	0	0	102,494	1.005
000000-00-0 .	Cintrifuse Syndicate Fund II, LLC	R	Cincinnati	OH	Cintrifuse Fund Management II, LLC		09/18/2017	1	2,274,584	2,728,094	2,728,094	119,536	0	0	0	0	0	83,274	4.458
000000-00-0 .	Cintrifuse Fund III R2, LLC	R	Cincinnati	OH	Cintrifuse Capital Fund III GP, LLC		09/30/2024	1	150,773	135,115	135,115	15,658	0	0	0	0	0	1,849,227	9.552
000000-00-0 .	Cintrifuse Fund III R1, LLC	R	Cincinnati	OH	Cintrifuse Capital Fund III GP, LLC		09/30/2024	1	218,242	204,098	204,098	14,144	0	0	0	0	0	1,781,758	1.381

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Corsair Amore Investors, LP	R	New York	NY	Corsair VI Management, LLC		08/08/2022	3	4,743,541	3,737,508	3,737,508	(703,913)	0	0	0	0	(854)	0	4.983
000000-00-0 .	Corsair Assist Investors, LP	R	New York	NY	Corsair Assist Management, LP		05/25/2018	3	5,243,292	5,321,275	5,321,275	2,169,106	0	2,078,789	0	0	0	0	9.268
000000-00-0 .	Corsair Atlas Investors, LP	R	New York	NY	Corsair Atlas Management, LP		03/14/2022	3	4,816,445	4,605,168	4,605,168	(484,424)	0	0	0	0	(764)	0	16.066
000000-00-0 .	Corsair Blade Investors, LP	R	New York	NY	Corsair Blade Management, LP		12/16/2019	3	3,709,585	11,721,072	11,721,072	1,242,543	0	0	0	0	0	0	15.576
000000-00-0 .	Corsair Boomer Investors, LP	R	New York	NY	Corsair Boomer Management, LP		06/25/2018	3	7,499,136	9,297,051	9,297,051	1,324,422	0	0	0	0	0	0	6.396
000000-00-0 .	Corsair Indigo Investors, LP	R	New York	NY	Corsair Indigo Management, LP		12/07/2020	3	4,072,000	6,900,411	6,900,411	162,139	0	0	0	0	0	595,808	1.400
000000-00-0 .	Corsair V Financial Services Capital Partners, LP	R	New York	NY	Corsair V Management, LP		06/25/2018	3	8,689,265	12,654,997	12,654,997	1,826,163	0	0	0	0	(795,711)	1,925,379	0.999
000000-00-0 .	Corsair VI FS Capital Partners, LP	R	New York	NY	Corsair VI Management, LLC		10/25/2022	3	8,876,834	8,738,195	8,738,195	1,223,168	0	1,088,036	0	0	1,298	2,035,130	0.100
000000-00-0 .	Cowboy Parent, LLC	R	Wilmington	DE	Snow Phipps III, LP		10/29/2018	3	4,824,897	10,170,103	10,170,103	892,342	0	0	0	0	0	0	2.799
000000-00-0 .	Cross Creek Capital III, LP	R	Salt Lake City	UT	Cross Creek Capital III GP, LP		03/09/2021	1	1,232,465	1,197,749	1,197,749	7,155	0	0	0	0	0	1,267,535	1.696
000000-00-0 .	DataLink Holdings, LLC	R	Tampa	FL	Private Equity Solutions Fund I, LP (DWS		11/23/2020	3	1,797,367	1,354,675	1,354,675	(1,357,503)	0	0	0	0	0	625,000	0.650
000000-00-0 .	DESRI VI, LLC	R	New York	NY	D.E. Shaw Renewable Investments, LLC		12/17/2014	1	3,815,048	4,973,486	4,973,486	425,735	0	0	0	0	85,151	0	9.070
000000-00-0 .	eGateway Capital Partners II, LP	R	Covington	KY	eGateway Capital Partners II GP, LLC		07/23/2024	1	491,822	495,117	495,117	3,295	0	0	0	0	(38,246)	508,178	1.220
000000-00-0 .	Energy Impact Fund II LP	R	New York	NY	Energy Impact Fund II GP LLC		03/20/2020	1	8,212,468	9,468,154	9,468,154	(347,187)	0	0	0	0	3,934	1,787,533	0.800
000000-00-0 .	Energy Impact Fund LP	R	New York	NY	Energy Impact Partners, LLC		05/19/2017	1	2,500,648	4,372,150	4,372,150	(397,487)	0	0	0	0	0	542,906	0.502
000000-00-0 .	FDH Group, LP	R	Wilmington	DE	AG FDH Group GP, LLC		05/14/2024	3	10,000,001	11,530,701	11,530,701	1,530,700	0	0	0	0	0	0	2.000
000000-00-0 .	Financial Edge Fund, LP	R	Dover	DE	PL Capital, LLC,		11/29/2007	1	3,876,300	8,645,193	8,645,193	2,239,098	0	0	0	0	0	0	6.201
000000-00-0 .	Foresite Capital Fund IV, LP	R	San Francisco	CA	Foresite Capital Management IV,		04/16/2018	3	3,743,413	6,120,109	6,120,109	(1,582,960)	0	0	0	0	0	150,000	0.643
000000-00-0 .	Foresite Capital Fund V, LP	R	San Francisco	CA	Foresite Capital Management V, LLC		06/08/2020	3	3,712,104	4,135,655	4,135,655	(121,338)	0	0	0	0	0	140,000	1.220
000000-00-0 .	Foresite Capital Fund VI, LP	R	San Francisco	CA	Foresite Capital Management VI,		09/02/2022	3	3,424,847	3,812,540	3,812,540	450,798	0	0	0	0	18,397	1,575,153	0.400
000000-00-0 .	Foresite Capital Opportunity Fund V, LP	R	San Francisco	CA	Foresite Capital Opportunity Management		06/29/2020	3	863,676	1,002,469	1,002,469	(11,316)	0	0	0	0	0	100,000	1.220
000000-00-0 .	Fort Washington Private Equity Investors X, LP	R	Cincinnati	OH	FWPEI X GP, LLC		09/13/2021	3	3,137,500	4,920,855	4,920,855	416,511	0	0	0	0	0	1,487,500	1.200
000000-00-0 .	Fort Washington Private Equity Investors XI, LP	R	Cincinnati	OH	FWPEI XI GP, LLC		06/14/2023	3	1,100,000	1,165,890	1,165,890	122,430	0	0	0	0	0	2,900,000	1.670
000000-00-0 .	Gallant Capital Partners I, LP	R	Los Angeles	CA	Gallant Capital Partners GP I, L.P.		05/29/2020	3	4,451,184	6,189,058	6,189,058	(464,764)	0	0	0	0	597,850	662,150	1.240
000000-00-0 .	Gallant Capital Partners II, LP	R	Los Angeles	CA	Gallant Capital Partners GP II, LP		01/25/2024	3	1,234,338	1,130,283	1,130,283	(104,055)	0	0	0	0	4,751	3,673,061	1.260
000000-00-0 .	GC Avantech III, LP	R	Armonk	NY	GC Avantech GP LLC		06/04/2024	3	3,100,000	3,100,000	3,100,000	0	0	0	0	0	0	0	3.900
000000-00-0 .	Goldner Hawn Fund VII, LP	R	Minneapolis	MN	Goldner Hawn GP, LLC		04/29/2019	3	1,837,524	3,574,987	3,574,987	609,153	0	0	0	0	63,979	673,027	1.475
000000-00-0 .	Goldner Hawn Fund VIII, LP	R	Minneapolis	MN	Goldner Hawn GP VIII, L.P.		07/17/2023	3	1,731,650	2,074,690	2,074,690	352,030	0	0	0	0	234	3,268,350	1.420
000000-00-0 .	GreyLion Capital II LP	R	New York	NY	GreyLion Capital II GP LLP		02/28/2018	3	2,188,054	2,459,608	2,459,608	(648,295)	0	0	0	0	1,173,443	514,770	0.431
000000-00-0 .	GreyLion Capital III LP	R	New York	NY	GreyLion Capital III GP LLP		12/14/2021	3	3,338,799	4,617,893	4,617,893	202,665	0	0	0	0	0	4,125,910	0.700
000000-00-0 .	GreyLion Capital LP	R	New York	NY	GreyLion Capital GP LLP		08/20/2014	3	2,909,832	3,255,670	3,255,670	(995,334)	0	0	0	0	15,058	827,561	1.030
000000-00-0 .	Gryphon Partners IV, LP	R	San Francisco	CA	Gryphon GenPar IV, L.P.		12/06/2016	3	578,894	1,179,453	1,179,453	95,778	0	0	0	0	(202,077)	204,868	0.228
000000-00-0 .	Gryphon Partners V, LP	R	San Francisco	CA	Gryphon GenPar V, L.P.		08/29/2018	3	2,357,653	3,246,918	3,246,918	(393,385)	0	0	0	0	558,390	377,846	0.218
000000-00-0 .	Gryphon Partners VI, LP	R	San Francisco	CA	Gryphon GenPar VI, L.P.		09/27/2021	3	3,647,301	4,289,956	4,289,956	107,499	0	0	0	0	0	1,565,864	0.600
000000-00-0 .	Guidepost Growth Equity III-A, LP	R	Boston	MA	Guidepost Growth Management III, LP		10/08/2021	3	4,775,000	5,983,553	5,983,553	476,673	0	0	0	0	0	225,000	1.100
000000-00-0 .	Guidepost Growth Equity IV-A, LP	R	Boston	MA	Guidepost Growth Equity IV GP, L.P.		10/23/2024	3	880,000	880,000	880,000	0	0	0	0	0	0	7,120,000	2.850
000000-00-0 .	Heritage Healthcare Innovation Fund IV, LP	R	Nashville	TN	HHIF IV GP, LLC		11/08/2024	3	611,171	611,171	611,171	0	0	0	0	0	0	2,388,829	0.750
000000-00-0 .	HighVista Private Equity X, LP	R	Boston	MA	HighVista GP LLC		04/18/2024	3	2,000,000	2,019,600	2,019,600	19,600	0	0	0	0	(2,403)	8,000,000	1.820
000000-00-0 .	Kohlberg Investors X, LP	R	Wilmington	DE	Kohlberg Management X, LLC		09/27/2024	3	1,093,464	1,079,249	1,079,249	(14,215)	0	0	0	0	0	3,906,536	0.120
000000-00-0 .	L2 Point Opportunities I, LP	R	San Francisco	CA	L2 Point Opportunities I GP, L.P.		06/28/2024	3	3,580,889	4,027,426	4,027,426	446,537	0	0	0	0	(365,039)	3,919,111	2.700
000000-00-0 .	L-A Saturn Acquisition, LP	R	Philadelphia	PA	L-A Group Saturn LLC		01/16/2015	1	1	0	0	0	0	0	0	0	0	0	0.000
000000-00-0 .	Lamark Aggregator, LP	R	Boca Raton	FL	TruArc Fund IV GP, LLC		11/22/2021	3	2,968,018	7,134,640	7,134,640	1,476,601	0	0	0	0	0	0	2.000
000000-00-0 .	Liberty 77 Capital, LP	R	Washington	DC	Liberty 77 Capital GenPar L.P.		03/25/2022	3	11,201,595	15,196,340	15,196,340	6,383,845	0	2,389,622	0	0	0	8,408,783	0.400
000000-00-0 .	LLR Equity Partners IV, LP	R	Philadelphia	PA	LLR Capital IV, L.P.		03/14/2014	3	1	867,560	867,560	(532,517)	0	0	0	0	751,657	240,000	0.253

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	LLR Equity Partners V, LP	R	Philadelphia	PA	LLR Capital V, L.P.		03/31/2017	3	2,182,230	4,644,146	4,644,146	592,638	0	0	0	0	192,797	456,994	0.208
000000-00-0 .	LLR Equity Partners VI, LP	R	Philadelphia	PA	LLR Capital VI, L.P.		05/13/2021	3	1,770,833	2,167,854	2,167,854	303,226	0	0	0	0	(259)	344,151	1.400
000000-00-0 .	Madison River Capital I-A, LP	R	New York	NY	Madison River Capital I GP, LLC		09/09/2024	3	2,549,526	2,205,850	2,205,850	(343,676)	0	0	0	0	(39,303)	6,450,474	2.250
000000-00-0 .	ManchesterStory Discovery Fund II, LP	R	Des Moines	IA	ManchesterStory GP2, LLC		12/17/2021	1	1,235,108	1,020,199	1,020,199	(124,002)	0	0	0	0	0	1,764,892	2.000
000000-00-0 .	ManchesterStory Venture Fund, LP	R	Des Moines	IA	ManchesterStory GP1, LLC		03/23/2017	1	614,105	1,414,835	1,414,835	(133,011)	0	0	0	0	0	385,896	1.088
000000-00-0 .	MCOF GP, LLC	R	New York	NY	Medley GP Holdings LLC		07/15/2016	1	1	0	0	(1)	0	0	0	0	0	0	0.000
000000-00-0 .	MCOF Management, LLC	R	New York	NY	MCOF GP, LLC		07/15/2016	1	1	0	0	(1)	0	0	0	0	0	0	0.000
000000-00-0 .	MDI Aggregator, LP	R	Tempe	AZ	Truarc Fund IV GP, LLC		09/01/2022	1	4,829,014	6,735,509	6,735,509	1,059,575	0	0	0	0	0	0	2.600
000000-00-0 .	Medley Aspect Management, LLC	R	New York	NY	MCOF GP, LLC		07/15/2016	3	1	0	0	(1)	0	0	0	0	0	0	0.000
000000-00-0 .	Medley Real D (Annuity) LLC	R	New York	NY	Medley Capital, LLC		03/21/2016	3	1	0	0	(1)	0	0	0	0	0	0	0.000
000000-00-0 .	Mercato Partners Traverse IV QP, LP	R	Santa Clara	CA	Mercato Partners Traverse IV GP, LLC		12/23/2022	3	2,300,000	3,627,560	3,627,560	704,360	0	0	0	0	0	2,700,000	1.250
000000-00-0 .	Merit Capital Fund VII, LP	R	Chicago	IL	TRAVERSE IV GP, LLC		09/01/2022	3	6,065,000	6,689,694	6,689,694	757,538	0	0	0	0	0	3,816,818	1.800
000000-00-0 .	MGG Structured Solutions Fund II, LP	R	New York	NY	MGG Investment Group GP LLC		02/22/2024	3	1,563,462	1,622,092	1,622,092	58,630	0	0	0	0	15,417	5,436,537	2.740
000000-00-0 .	MRC JDC Co-Investment, LP	R	New York	NY	MRC JDC Co-Investment GP, LLC		06/25/2024	3	4,538,612	4,530,952	4,530,952	(7,660)	0	0	0	0	0	0	12.871
000000-00-0 .	Narya Capital Fund I, LP	R	Cincinnati	OH	Narya Capital Fund I, L.P.		03/20/2020	1	1,942,394	2,278,814	2,278,814	(42,693)	0	0	0	0	0	557,606	2.001
000000-00-0 .	Narya Capital Fund II, LP	R	Cincinnati	OH	Narya Capital GP II, LLC		03/31/2023	1	247,350	196,740	196,740	(34,402)	0	0	0	0	0	2,700,000	2.400
000000-00-0 .	NB Dyal IV US Investors, LP	R	New York	NY	NB Dyal Associates IV, LP		06/11/2018	3	859,736	2,751,736	2,751,736	253,840	0	0	0	0	343,387	2,109,398	0.116
000000-00-0 .	NB Dyal V US Investors, LP	R	New York	NY	NB Dyal Associates V, LP		12/10/2020	3	2,581,415	3,398,153	3,398,153	420,998	0	0	0	0	18,319	4,891,530	1.240
000000-00-0 .	NB Secondary Opportunities Fund III LP	R	New York	NY	NB Secondary Opportunities Associates II		05/23/2013	3	1,355,408	1,554,205	1,554,205	95,791	0	0	0	0	0	1,412,213	0.309
000000-00-0 .	NB Secondary Opportunities Fund IV LP	R	New York	NY	NB Secondary Opportunities Associates IV		04/19/2017	3	1,006,073	3,302,733	3,302,733	248,045	0	0	0	0	0	991,366	0.202
000000-00-0 .	NB Secondary Opportunities Fund V, LP	R	New York	NY	NB Secondary Opportunities Associates V GP LLC		03/21/2022	3	1,693,408	2,552,983	2,552,983	367,219	0	0	0	0	0	3,306,592	2.000
000000-00-0 .	NB Strategic Capital LP	R	New York	NY	NB Strategic Capital Associates LP		03/05/2020	3	7,438,744	14,917,657	14,917,657	1,849,136	0	0	0	0	0	3,530,398	1.000
000000-00-0 .	NB Strategic Capital II, LP	R	New York	NY	NB Strategic Capital Associates LP		09/30/2024	3	0	1,715,748	1,715,748	1,715,748	0	0	0	0	0	20,000,000	0.000
000000-00-0 .	NB Strategic Co-Investment Partners II LP	R	New York	NY	NB Strategic Co-Investment Associates II		10/01/2012	3	660,397	598,749	598,749	26,747	0	0	0	0	0	182,938	0.449
000000-00-0 .	NB Strategic Co-Investment Partners III LP	R	New York	NY	NB Strategic Co-Investment Associates III		01/28/2016	3	2,687,651	5,219,038	5,219,038	(270,464)	0	0	0	0	440,333	317,691	0.425
000000-00-0 .	NB Strategic Co-Investment Partners IV LP	R	New York	NY	NB Alternatives Advisors, LLC		01/29/2020	3	6,629,106	9,451,406	9,451,406	1,046,354	0	0	0	0	0	724,781	0.400
000000-00-0 .	NewSpring Bespoke Holdings, LLC	R	New York	NY	NewSpring Bespoke Holdings, LLC		10/06/2021	3	3,999,874	4,997,126	4,997,126	(772)	0	0	0	0	0	0	15.384
000000-00-0 .	NewSpring Deposco Investor, LLC	R	Radnor	PA	NSG V Management Company, LLC		11/15/2023	3	3,999,999	8,577,505	8,577,505	4,577,506	0	0	0	0	0	0	10.812
000000-00-0 .	NewSpring Growth Capital V, LP	R	Radnor	PA	NSG V GP, LLC		06/29/2021	3	6,213,043	8,539,828	8,539,828	667,504	0	0	0	0	0	700,000	2.800
000000-00-0 .	NewSpring Health Capital IV, LP	R	Riverside	CT	NSH IV GP, LLC		12/16/2022	3	2,940,055	3,030,609	3,030,609	332,819	0	0	0	0	(34,945)	2,025,000	2.500
000000-00-0 .	Nutraceutical Investco, LP	R	Riverside	CT	M&S GP LLC		10/18/2019	3	1,689,759	1,173,882	1,173,882	(515,877)	0	0	0	0	0	0	1.925
000000-00-0 .	Ohio Innovation Fund II, LP	R	Columbus	OH	Ohio Innovation Management II, L.L.C.		04/16/2024	1	390,000	334,978	334,978	(55,022)	0	0	0	0	0	1,610,000	5.633
000000-00-0 .	Paladin Cyber Co-Invest Fund, LLC	R	Washington	DC	Paladin Capital Cyber Group, LLC		09/23/2022	3	3,082,818	3,698,123	3,698,123	649,946	0	0	0	0	0	0	6.170
000000-00-0 .	Paladin Cyber Fund II LP	R	Washington	DC	Paladin Cyber Fund II LP		10/06/2021	3	3,499,838	4,526,690	4,526,690	764,550	0	0	0	0	0	1,498,853	1.000
000000-00-0 .	Patriot Financial Partners II, LP	R	Philadelphia	PA	Patriot Financial Partners GP II, L.P.		04/30/2014	3	1	1,378,793	1,378,793	212,758	0	0	0	0	188,737	155,173	1.321
000000-00-0 .	Patriot Financial Partners III, LP	R	Philadelphia	PA	Patriot Financial Partners GP III, L.P.		07/21/2017	3	4,875,000	6,542,447	6,542,447	343,370	0	0	0	0	750,000	214,727	1.180
000000-00-0 .	Patriot Financial Partners IV, LP	R	Philadelphia	PA	Patriot Financial Partners GP IV, L.P.		05/26/2022	3	4,250,000	4,858,175	4,858,175	453,263	0	0	0	0	0	750,000	1.670
000000-00-0 .	PCP Dental II, LP	R	Montreal	CAN	PCP Dental GP Inc		06/29/2021	3	3,781,118	4,578,219	4,578,219	212,710	0	0	0	0	0	218,882	9.912
000000-00-0 .	PCP Dental III, LP	R	Montreal	CAN	PCP Dental GP Inc.		11/30/2023	3	1,372,930	2,160,868	2,160,868	787,938	0	0	0	0	0	527,070	11.632
000000-00-0 .	PCP MSP II, LP	R	Toronto	CAN	PCP MSP GP INC		09/28/2023	3	3,419,867	4,150,351	4,150,351	617,956	0	0	0	0	0	580,133	1.140
000000-00-0 .	Portage Capital Solutions US Fund I LP	R	Wilmington	DE	Portage Capital Solutions GP Inc.		12/16/2024	1	1,788,551	1,788,551	1,788,551	0	0	0	0	0	(97,582)	3,211,449	0.970
000000-00-0 .	Private Equity Solutions SCSp	R	Munsbach	LUX	DWS Investment S.A.		12/16/2019	3	5,715,226	8,275,649	8,275,649	2,534	0	0	0	0	0	1,413,707	1.430
000000-00-0 .	Project Senator Holding LP	R	Toronto	CAN	Bridge Growth Partners GP L.P.		05/11/2016	3	1,750,000	6,769,739	6,769,739	870,720	0	0	0	0	0	0	1.483

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Project Senator III LP	R	Toronto	CAN	Bridge Growth Partners II (GP), LP		11/27/2023	3	2,000,003	5,831,845	5,831,845	3,831,842	0	0	0	0	0	0	5.328
000000-00-0 .	Project Senator Holding IV LP	R	Toronto	CAN	Bridge Growth Partners II (GP), LP		11/01/2023	3	3,000,000	6,853,846	6,853,846	3,853,846	0	0	0	0	0	0	56.391
000000-00-0 .	ProTrans XB Integrated Logistics, LLC	R	Encino	CA	XB Integrated Logistics, LLC		09/24/2021	3	5,413,516	5,785,663	5,785,663	(689,940)	0	0	0	0	0	0	1.970
000000-00-0 .	Purple and Gold 44, LLC	R	Cincinnati	OH	Purple and Gold 44, LLC		04/12/2024	3	6,913,094	6,913,094	6,913,094	0	0	0	0	0	0	0	2.300
000000-00-0 .	Quick Med Holdings LLC	R	Pittsburgh	PA	Quick Med Holdings LLC		11/06/2018	3	2,239,001	2,625,626	2,625,626	386,624	0	0	0	0	0	0	3.000
000000-00-0 .	RCCF IFBYPHONE, LLC	R	Cincinnati	OH	RCCF Ifbyphone, LLC		12/12/2014	3	1,023,087	779,705	779,705	(568,307)	0	0	0	0	0	0	23.123
000000-00-0 .	RCG Equity Fund II, LP	R	Wilmington	DE	RCG II GP, L.P.		03/26/2024	3	3,906,630	5,969,331	5,969,331	2,062,701	0	0	0	0	(573,792)	3,537,486	2.950
000000-00-0 .	Refinery Venture Fund I, LP	R	Cincinnati	OH	Refinery Management, LLC		11/20/2017	1	4,498,618	5,895,504	5,895,504	(1,880,365)	0	0	0	0	0	0	18.140
000000-00-0 .	Refinery Venture Fund II, LP	R	Cincinnati	OH	Refinery Management, LLC		02/19/2021	1	2,813,551	2,505,273	2,505,273	46,669	0	0	0	0	0	490,000	9.227
000000-00-0 .	Refinery Venture Fund III, LP	R	Cincinnati	OH	Refinery Ventures III GP, LLC		12/04/2024	1	200,000	200,000	200,000	0	0	0	0	0	0	1,800,000	4.000
000000-00-0 .	Revelstoke Single Asset Fund I, LP	R	Denver	CO	RCP Single Asset Fund I GP, LLC		11/19/2019	3	2,356,495	3,815,401	3,815,401	(1,461,074)	0	0	0	0	0	143,505	0.420
000000-00-0 .	River Cities Capital Fund IV, LP	R	Cincinnati	OH	River Cities Management IV, LLC		09/30/2012	3	78,423	243,232	243,232	(41,768)	0	0	0	0	10,478	134,640	1.798
000000-00-0 .	River Cities Capital Fund V, LP	R	Cincinnati	OH	River Cities Management V, LLC		12/31/2012	3	624,522	599,960	599,960	(161,836)	0	0	0	0	323,904	120,000	0.716
000000-00-0 .	River Cities Capital Fund VI, LP	R	Cincinnati	OH	River Cities Management VI, LLC		02/15/2018	3	2,287,695	3,427,534	3,427,534	472,604	0	0	0	0	0	240,000	1.248
000000-00-0 .	River Cities Capital Fund VII, LP	R	Cincinnati	OH	River Cities Management VII, LLC		07/15/2022	3	2,820,000	2,723,838	2,723,838	(56,922)	0	0	0	0	0	3,180,000	2.500
000000-00-0 .	Rivercrest Capital Partners, LP	R	Fort Worth	TX	Rivercrest Capital GP, LLC		04/02/2018	1	2,946,303	3,129,440	3,129,440	(704,275)	0	0	0	0	279,191	1,449	1.698
000000-00-0 .	Riverwood Capital Partners III L.P.	R	Menlo Park	CA	Riverwood Capital III L.P		03/27/2020	3	3,609,026	6,235,314	6,235,314	484,068	0	0	0	0	0	528,307	0.800
000000-00-0 .	Riverwood Capital Partners IV, LP	R	Menlo Park	CA	Riverwood Capital Partners IV, LP		11/16/2023	3	1,678,337	1,585,693	1,585,693	95,451	0	0	0	0	0	5,321,663	0.560
000000-00-0 .	Roark Capital Partners Fund V, LP	R	Atlanta	GA	Roark Capital GenPar V, LP		11/01/2018	3	2,939,943	4,963,672	4,963,672	115,155	0	0	0	0	0	520,206	0.125
000000-00-0 .	Searchlight Capital CF SPK, LP	R	Wilmington	DE	Searchlight Capital Partners CF SPK GP, L.P.		11/14/2023	3	4,536,560	6,009,581	6,009,581	1,473,021	0	0	0	0	0	1,463,440	0.900
000000-00-0 .	Second Alpha Partners-CaaStle Co-Investment 2024, LP	R	New York	NY	Second Alpha Partners V GP, L.P.		04/25/2024	3	1,184,333	4,829,898	4,829,898	3,645,565	0	0	0	0	0	0	5.667
000000-00-0 .	Second Alpha Partners V, L.P.	R	New York	NY	Second Alpha Partners V GP, LLC		03/08/2023	1	3,217,307	5,562,724	5,562,724	2,198,607	0	0	0	0	0	1,559,104	2.960
000000-00-0 .	SemperVirens Capital Fund III LP	R	San Mateo	CA	SemperVirens Capital GP III LLC		02/21/2023	1	1,500,000	1,530,600	1,530,600	111,000	0	0	0	0	0	1,500,000	2.400
000000-00-0 .	Snow Phipps I, LP	R	Wilmington	DE	SPG GP, LLC		02/06/2007	3	1,923,827	3,451,754	3,451,754	769,410	0	0	0	0	186,715	75,909	1.078
000000-00-0 .	Snow Phipps II, LP	R	Wilmington	DE	Snow Phipps GP II, L.P.		01/08/2010	3	2,682,745	2,677,384	2,677,384	1,419,627	0	1,009,007	0	0	0	54,581	0.825
000000-00-0 .	Snow Phipps III, LP	R	Wilmington	DE	Snow Phipps GP III, LLC		06/08/2016	3	2,696,121	3,340,658	3,340,658	321,285	0	0	0	0	14,435	481,183	0.460
000000-00-0 .	Solamere Capital Fund II, LP	R	Boston	MA	Solamere Capital Fund II, GP LP		08/19/2013	3	1,315,303	3,315,943	3,315,943	469,477	0	0	0	0	116,746	473,173	0.735
000000-00-0 .	Solamere Capital Fund II-A, LP	R	Boston	MA	Solamere Capital Fund II-A, GP LP		08/19/2013	3	1	1,621,118	1,621,118	64,299	0	0	0	0	367,025	202,696	0.734
000000-00-0 .	Solamere Capital Fund III, LP	R	Boston	MA	Solamere Capital Fund III GP, LP		11/20/2018	3	3,985,621	6,244,774	6,244,774	590,874	0	0	0	0	0	1,010,596	0.677
000000-00-0 .	Solamere Portfolio Company Investments II, LLC (Dan Dee)	R	Boston	MA	Solamere Capital, LLC		01/18/2019	3	2,911,913	2,893,347	2,893,347	(13,410)	0	0	0	0	0	0	43.011
000000-00-0 .	Solamere Portfolio Company Investments II, LLC (Vivint)	R	Boston	MA	Solamere Capital, LLC		04/18/2016	3	0	2,034	2,034	(168)	0	0	0	0	0	0	1.232
000000-00-0 .	Solamere Series IV Flagship Fund, LP	R	Boston	MA	Solamere Series IV Leaders Fund GP, LP		06/28/2023	3	916,990	881,136	881,136	(13,120)	0	0	0	0	3,789	2,083,010	0.467
000000-00-0 .	Solamere Series IV Leaders Fund, LP	R	Boston	MA	SOLAMERE SERIES IV LEADERS FUND GP, LP		02/17/2023	3	4,093,554	4,367,822	4,367,822	180,209	0	0	0	0	0	5,906,446	2.320
000000-00-0 .	Solas Basking Holdings, LLC	R	Chattanooga	TN	Solas BioVentures Emerging Healthcare GP, LLC		10/30/2023	1	2,015,000	2,009,352	2,009,352	(5,648)	0	0	0	0	0	2,000,000	44.400
000000-00-0 .	Solas BioVentures Emerging Healthcare Fund, LP	R	Chattanooga	TN	Solas BioVentures Emerging Healthcare GP, LLC		12/13/2022	1	5,850,000	5,392,924	5,392,924	(241,089)	0	0	0	0	0	3,150,000	38.889
000000-00-0 .	Solas Bioventures Fund II, LP	R	Chattanooga	TN	Solas Bioventures Fund II, LP		09/14/2021	1	4,296,213	4,827,735	4,827,735	150,301	0	0	0	0	0	0	12.036
000000-00-0 .	Solas Cryosa Sidecar, LLC	R	Chattanooga	TN	Solas Partners II, LLC		06/01/2023	1	2,030,000	2,003,944	2,003,944	(26,013)	0	0	0	0	0	0	28.902
000000-00-0 .	Solas Francis Medical Sidecar, LLC	R	Maple Grove	MN	Solas Francis Sidecar, LLC		09/13/2021	1	5,150,000	5,068,556	5,068,556	(27,550)	0	0	0	0	0	0	33.517
000000-00-0 .	Solas Stimdia Sidecar, LLC	R	Chattanooga	TN	Solas Partners II, LLC		06/08/2022	1	1,550,000	1,525,253	1,525,253	(4,776)	0	0	0	0	0	1,000,000	33.719
000000-00-0 .	Solas Vesalio Sidecar, LLC	R	Chattanooga	TN	Solas Vesalio Sidecar, LLC		12/27/2022	1	223,407	177,751	177,751	(483)	0	0	0	0	0	0	3.951
000000-00-0 .	StepStone VC Global Partners IX-B, LP	R	Owings Mills	MD	Greenspring General Partner IX, L.P.		02/08/2019	1	2,169,733	3,168,244	3,168,244	(145,579)	0	0	0	0	99,032	222,822	0.265
000000-00-0 .	StepStone VC Global Partners VIII, LP	R	Owings Mills	MD	Greenspring Opportunities VIII, L.P.		07/14/2017	1	1,027,311	2,056,084	2,056,084	(42,888)	0	0	0	0	0	28,841	4.334
000000-00-0 .	StepStone VC Global Partners X-B, LP	R	Owings Mills	MD	Greenspring General Partner X, L.P.		03/26/2021	1	1,661,796	1,643,516	1,643,516	(9,020)	0	0	0	0	0	340,000	0.002

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	StepStone VC Global Partners XI-B	R	Owings Mills	MD	StepStone VC General Partner XI LP		12/18/2023	1	1,400,000	1,410,640	1,410,640	10,640	0	0	0	0	(25,288)	3,600,000	0.500
000000-00-0	StepStone VC Opportunities IV, LP	R	Owings Mills	MD	Greenspring Opportunities General Partner		04/25/2016	3	216,750	520,112	520,112	19,607	0	0	0	0	0	0	0.427
000000-00-0	StepStone VC Opportunities V, LP	R	Owings Mills	MD	Greenspring Opportunities General Partner		01/22/2018	3	585,000	1,654,664	1,654,664	58,869	0	0	0	0	0	75,000	0.275
000000-00-0	StepStone VC Opportunites VI, LP	R	Owings Mills	MD	Greenspring Opportunities VI, L.P.		01/21/2020	3	2,312,500	2,367,075	2,367,075	(176,426)	0	0	0	0	0	125,000	0.300
000000-00-0	StepStone VC Opportunities VII, LP	R	Owings Mills	MD	Greenspring Opportunities VII, L.P.		12/16/2022	3	825,020	968,078	968,078	153,813	0	0	0	0	1,502	1,674,980	0.500
000000-00-0	StepStone VC Secondaries Fund V, LP	R	Owings Mills	MD	Greenspring Secondaries General Partner V, LP		10/29/2021	3	3,087,123	3,357,257	3,357,257	302,658	0	0	0	0	0	268,640	0.200
000000-00-0	Stonehenge Nevada Investor III, LLC	R	Columbus	OH	Stonehenge Nevada Investor III, LLC		01/01/2024	2	16,412	4,800	16,412	0	0	0	0	0	0	0	3.072
000000-00-0	SC Investor IV LLC	R	Columbus	OH	SC Investor IV LLC		01/01/2024	2	7,506	3,750	7,506	0	0	0	0	0	0	0	3.502
000000-00-0	Stonehenge Kentucky Investor V, LLC.	R	Columbus	OH	Stonehenge Kentucky Investor V, LLC.		01/01/2024	2	11,841	7,714	11,841	0	0	0	0	0	0	0	11.900
000000-00-0	Stonehenge Nebraska Investor IV, LLC	R	Columbus	OH	Stonehenge Nebraska Investor IV, LLC		01/01/2024	2	7,613	5,387	7,613	0	0	0	0	0	0	0	22.500
000000-00-0	Stonehenge Louisiana Invester II, LLC	R	Columbus	OH	Stonehenge Louisiana Invester II, LLC		05/01/2024	2	23,494	23,494	23,494	0	0	0	0	0	0	0	15.555
000000-00-0	Swyft Parent Holdings, LP	R	New York	NY	Swyft Parent GP LLC		02/07/2022	3	4,896,302	4,679,283	4,679,283	(2,907,270)	0	0	0	0	0	0	2.350
000000-00-0	TCG Crossover Fund II, L.P.	R	Wilmington	DE	TCG Crossover GP II, LLC		08/21/2023	1	8,520,000	9,235,680	9,235,680	690,648	0	0	0	0	0	3,480,000	2.000
000000-00-0	TCP Co-Invest I, LP	R	Wilmington	DE	BharCap Acquisition GP II, LP		09/25/2023	3	5,819,153	6,654,893	6,654,893	835,740	0	0	0	0	0	0	97.438
000000-00-0	TCP SBS Co-Invest LP	R	New York	NY	Trilantic Capital Partners Associates SBS L.P.		06/03/2024	3	6,964,107	8,847,596	8,847,596	1,883,489	0	0	0	0	0	1,213,740	0.000
000000-00-0	The Cranemere Group Limited	R	London	GBR	The Cranemere Group Limited		05/21/2014	3	17,069,984	27,948,260	27,948,260	1,586,914	0	0	0	0	(10,003)	0	3.150
000000-00-0	The Ohio Institutional Impact Fund, LP	R	Wilmington	DE	TOF-B GP Partners I, LLC		06/25/2024	3	1,200,000	1,117,569	1,117,569	(82,431)	0	0	0	0	0	3,800,000	10.889
000000-00-0	Thorley Industries, LLC	R	Pittsburgh	PA	BTM Ventures, LLC		09/23/2015	3	1	1	1	0	0	305,249	0	0	0	0	0.000
000000-00-0	Three Ocean Partners LLC	R	New York	NY	Three Ocean Partners, LLC		06/01/2011	1	1	1	1	0	0	0	0	0	0	0	2.000
000000-00-0	TPG GP Solutions, LP	R	Fort Worth	TX	TPG GP Solutions GenPar, L.P.		09/30/2024	3	881,230	992,970	992,970	111,740	0	0	0	0	(304)	4,118,770	0.260
000000-00-0	TriArtisan Orlando Partners, LLC	R	New York	NY	TriArtisan Orlando MM, LLC		03/12/2018	3	425,557	324,296	324,296	(298,632)	0	0	0	0	0	0	5.245
000000-00-0	TriArtisan PFC Partners, LLC	R	New York	NY	GET ME MEARS GROUP HOLDINGS, LLC		02/27/2019	3	5,008,550	12,178,873	12,178,873	2,411,292	0	0	0	0	0	0	10.110
000000-00-0	Trilantic Capital Partners Prime, LP	R	New York	NY	Trilantic Capital Partners Associates Prime L.P.		10/06/2023	3	2,535,282	3,989,520	3,989,520	1,454,238	0	0	0	0	0	464,718	0.550
000000-00-0	Trilantic Capital Partners VI, LP	R	New York	NY	Trilantic Capital Partners Associates VI		07/25/2018	3	6,241,692	8,469,310	8,469,310	(165,847)	0	0	0	0	82,984	1,138,470	0.462
000000-00-0	Trilantic Capital Partners VII-A (North America) LP	R	New York	NY	Trilantic Capital Partners Associates VII L.P.		05/15/2024	3	7,241,394	7,609,939	7,609,939	368,545	0	0	0	0	6,446	258,606	3.724
000000-00-0	Tritium III, LP	R	Austin	TX	Tritium III GP, LLC		02/14/2023	3	1,744,248	1,744,248	1,744,248	6,771	0	468,142	0	0	0	5,287,611	1.370
000000-00-0	Tritium Partners II, LP	R	Austin	TX	Tritium II GP, LLC		11/13/2019	3	7,136,471	9,792,935	9,792,935	572,389	0	0	0	0	3,404	362,167	1.918
000000-00-0	Tritium Partners I, LP	R	Austin	TX	Tritium I GP, LLC		06/26/2015	3	1,642,949	2,745,232	2,745,232	26,249	0	0	0	0	12,465	190,676	0.879
000000-00-0	TruArc Fund IV, LP	R	New York	NY	Truarc Fund IV GP, LLC		04/15/2022	3	3,665,246	4,911,430	4,911,430	546,003	0	0	0	0	0	1,306,233	0.500
000000-00-0	TS OpCo Holdings, LLC	R	Minneapolis	MN	TS Ultimate OpCo Holding, Inc		09/28/2018	3	6,050,440	7,422,662	7,422,662	(18,331,325)	0	0	0	0	230,749	0	8.330
000000-00-0	Vault Fund I, LP	R	Boulder	CO	VAULT FUND I GP LLC		09/26/2022	1	445,734	378,402	378,402	3,293	0	0	0	0	0	554,266	5.617
000000-00-0	VICOF II Feeder, LP	R	Austin	TX	Vida Insurance Credit Opportunity Fund I		08/02/2017	1	4,690,871	6,228,186	6,228,186	214,612	0	0	0	0	0	2,767,553	1.554
000000-00-0	Vida Longevity Fund, LP	R	Austin	TX	Vida Management I, LLC		04/01/2015	1	3,354,095	3,951,373	3,951,373	110,940	0	0	0	0	0	0	0.506
000000-00-0	Viewpoint Ventures Fund I, LP	R	New York	NY	Viewpoint Ventures Fund I GP, LLC		04/24/2023	1	2,299,936	2,363,645	2,363,645	7,654	0	0	0	0	0	700,064	2.148
000000-00-0	Vivo Capital Fund IX, LP	R	Palo Alto	CA	Vivo Capital IX, LLC		09/09/2019	3	1,647,299	6,557,074	6,557,074	(490,311)	0	0	0	0	0	197,808	0.350
000000-00-0	WSMF I OnPoint Investor LP	R	Wilmington	DE	WSMF I ONPOINT INVESTOR GP LLC		01/17/2023	3	2,000,000	2,728,749	2,728,749	737,470	0	0	0	0	0	0	12.898
000000-00-0	WSMF I RB Investor LLC	R	New York	NY	Waterfall Sentinel GP LLC		06/10/2024	3	555,082	584,079	584,079	28,997	0	0	0	0	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									605,353,132	838,461,478	838,483,199	50,062,243	0	7,338,845	0	0	5,948,787	254,962,831	XXX
000000-00-0	Trusted Coverage Professionals Agency, LLC		Cincinnati	OH	Trusted Coverage Professionals Agency, LLC		03/18/2022		16,834,400	15,361,087	15,361,087	(818,884)	0	0	0	0	0	0	100.000
000000-00-0	Dolphin Cove QOF LLC		Charleston	SC	Dolphin Cove QOF LLC		10/11/2024		14,500,000	14,500,000	14,500,000	0	0	0	0	0	0	0	90.625
2099999. Joint Venture Interests - Common Stock - Affiliated									31,334,400	29,861,087	29,861,087	(818,884)	0	0	0	0	0	0	XXX

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Al. Neyer Industrial Fund II-Q LLC	R	Cincinnati	OH	AL. Neyer Fund Manager, LLC		06/17/2022		2,792,022	2,876,062	2,876,062	211,140	0	0	0	0	0	2,194,309	2.000
000000-00-0 .	Benton TX Investors, LLC	R	Allen	TX	Benton TX Sponsor, LLC		11/03/2021		19,093,443	22,244,285	22,244,285	(2,673,800)	0	0	0	0	0	0	85.000
000000-00-0 .	Cornerstone Office Partners, LLC	R	Cincinnati	OH	CS Partners, LLC		06/22/2018		14,581,103	16,807,367	16,807,367	1,072,223	0	0	0	0	1,124,870	0	90.000
000000-00-0 .	Hillpointe Workforce Housing Partnership I, LP	R	Charlotte	NC	Hillpointe Fund I GP, LLC		03/17/2020		1	658,339	658,339	(673,618)	0	0	0	0	397,883	0	2.135
000000-00-0 .	Hillpointe Workforce Housing Partnership II, LP	R	Charlotte	NC	Hillpointe Fund II GP, LLC		11/03/2020		1,157,488	4,103,430	4,103,430	(523,679)	0	0	0	0	0	0	1.956
000000-00-0 .	Hillpointe Workforce Housing Partnership III LP	R	Charlotte	NC	Hillpointe Fund III GP, LLC		10/04/2021		3,796,070	4,587,550	4,587,550	914,473	0	0	0	0	0	0	2.110
000000-00-0 .	Hillpointe Workforce Housing Partnership IV LP	R	Charlotte	NC	Hillpointe Fund IV GP, LLC		09/15/2022		3,600,000	3,484,440	3,484,440	(50,400)	0	0	0	0	0	400,000	1.300
000000-00-0 .	Kaleb Grove Investors, LLC	R	Colorado Springs	CO	Cortland Partners, LLC		11/30/2016		26,102,350	38,813,884	38,813,884	701,847	0	0	0	0	0	0	72.271
000000-00-0 .	Kelly Co Investors, LLC	R	Colorado Springs	CO	Cortland Partners, LLC		12/17/2019		12,374,439	15,278,483	15,278,483	129,256	0	0	0	0	919,700	0	72.331
000000-00-0 .	L-A/AFG Private Credit 2024, LP	R	Philadelphia	PA	L-A/AFG Group PC 2024, L.P.		05/24/2024		12,943,545	12,897,605	12,897,605	(45,940)	0	0	0	0	31,626	0	92.590
000000-00-0 .	L-A Battery JV, LLC	R	Philadelphia	PA	L-A Battery Group, LLC		11/29/2023		3,892,949	4,492,239	4,492,239	599,290	0	0	0	0	0	0	4.444
000000-00-0 .	L-A Battery QOF Fund, LP	R	Philadelphia	PA	L-A Battery Group, LLC		12/24/2019		13,021,227	11,140,153	11,140,153	(1,348,858)	0	0	0	0	0	0	42.176
000000-00-0 .	L-A Delray QOF Fund, LP	R	Delray Beach	FL	L-A Delray QOF Group, LLC		12/24/2019		6,133,758	9,193,007	9,193,007	3,376,360	0	0	0	0	0	0	34.471
000000-00-0 .	L-A Delray QOF Fund II, LP	R	Delray Beach	FL	L-A Delray QOF Group, LLC		10/20/2023		3,319,597	3,308,731	3,308,731	(10,866)	0	0	0	0	0	0	22.870
000000-00-0 .	L-A Laramar Urban Neighborhood Fund, LP	R	Philadelphia	PA	Lubert Adler Laramar Urban Neighborhood		10/15/2015		5,005,719	2,515,174	2,515,174	(1,358,042)	0	0	0	0	0	134,566	1.488
000000-00-0 .	LCN NA Fund III-D, LP	R	New York	NY	LCN North American GP III, L.P		08/23/2019		1,192,565	1,646,855	1,646,855	328,144	0	0	0	0	254,670	122,508	6.826
000000-00-0 .	Loci Capital Opportunistic Fund II, LP	R	Tampa	FL	Loci Fund II GP, LLC		10/11/2023		2,968,720	2,812,834	2,812,834	(155,886)	0	0	0	0	18,680	2,031,280	7.253
000000-00-0 .	Lubert-Adler Enhanced Private Credit Fund I, LP	R	Philadelphia	PA	Lubert-Adler Group PCF, L.P.,		05/20/2024		10,000,000	10,122,401	10,122,401	122,401	0	0	0	0	(65,713)	0	4.351
000000-00-0 .	Lubert-Adler GH Fund, LP	R	Philadelphia	PA	Lubert-Adler Group GH, L.P.		05/20/2024		2,500,000	2,492,000	2,492,000	(8,000)	0	0	0	0	0	0	1.110
000000-00-0 .	Lubert-Adler Real Estate Fund VII, LP	R	Philadelphia	PA	Lubert-Adler Group VII, LP		10/15/2013		11,365,874	8,106,593	8,106,593	3,147,213	0	5,303,710	0	0	0	625,000	5.015
000000-00-0 .	Lubert-Adler Real Estate Fund VII-B, LP	R	Philadelphia	PA	Lubert-Adler Group VII-B, LLC		04/07/2017		1	1,492,985	1,492,985	(564,716)	0	0	0	0	629,238	833,333	1.521
000000-00-0 .	Lubert-Adler Workforce Housing Fund, LP	R	Philadelphia	PA	Lubert-Adler Group WH, L.P.		08/08/2019		21,570,110	28,033,070	28,033,070	1,985,775	0	0	0	0	0	374,545	8.910
000000-00-0 .	Lubert-Adler Workforce Housing Fund II-MB, LP	R	Philadelphia	PA	Lubert-Adler Group WH II-MB, L.P.		10/19/2023		9,000,000	8,210,619	8,210,619	(619,911)	0	0	0	0	0	6,000,000	6.711
000000-00-0 .	NB Real Estate Secondary Opportunities Fund LP	R	New York	NY	NB Real Estate Secondary Opportunities A		12/05/2018		7,217,228	8,136,573	8,136,573	(205,968)	0	0	0	0	0	2,933,800	1.578
000000-00-0 .	NB Real Estate Secondary Opportunities Fund II, LP	R	New York	NY	NB Real Estate Secondary Associates Fund II, LP		06/23/2023		1,962,500	2,437,425	2,437,425	14,631	0	0	0	0	63,230	8,037,500	1.250
000000-00-0 .	Osprey Pointe Sandestin, LLC	R	Miramar Beach	FL	Sandestin Investments, LLC		12/19/2018		10,400,087	10,754,835	10,754,835	(574,045)	0	0	0	0	0	0	55.000
000000-00-0 .	Park Meadows CO Investors, LLC	R	Denver	CO	Cortland Partners, LLC		02/28/2017		1	1,249,999	1,249,999	(3,685,041)	0	0	0	0	5,519,047	0	2.718
000000-00-0 .	PC Nola PO Co-Investors, LP	R	Philadelphia	PA	Lubert-Adler Group PC NOLA-PO		09/10/2024		5,688,940	5,601,169	5,601,169	(87,771)	0	0	0	0	52,890	7,798,000	100.000
000000-00-0 .	PRCP-University Village, LP	R	Colorado Springs	CO	PRCP - University Village Managers, LP		09/11/2018		16,555,899	22,485,712	22,485,712	(2,337,565)	0	0	0	0	665,451	0	80.000
000000-00-0 .	PRCP-Abacoa Partners, LP	R	Jupiter	FL	PRCP-Abacoa Investment Managers LLC		12/09/2015		14,892,103	29,456,485	29,456,485	4,205,654	0	0	0	0	1,034,164	0	80.000
000000-00-0 .	PRCP-AFG LA New Orleans Partners, LP	R	New Orleans	LA	PRCP-New Orleans Investment Managers, LL		12/08/2020		20,227,793	23,955,761	23,955,761	4,153,582	0	0	0	0	0	403,000	100.000
000000-00-0 .	PRCP-Arcadia Partners, LP	R	Seattle	WA	PRCP-Arcadia Partners Managers, LP		10/26/2016		13,350,693	31,256,073	31,256,073	6,369,524	0	0	0	0	891,906	0	80.000
000000-00-0 .	PRCP-Atlanta Canopy Partners, LP	R	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, L		04/02/2019		3,007,835	4,164,027	4,164,027	(96,045)	0	0	0	0	69,996	0	80.000
000000-00-0 .	PRCP-Aurora Partners, LP	R	Denver	CO	PRCP-Aurora Partners Managers, LP		08/22/2016		22,925,820	26,178,443	26,178,443	(18,157,705)	0	0	0	0	864,762	1,222,000	80.000
000000-00-0 .	PRCP-Avondale Partners, LP	R	Phoenix	AZ	PRCP-Avondale Partners Managers, LP		09/23/2016		32,615,023	53,347,201	53,347,201	(2,432,010)	0	0	0	0	1,977,541	0	80.000
000000-00-0 .	PRCP-AZ Arcadia Cove Partners, LP	R	Phoenix	AZ	PRCP-AZ Arcadia Cove Partners Managers,		08/05/2020		19,026,853	28,927,852	28,927,852	(6,298,648)	0	0	0	0	1,193,228	2,903,000	73.927
000000-00-0 .	PRCP-AZ Sweetwater Partners, LP	R	Phoenix	AZ	PRCP-AZ Sweetwater Partners Managers, LP		01/18/2023		35,593,862	31,928,871	31,928,871	(3,661,497)	0	0	0	0	179,918	4,243,000	80.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	PRCP-Boca Raton Partners, LP	R	Boca Raton	FL	PRCP-Boca Raton Partners Managers, LP		11/27/2017		21,836,486	33,342,049	33,342,049	(7,333,754)	0	0	0	0	2,181,999	1,315,000	80.000
000000-00-0 .	PRCP-CO Deer Crest Partners, LP	R	Broomfield	CO	PRCP-CO Deer Crest Partners Managers, LP		05/15/2019		11,687,621	18,663,116	18,663,116	1,938,002	0	0	0	0	970,651	7,000	80.000
000000-00-0 .	PRCP-CO Governors Park, LP	R	Fort Collins	CO	PRCP-CO Governors Park Managers, LP		11/18/2019		15,747,569	18,156,659	18,156,659	73,355	0	0	0	0	1,164,449	1,202,000	80.000
000000-00-0 .	PRCP-CO Lakewood, LP	R	Lakewood	CO	PRCP-CO Lakewood Managers, LP		08/09/2019		23,217,425	23,458,882	23,458,882	(683,995)	0	0	0	0	940,289	0	80.000
000000-00-0 .	PRCP-CO Spyglass Creek, LP	R	Denver	CO	PRCP-CO Spyglass Creek Managers, LP		10/23/2019		25,697,063	34,647,705	34,647,705	214,411	0	0	0	0	573,147	1,647,000	80.000
000000-00-0 .	PRCP-CO Stone Mountain, LP	R	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP		03/24/2020		23,187,448	24,004,860	24,004,860	1,530,357	0	0	0	0	297,986	200,000	80.000
000000-00-0 .	PRCP-CS Partners II, LP	R	Colorado Springs	CO	PRCP-CS Partners II Managers, LP		09/15/2017		13,268,789	19,906,958	19,906,958	252,239	0	0	0	0	1,027,116	0	80.000
000000-00-0 .	PRCP-Dallas Four Partners, LP	R	Lewisville	TX	PRCP-Dallas Four Partners Managers, LP		11/06/2015		32,987,156	52,183,484	52,183,484	(1,982,618)	0	0	0	0	1,701,685	5,719,000	80.000
000000-00-0 .	PRCP-Del Coronado Partners, LP	R	Phoenix	AZ	PRCP-Del Coronado Partners Managers, LP		05/15/2018		18,527,498	35,248,736	35,248,736	283,278	0	0	0	0	2,099,321	284,000	80.000
000000-00-0 .	PRCP-Everett Partners, LP	R	Seattle	WA	PRCP-Everett Partners Managers, LP		07/21/2016		9,485,273	17,102,476	17,102,476	2,755,839	0	0	0	0	1,384,253	50,000	86.400
000000-00-0 .	PRCP-FL Gainesville Partners, LP	R	Gainesville	FL	PRCP-FL Gainesville Partners Managers, LP		08/26/2024		17,181,684	17,181,684	17,181,684	0	0	0	0	0	0	3,901,000	70.000
000000-00-0 .	PRCP-FL Lakeside Partners, LP	R	Melbourne	FL	PRCP-FL Lakeside Managers, LP		02/16/2021		3,243,489	3,513,682	3,513,682	48,395	0	0	0	0	221,633	400,000	80.000
000000-00-0 .	PRCP-FL Naples Edge75 Partners, LP	R	Naples	FL	PRCP-FL Naples Edge75 Partners Managers, LP		03/24/2022		5,421,241	4,863,402	4,863,402	(40,194)	0	0	0	0	0	712,000	80.000
000000-00-0 .	PRCP-GA Savannah Hue Partners, LP	R	Savannah	GA	PRCP-GA Savannah Hue Partners Managers, LP		09/20/2024		23,992,173	23,992,173	23,992,173	0	0	0	0	0	0	1,732,000	80.000
000000-00-0 .	PRCP-Key West Partners I, LP	R	Key West	FL	PRCP-Key West Partners I Managers, LP		02/08/2017		14,308,348	19,466,699	19,466,699	(183,318)	0	0	0	0	0	0	80.000
000000-00-0 .	PRCP-KY Park Place Partners, LP	R	Louisville	KY	PRCP-KY Park Place Managers, LLC		04/29/2020		7,310,918	6,209,438	6,209,438	2,463,791	0	0	0	0	0	0	80.000
000000-00-0 .	PRCP-MD Montclair Partners, LP	R	Silver Spring	MD	PRCP-MD Montclair Managers, LP		10/05/2020		13,137,526	13,125,301	13,125,301	303,363	0	0	0	0	628,142	0	80.000
000000-00-0 .	PRCP-MD Waters Landing Partners, LP	R	Germantown	MD	PRCP-MD Waters Landing Managers, LP		08/05/2019		14,348,902	10,889,202	10,889,202	(1,007,551)	0	0	0	0	0	61,000	80.000
000000-00-0 .	PRCP-MI University Trails Partners, LP	R	Ann Arbor	MI	PRCP-MI University Trails Managers, LP		12/19/2024		20,682,948	20,682,948	20,682,948	0	0	0	0	0	0	2,771,000	80.000
000000-00-0 .	PRCP-Missouri Partners, LP	R	St. Charles	MO	PRCP-Missouri Partners Managers, LP		10/15/2015		18,842,020	28,240,714	28,240,714	(2,900,696)	0	0	0	0	479,224	852,000	80.000
000000-00-0 .	PRCP-Murietta Partners, LP	R	Phoenix	AZ	PRCP-Murietta Partners Managers, LP		05/15/2018		12,615,649	24,554,272	24,554,272	512,139	0	0	0	0	1,520,256	830,000	80.000
000000-00-0 .	PRCP-NC Asheville Heritage at the Peak Partners, LP	R	Asheville	NC	PRCP-NC Asheville Heritage at the Peak Manager, LLC		04/07/2021		5,947,595	6,584,691	6,584,691	81,548	0	0	0	0	406,551	228,000	80.000
000000-00-0 .	PRCP-NC Greensboro Partners, LP	R	Greensboro	NC	PRCP-NC Greensboro Managers, LP		03/19/2020		13,772,861	11,679,078	11,679,078	536,860	0	0	0	0	0	997,000	80.000
000000-00-0 .	PRCP-NC University Ridge Partners, LP	R	Durham	NC	PRCP-NC University Ridge Managers, LP		12/23/2020		14,203,826	17,007,734	17,007,734	1,089,000	0	0	0	0	767,069	1,985,000	80.000
000000-00-0 .	PRCP-NC Wilmington Lofts I, LP	R	Wilmington	NC	PRCP-NC Wilmington Lofts Manager, LLC.		05/20/2021		5,001,042	6,786,348	6,786,348	(1,042,250)	0	0	0	0	236,348	546,000	80.000
000000-00-0 .	PRCP-NC Wilmington Lofts II, LP	R	Wilmington	NC	PRCP-NC Wilmington Lofts II Manager, LLC		05/20/2021		2,177,344	2,505,365	2,505,365	(34,116)	0	0	0	0	131,643	313,000	80.000
000000-00-0 .	PRCP-NC Wilmington II Partners, LP	R	Wilmington	NC	PRCP-NC Wilmington Partners II Managers,		05/08/2018		4,878,412	7,008,158	7,008,158	(2,514,021)	0	0	0	0	109,348	693,000	80.000
000000-00-0 .	PRCP-NV Hidden Valley Partners, LP	R	Wilmington	NC	PRCP-NV Hidden Valley Managers, LP		05/09/2018		2,770,933	1,491,607	1,491,607	458,823	0	0	0	0	0	47,000	80.000
000000-00-0 .	PRCP-NV Villa Serena Partners, LP	R	Henderson	NV	PRCP-NV Villa Serena Managers, LP		03/17/2021		2,649,519	2,415,159	2,415,159	(27,901)	0	0	0	0	0	1,255,000	80.000
000000-00-0 .	PRCP-Ohio Partners II, LP	R	Cincinnati	OH	PRCP-Ohio Partners II Managers, LP		04/06/2016		11,543,109	12,791,091	12,791,091	(1,644,994)	0	0	0	0	1,276,283	2,474,000	80.000
000000-00-0 .	PRCP-Orlando Parkway Partners, LP	R	Orlando	FL	PRCP-Orlando Parkway Manager, LLC		02/27/2020		26,807,263	39,297,220	39,297,220	(2,508,334)	0	0	0	0	3,058,475	1,314,000	80.000
000000-00-0 .	PRCP-Orlando Sanford Landing Partners, LP	R	Sanford	FL	PRCP-Orlando Sanford Landing Partners Ma		12/18/2019		13,424,096	12,507,893	12,507,893	(2,324,919)	0	0	0	0	223,035	1,024,000	80.000
000000-00-0 .	PRCP-Orlando UCF Partners, LP	R	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP		04/12/2019		11,319,629	14,066,321	14,066,321	591,902	0	0	0	0	781,121	26,000	80.000
000000-00-0 .	PRCP-Orlando Whisper Lake Partners, LP	R	Orlando	FL	PRCP-Orlando Whisper Lake Partners Manag		12/18/2019		23,571,637	30,839,934	30,839,934	(517,420)	0	0	0	0	1,662,531	1,130,000	80.000
000000-00-0 .	PRCP-Phoenix III Partners, LP	R	Phoenix	AZ	PRCP-Phoenix III Partners Managers, LP		08/03/2017		36,990,261	41,977,489	41,977,489	448,355	0	0	0	0	2,944,960	0	80.000
000000-00-0 .	PRCP-Raleigh I Partners LP	R	Raleigh	NC	PRCP-Raleigh I Partners Managers, LP		04/20/2017		5,585,027	9,270,626	9,270,626	(223,812)	0	0	0	0	310,718	0	80.000
000000-00-0 .	PRCP-St. John's Forest Partners, LP	R	Jacksonville	FL	PRCP-St. John's Forest Partners Managers		03/20/2019		3,561,709	5,075,684	5,075,684	(74,189)	0	0	0	0	291,817	989,000	80.000
000000-00-0 .	PRCP-Stuart Partners, LP	R	Stuart	FL	PRCP-Stuart Partners Managers, LP		12/06/2016		13,072,012	25,053,018	25,053,018	2,053,396	0	0	0	0	1,192,373	0	80.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PRCP-Sunrise Waters Edge Partners, LP	R	Sunrise	FL	PRCP-Sunrise Waters Edge Partners Managers, LP		08/29/2018		17,632,954	26,466,556	26,466,556	3,346,150	0	0	0	0	1,673,638	0	80.000
000000-00-0	PRCP-Tampa Arbor Partners, LP	R	Tampa	FL	PRCP-Tampa Arbor Partners Managers, LP		08/29/2018		11,583,046	16,187,329	16,187,329	(2,082,302)	0	0	0	0	378,208	0	80.000
000000-00-0	PRCP-Tempe/Mesa Partners, LP	R	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP		05/15/2018		4,229,089	19,707,496	19,707,496	(2,711,619)	0	0	0	0	1,346,165	0	80.000
000000-00-0	PRCP-TX Kingwood, LP	R	Houston	TX	PRCP-TX Kingwood Managers, LP		11/15/2019		9,722,032	6,697,653	6,697,653	(4,140,115)	0	0	0	0	264,110	1,400,000	80.000
000000-00-0	PRCP-Union Heights Partners, LP	R	Colorado Springs	CO	PRCP-Union Heights Manages, LP		06/18/2018		10,457,627	16,503,532	16,503,532	(711,173)	0	0	0	0	893,584	0	80.000
000000-00-0	PRCP-Woodland Hills, LP	R	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP		11/13/2018		9,523,153	13,111,161	13,111,161	(582,616)	0	0	0	0	457,072	103,000	80.000
000000-00-0	Residences ORC, LLC	R	Sunrise	FL	Residences Management Company, LLC		05/03/2019		1	1	1	0	0	0	0	0	460,000	0	0.000
000000-00-0	Righetti Ranch, LP	R	San Luis Obispo	CA	Ambient Righetti Manager, LLC		06/26/2015		3,604,570	5,588,121	5,588,121	768,767	0	0	0	0	0	0	83.568
000000-00-0	W Parker TX Investors, LLC	R	Plano	TX	W Parker TX Sponsor, LLC		11/03/2021		24,844,144	30,454,599	30,454,599	1,898,050	0	0	0	0	103,700	0	84.606
000000-00-0	Water Street OConnor Venture, LLC	R	Atlanta	GA	LG Residential Services, LLC		10/26/2015		27,600,099	48,933,533	48,933,533	(3,846,034)	0	0	0	0	581,250	0	75.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,053,075,836	1,374,640,375	1,374,640,375	(35,708,419)	0	5,303,710	0	0	50,563,237	76,462,842	XXX
000000-00-0	Charleston Harbor Holding Company, LLC	R	Mt Pleasant	SC	Charleston Harbor Holding Company, LLC		09/08/2021		27,470,354	27,470,354	27,470,354	0	0	0	0	0	6,198,816	0	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated									27,470,354	27,470,354	27,470,354	0	0	0	0	0	6,198,816	0	XXX
000000-00-0	SHARB Investors, LP	R	New York	NY	Waterfall Sentinel GP LLC		11/24/2020		1,632,240	1,061,144	1,061,144	(315,639)	0	0	0	0	0	0	22.277
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									1,632,240	1,061,144	1,061,144	(315,639)	0	0	0	0	0	0	XXX
023138-AA-8	AMBAC ASSURANCE 5.1 06/07/20		New York	NY	Exchange		02/28/2018		676	934	676	0	0	0	0	0	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									676	934	676	0	0	0	0	0	0	0	XXX
01111Z-ZZ-2	AGRILIANCE INS GRP 4.25 10/01/2026		Greenville	SC	Agriliance Insurance Group, LLC		09/23/2021		150,000	142,028	150,000	0	0	0	0	0	7,972	0	100.000
595622-ZZ-7	MICHAEL TAYLOR SECURITY NT 5.00 09/16/2026		Wellington	FL	Taylor, Harris Insurance (Agency) Services, Ltd. II		09/30/2021		903,141	857,373	903,141	0	708	0	0	0	56,719	0	100.000
88888Z-ZA-5	TAG INSURANCE HOLDINGS 6.50 10/15/2029		Germantown Hill	IL	Exchange		08/19/2022		6,157,170	5,844,681	6,157,170	0	1,129	0	0	0	409,561	0	100.000
2999999. Collateral Loans - Unaffiliated									7,210,311	6,844,082	7,210,311	0	1,838	0	0	0	474,252	0	XXX
000000-00-0	R4 Housing Partners IV, L.P.	R	New York	NY	RHP IV GP LLC		06/16/2015		2,963,861	2,963,861	2,963,861	0	(1,968,730)	0	0	0	0	0	7.813
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									2,963,861	2,963,861	2,963,861	0	(1,968,730)	0	0	0	0	0	XXX
000000-00-0	Georgia Tax Credit Fund GA, LLC	R	Atlanta	GA	Georgia Housing Management, LLC		12/03/2014		680,776	680,776	680,776	0	(1,263,112)	0	0	0	0	0	95.000
000000-00-0	Georgia Tax Credit Fund GA II, LLC	R	Atlanta	GA	Georgia Tax Credit Fund GA II, LLC		05/02/2024		12,551,872	12,551,872	12,551,872	0	(1,127,996)	0	0	0	1,903,275	1,903,275	58.010
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									13,232,648	13,232,648	13,232,648	0	(2,391,109)	0	0	0	0	1,903,275	XXX
000000-00-0	AMMC CLO 31 UBS WAREHOUSE	R	George Town	CYM	UBS Securities LLC		09/20/2024		48,660,919	48,660,919	48,660,919	0	0	0	0	0	0	0	100.000
378654-AG-2	GLENDOWER SUB NOTE 07/15/2038		New York	NY	GLENDOWER LENDER NOTE - ABS		07/27/2023		5,000,000	8,285,445	5,000,000	0	0	0	0	0	1,361,335	0	0.000
55953P-AE-5	MAGNE 2015-16A SUB 0 01/18/28		Georgetown	CYM	MAGNE 2015-16A		01/01/2022		1,067	19,606	1,067	0	1,067	0	0	0	1,237	0	0.026
675923-AJ-5	OCT34 2017-1A SUB 0 01/20/2030		New York	NY	OCT34 2017-1A		06/27/2022		257,809	182,615	182,615	(75,195)	(38,605)	14,717	0	0	114,569	0	0.036
G8476*-AE-1	STEPSTONE PRIVATE EQUITY LP SECONDARY OPPORTUNITIES		New York	NY	STEPSTONE PRIVATE EQUITY LP SECONDARY OPPORTUNITIES		01/31/2024		2,946,245	3,411,203	2,946,245	0	0	0	0	0	395,475	0	0.000
92917T-AE-5	VOYA 2018-2A SUB 0 07/15/2031		New York	NY	VOYA 2018-2A		12/06/2022		360,733	120,202	120,202	(240,531)	(185,913)	248,269	0	0	381,839	0	0.050
97122M-AC-4	WILLOW TREE CAPITAL SUB 04/11/2038		Wilmington	DE	WILLOW TREE CAPITAL SUB		05/10/2024		1,392,575	1,538,330	1,392,575	0	0	0	0	0	47,647	1,407,000	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									58,619,348	62,218,320	58,303,622	(315,725)	(223,451)	262,986	0	0	2,302,102	1,407,000	XXX
00173Y-AC-0	AMMC 2022-27A SUB 0 01/20/2036	R	George Town	CYM	CREDIT SUISSE SECURITIES (USA)		12/19/2022		10,768,683	18,532,200	18,532,200	3,762,161	0	0	0	0	1,974,833	0	1.000
001743-AE-3	AMMC CLO 2016-18A SUB 0 05/26/28	R	George Town	CYM	JEFFERIES & CO		12/19/2022		2,815,175	3,917,188	3,917,188	480,365	0	0	0	0	1,443,574	0	0.607
001747-AE-4	AMMC CLO 2012-11A SUB 0 10/30/23	R	George Town	CYM	BANC OF AMERICA SECURITIES		12/19/2022		3	743,125	743,125	(534,848)	0	0	0	0	666,709	0	0.133
00175N-AC-2	AMMC CLO 2014-15A SUB 0 12/09/26	R	George Town	CYM	JEFFERIES & CO		12/19/2022		3,443,434	4,943,247	4,943,247	(1,659,238)	0	0	0	0	7,249,429	0	1.000
00176B-AF-0	AMMC CLO 2013-13A SUB 0 01/24/26	R	George Town	CYM	MITSUBISHI		12/19/2022		877	522	522	(347)	0	0	0	0	431	0	0.147
00176E-AE-7	AMMC CLO 2013-12A SUB 0 05/10/25	R	George Town	CYM	SANDLER & O'NEIL PARTNERS		12/19/2022		86,160	86,160	86,160	474,060	0	752,183	0	0	579,362	0	0.300
00176N-AG-2	AMMC CLO 2018-22A SUB 0 04/25/31	R	George Town	CYM	MITSUBISHI		12/19/2022		1,608,489	2,527,200	2,527,200	247,896	0	0	0	0	378,909	0	0.180
00176Q-AC-4	AMMC CLO 2016-19A SUB 0 10/15/28	R	George Town	CYM	MITSUBISHI		12/19/2022		836	836	836	(1)	0	0	0	0	(5,129)	0	0.182
00176R-AC-2	AMMC CLO 2020-23A SUB 0 10/17/31	R	George Town	CYM	UBS Securities LLC		12/19/2022		7,439,891	14,479,552	14,479,552	3,932,750	0	0	0	0	2,729,252	0	0.936
00177K-AC-6	AMMC CLO 2022-25A SUB 0 04/15/2035	R	George Town	CYM	CREDIT SUISSE SECURITIES (USA)		12/19/2022		3,480,063	3,892,493	3,892,493	456,810	0	0	0	0	825,443	0	0.350
00177M-AB-4	AMMC CLO 2021-24A SUB 0 01/20/2035	R	George Town	CYM	MITSUBISHI UFJ SECURITIES		12/19/2022		4,604,122	4,248,562	4,248,562	619,170	0	219,893	0	0	1,104,299	0	0.350

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
00177U-AE-0	AMMC CLO 2017-21A SUB 0 11/02/30	R	George Town	CYM	RBC CAPITAL MARKETS		12/19/2022		7,568,121	8,452,604	8,452,604	3,516,735	0	2,058,955	0	0	2,005,595	0	0.932
00179T-AB-7	AMMC 2023-26A SUB A 0.00 04/15/2036	R	George Town	CYM	RBC CAPITAL MARKETS LLC		03/10/2023		1,452,759	3,669,491	3,669,491	1,548,036	0	0	0	0	1,129,124	0	0.350
03165Y-AC-4	AMMC 2024-30A SUB 0 01/15/2037	R	George Town	CYM	AMMC 2024-30A SUB 0 01/15/2037		01/12/2024		21,831,373	15,957,344	15,957,344	(5,874,030)	0	0	0	0	6,044,522	0	0.513
03166J-AC-6	AMMC 2024-28A SUB 0 07/20/2037	R	George Town	CYM	AMMC 2024-28A SUB 0 07/20/2037		06/18/2024		33,467,610	33,611,932	33,611,932	144,322	0	0	0	0	2,231,199	0	1.000
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									98,567,595	115,062,456	115,062,456	7,113,842	0	3,031,031	0	0	28,357,553	0	XXX
00165V-AG-7	ALP 2024-1A SUB 10/15/2036		Wilmington	DE	ALP 2024-1A SUB		10/23/2024		1,500,000	1,500,000	1,500,000	0	0	0	0	0	139,332	1,500,000	0.000
04019V-AC-6	ARES PBN FINANCE CO LLC 0 10/15/2036		Los Angeles	CA	Ares Pbn Finance Co LLC		01/01/2022		3,000,000	4,071,300	3,000,000	0	0	0	0	0	670,980	0	0.000
36831F-AD-7	GCM GROSVENOR DIV LLC 0 11/15/2033		Chicago	IL	Gcm Grosvenor Diversified Alternatives Issuer LLC		01/01/2022		3,000,000	2,651,700	2,651,700	(348,300)	0	0	0	0	851,208	0	0.000
63946W-AB-0	NB DIRECT ACCESS INSURANCE SPV II		Wilmington	DE	NB DIRECT ACCESS INS SPV II SUB REV 0.00 09/25/2029		09/24/2024		1,250,649	1,207,411	1,207,411	(43,237)	0	0	0	0	28,792	0	0.000
62879W-10-7	NBPBN 2022-1 SUB 04/15/2037		New York	NY	NBPBN 2022-1		12/19/2022		3,489,078	3,796,485	3,489,079	0	(144)	0	0	0	728,923	0	0.000
88606X-10-0	TBOLT 2018-A G ABS SUB 0 07/15/2038	R	Los Angeles	CA	TBOLT 2018-A G		12/19/2020		78,824	127,994	78,824	0	(61)	0	0	0	0	0	0.000
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated									12,318,551	13,354,890	11,927,014	(391,537)	(205)	0	0	0	2,419,235	1,500,000	XXX
000000-00-0	Pretium Mortgage Credit Partners I, LP	R	New York	NY	Pretium Mortgage Credit Partners I GP, L		12/04/2014		1	5,481	5,481	5,480	0	0	0	0	0	0	0.447
000000-00-0	Massachusetts Fair Plan Trust	R	Boston	MA	Massachusetts Fair Plan Trust		12/31/2024		119,654	104,685	104,685	(14,969)	0	0	0	0	0	0	0.031
000000-00-0	Monza Energy, LLC	R	Houston	TX	Monza Energy, LLC		04/17/2018		1	1,281,727	1,281,727	(168,092)	0	0	0	0	720,143	1,422,597	2.219
5899999. Any Other Class of Assets - Unaffiliated									119,656	1,391,893	1,391,893	(177,581)	0	0	0	0	720,143	1,422,597	XXX
6099999. Total - Unaffiliated									1,819,167,322	2,394,417,032	2,389,462,151	14,617,498	(4,998,466)	12,905,540	0	0	68,639,859	414,201,674	XXX
6199999. Total - Affiliated									189,241,563	204,263,111	204,263,111	6,294,958	0	3,031,031	0	0	37,239,345	13,130,786	XXX
6299999 - Totals									2,008,408,885	2,598,680,143	2,593,725,262	20,912,456	(4,998,466)	15,936,571	0	0	105,879,204	427,332,460	XXX

1.

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company Board	02/01/1999		0	4,224,976	0	100.000
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							0	4,224,976	0	XXX
000000-00-0	Andalusian Credit Company, LLC	Short Hills	NJ	ACC, LLC	11/14/2023	2	0	4,489,875	0	2.857
000000-00-0	Carlyle Revolving Loan Fund II, LP	Georgetown	CYM	Carlyle Revolving Loan II GP, L.P.	02/15/2024	2	56,331	56,558	0	0.000
000000-00-0	Centre Lane Credit Partners III, LP	Wilmington	DE	Centre Lane Credit Partners III GP, LLC	06/24/2024	2	2,230,669	0	0	2.960
000000-00-0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P	11/30/2017	2	0	31,773	0	1.995
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P	12/20/2019	2	0	22,082	0	18.462
000000-00-0	Gryphon Junior Capital Partners III Feeder Fund, LP	San Francisco	CA	Gryphon Junior Capital GP III, L.P.	12/13/2023	2	0	27,463	0	17.009
000000-00-0	Linden Structured Capital Fund II, LP	Chicago	IL	Linden SCF Manager II LP	11/26/2024	2	4,142,726	0	0	1.970
000000-00-0	Nassau Private Credit Onshore Fund, LP	Darien	CT	Nassau Private Credit GP LLC	03/08/2022	2	0	4,106,506	0	14.924
000000-00-0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	06/07/2017	2	0	169,979	0	0.312
000000-00-0	NB Credit Opportunities Fund II LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	10/14/2021	2	0	3,303,730	0	0.550
000000-00-0	Northcreek Mezzanine Fund III, LP	Cincinnati	OH	NMF GP III, LLC	09/10/2019	2	0	104,024	0	4.349
000000-00-0	Northcreek Mezzanine Fund IV, LP	Cincinnati	OH	NMF GP IV, LLC	05/22/2024	2	207,541	353,063	0	4.155
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partners, LP	11/28/2018	2	0	243,501	0	3.539
000000-00-0	Platinum Credit Opportunities Fund-O, LP	Beverly Hills	CA	Platinum Credit Opportunities Partners, L.P.,	09/22/2023	2	0	3,115,907	0	2.000
000000-00-0	Sagard Credit Partners, LP	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc	10/09/2018	2	0	11,854	0	0.992
000000-00-0	Stonehenge REV VI, LLC	Columbus	OH	Stonehenge Capital, LLC	08/18/2022	2	0	453,724	0	9.091
000000-00-0	TTGA SBIC Pioneer Feeder Fund, LP	New York	NY	TTGA C-I MMF GP LLC	05/25/2021	2	0	220,588	0	50.000
000000-00-0	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners II, LLC	07/17/2014	2	0	18,962	0	1.051
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LLC	07/18/2017	2	0	10,999	0	0.447
000000-00-0	Yukon Capital Partners IV, LP	Minneapolis	MN	Yukon Partners IV, LLC	12/21/2021	2	0	466,893	0	1.600
000000-00-0	Yukon Capital Partners V, LP	Minneapolis	MN	Yukon Partners V, LLC	06/13/2024	2	424,937	339,311	0	0.400
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							7,062,204	17,546,792	0	XXX
000000-00-0	A&M Capital Europe, SCSp	London	GBR	A&M Capital Europe-GP, L.P	06/30/2019	3	0	892,063	0	1.335
000000-00-0	A&M Capital Opportunities Fund, LP	Greenwich	CT	A&M Capital Opportunities-GP, L.P	10/21/2016	3	0	229,504	0	0.638
000000-00-0	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital-GP II, LP	05/25/2018	3	0	531,508	0	0.404
000000-00-0	A&M Capital Partners III, LP	Greenwich	CT	A&M Capital-GP III, LP	12/16/2022	3	0	837,907	0	0.430
000000-00-0	A&M Capital Strategic Investments, LP	Greenwich	CT	A&M Capital Strategic Investments, -GP LP	03/01/2022	3	0	831,073	0	2.910
000000-00-0	AMCP III Mechanical Syndication Partners, LP	Greenwich	CT	AMCP III Mechanical Syndication Partners GP, LP	07/21/2023	3	0	285,322	0	6.017
000000-00-0	AMCSI Crash Preferred Securities Holdings, LP	Greenwich	CT	AMCSI Crash Preferred Securities-GP, LP	02/13/2024	3	10,442,424	0	0	60.606
000000-00-0	ALLOS III-Q, LP	Cincinnati	OH	ALLOS Ventures III LLC	12/19/2018	1	0	120,000	0	8.737
000000-00-0	Allos IV-Q, LP	Cincinnati	OH	ALLOS Venture Management Company, LTD	02/17/2022	1	0	840,000	0	13.859
000000-00-0	ASC Smile Holdings, LP	Boston	MA	Audax PE Solutions Co-Invest Business, LLC	07/12/2024	3	10,200,000	0	0	4.350
000000-00-0	Audax Private Equity Solutions Fund, LP	Boston	MA	Audax Private Equity Solutions Business, LP	09/16/2024	3	2,815,489	1,785,707	0	2.500
000000-00-0	BharCap Babylon Acquisition, LP	Wilmington	DE	BharCap Babylon Acquisition UGP, LLC	03/08/2024	3	4,000,000	0	0	2.100
000000-00-0	BharCap Partners II, LP	Wilmington	DE	BharCap Partners II GP, LP	03/08/2024	3	2,500,000	6,166,816	0	5.728
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associ	02/08/2019	1	0	300,941	0	0.178
000000-00-0	Bridge Growth Partners II, LP	New York	NY	Bridge Growth Partners GP L.P.	04/29/2021	3	0	3,053,210	0	12.390
000000-00-0	Bridge Growth Partners, LP	New York	NY	Bridge Growth Partners GP L.P.	07/15/2014	3	0	15,133	0	1.619
000000-00-0	Broad Sky Partners, LP	New York	NY	Broad Sky Partners GP LLC	08/05/2024	3	1,813,812	370,817	0	1.430
000000-00-0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC	09/18/2017	1	0	216,043	0	4.458
000000-00-0	Cintrifuse Fund III R2, LLC	Cincinnati	OH	Cintrifuse Capital Fund III GP, LLC	09/30/2024	1	150,687	86	0	9.552
000000-00-0	Cintrifuse Fund III R1, LLC	Cincinnati	OH	Cintrifuse Capital Fund III GP, LLC	09/30/2024	1	218,118	124	0	1.381
000000-00-0	Corsair Amore Investors, LP	New York	NY	Corsair VI Management, LLC	08/08/2022	3	0	635,991	0	4.983
000000-00-0	Corsair Assist Investors, LP	New York	NY	Corsair Assist Management, LP	05/25/2018	3	0	17,117	0	9.268
000000-00-0	Corsair Atlas Investors, LP	New York	NY	Corsair Atlas Management, LP	03/14/2022	3	0	730,438	0	16.066
000000-00-0	Corsair Boomer Investors, LP	New York	NY	Corsair Boomer Management, LP	06/25/2018	3	0	2,456	0	6.396
000000-00-0	Corsair Indigo Investors, LP	New York	NY	Corsair Indigo Management, LP	12/07/2020	3	0	14,982	0	1.400
000000-00-0	Corsair V Financial Services Capital Partners, LP	New York	NY	Corsair V Management, LP	06/25/2018	3	0	429,754	0	0.999
000000-00-0	Corsair VI FS Capital Partners, LP	New York	NY	Corsair VI Management, LLC	10/25/2022	3	0	2,526,955	0	0.100
000000-00-0	Cross Creek Capital III, LP	Salt Lake City	UT	Cross Creek Capital III GP, LP	03/09/2021	1	0	344,965	0	1.696
000000-00-0	eGateway Capital Partners II, LP	Covington	KY	eGateway Capital Partners II GP, LLC	07/23/2024	1	490,593	1,229	0	1.220
000000-00-0	Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC	03/20/2020	1	0	1,065,573	0	0.800
000000-00-0	FDH Group, LP	Wilmington	DE	AG FDH Group GP, LLC	05/14/2024	3	10,000,001	0	0	2.000
000000-00-0	Foresite Capital Fund VI, LP	San Francisco	CA	Foresite Capital Management VI,	09/02/2022	3	0	2,139,615	0	0.400
000000-00-0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Foresite Capital Opportunity Management	06/29/2020	3	0	30,000	0	1.220
000000-00-0	Fort Washington Private Equity Investors X, LP	Cincinnati	OH	FWPEI X GP, LLC	09/13/2021	3	0	275,000	0	1.200
000000-00-0	Gallant Capital Partners I, LP	Los Angeles	CA	Gallant Capital Partners GP I, L.P.	05/29/2020	3	0	346,484	0	1.240
000000-00-0	Gallant Capital Partners II, LP	Los Angeles	CA	Gallant Capital Partners GP II, LP	01/25/2024	3	880,549	446,390	0	1.260
000000-00-0	GC Avantech III, LP	Armonk	NY	GC Avantech GP LLC	06/04/2024	3	3,100,000	0	0	3.900
000000-00-0	Goldner Hawn Fund VII, LP	Minneapolis	MN	Goldner Hawn GP, LLC	04/29/2019	3	0	469,972	0	1.475
000000-00-0	Goldner Hawn Fund VIII, LP	Minneapolis	MN	Goldner Hawn GP VIII, L.P.	07/17/2023	3	0	1,270,623	0	1.420

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LLP	02/28/2018	3	0	131,224	0	0.431
000000-00-0	GreyLion Capital LP	New York	NY	GreyLion Capital GP LLP	08/20/2014	3	0	48,961	0	1.030
000000-00-0	Gryphon Partners IV, LP	San Francisco	CA	Gryphon GenPar IV, L.P.	12/06/2016	3	0	24,597	0	0.228
000000-00-0	Gryphon Partners V, LP	San Francisco	CA	Gryphon GenPar V, L.P.	08/29/2018	3	0	70,020	0	0.218
000000-00-0	Gryphon Partners VI, LP	San Francisco	CA	Gryphon GenPar VI, L.P.	09/27/2021	3	0	289,309	0	0.600
000000-00-0	Guidepost Growth Equity III-A, LP	Boston	MA	Guidepost Growth Management III, LP	10/08/2021	3	0	500,000	0	1.100
000000-00-0	Guidepost Growth Equity IV-A, LP	Boston	MA	Guidepost Growth Equity IV GP, L.P.	10/23/2024	3	880,000	0	0	2.850
000000-00-0	Heritage Healthcare Innovation Fund IV, LP	Nashville	TN	HHIF IV GP, LLC	11/08/2024	3	367,222	243,949	0	0.750
000000-00-0	HighVista Private Equity X, LP	Boston	MA	HighVista GP LLC	04/18/2024	3	500,000	1,500,000	0	1.820
000000-00-0	Kohlberg Investors X, LP	Wilmington	DE	Kohlberg Management X, LLC	09/27/2024	3	650,551	442,913	0	0.120
000000-00-0	L2 Point Opportunities I, LP	San Francisco	CA	L2 Point Opportunities I GP, L.P.	06/28/2024	3	3,780,229	189,571	0	2.700
000000-00-0	Liberty 77 Capital, LP	Washington	DC	Liberty 77 Capital GenPar L.P.	03/25/2022	3	0	4,680,370	0	0.400
000000-00-0	LLR Equity Partners VI, LP	Philadelphia	PA	LLR Capital VI, L.P.	05/13/2021	3	0	300,000	0	1.400
000000-00-0	Madison River Capital I-A, LP	New York	NY	Madison River Capital I GP, LLC	09/09/2024	3	2,810,538	235,553	0	2.250
000000-00-0	ManchesterStory Discovery Fund II, LP	Des Moines	IA	ManchesterStory GP2, LLC	12/17/2021	1	0	355,135	0	2.000
000000-00-0	ManchesterStory Venture Fund, LP	Des Moines	IA	ManchesterStory GP1, LLC	03/23/2017	1	0	33,193	0	1.088
000000-00-0	MDI Aggregator, LP	Tempe	AZ	Truarc Fund IV GP, LLC	09/01/2022	1	0	14,231	0	2.600
000000-00-0	Mercato Partners Traverse IV QP, LP	Santa Clara	CA	Mercato Partners Traverse IV GP, LLC	12/23/2022	3	0	400,000	0	1.250
000000-00-0	Merit Capital Fund VII, LP	Chicago	IL	TRAVERSE IV GP, LLC	09/01/2022	3	0	1,680,000	0	1.800
000000-00-0	MGG Structured Solutions Fund II, LP	New York	NY	MGG Investment Group GP LLC	02/22/2024	3	1,173,643	697,384	0	2.740
000000-00-0	MRC JDC Co-Investment, LP	New York	NY	MRC JDC Co-Investment GP, LLC	06/25/2024	3	4,538,612	0	0	12.871
000000-00-0	Narya Capital Fund II, LP	Cincinnati	OH	Narya Capital GP II, LLC	03/31/2023	1	0	49,698	0	2.400
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal Associates IV, LP	06/11/2018	3	0	29,592	0	0.116
000000-00-0	NB Dyal V US Investors, LP	New York	NY	NB Dyal Associates V, LP	12/10/2020	3	0	1,312,500	0	1.240
000000-00-0	NB Secondary Opportunities Fund III LP	New York	NY	NB Secondary Opportunities Associates II	05/23/2013	3	0	27,093	0	0.309
000000-00-0	NB Secondary Opportunities Fund IV LP	New York	NY	NB Secondary Opportunities Associates IV	04/19/2017	3	0	300,000	0	0.202
000000-00-0	NB Secondary Opportunities Fund V, LP	New York	NY	NB Secondary Opportunities Associates V GP LLC	03/21/2022	3	0	593,750	0	2.000
000000-00-0	NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP	03/05/2020	3	0	5,718,724	0	1.000
000000-00-0	NB Strategic Co-Investment Partners II LP	New York	NY	NB Strategic Co-Investment Associates II	10/01/2012	3	0	1,944	0	0.449
000000-00-0	NB Strategic Co-Investment Partners III LP	New York	NY	NB Strategic Co-Investment Associates III	01/28/2016	3	0	48,331	0	0.425
000000-00-0	NB Strategic Co-Investment Partners IV LP	New York	NY	NB Alternatives Advisors, LLC	01/29/2020	3	0	795,007	0	0.400
000000-00-0	NewSpring Growth Capital V, LP	Radnor	PA	NSG V GP, LLC	06/29/2021	3	0	630,000	0	2.800
000000-00-0	NewSpring Health Capital IV, LP	Riverside	CT	NSH IV GP, LLC	12/16/2022	3	0	1,425,000	0	2.500
000000-00-0	Nutraceutical Investco, LP	Riverside	CT	M&S GP LLC	10/18/2019	3	0	28,638	0	1.925
000000-00-0	Ohio Innovation Fund II, LP	Columbus	OH	Ohio Innovation Management II, L.L.C.	04/16/2024	1	280,000	110,000	0	5.633
000000-00-0	Paladin Cyber Co-Invest Fund, LLC	Washington	DC	Paladin Capital Cyber Group, LLC	09/23/2022	3	0	33,943	0	6.170
000000-00-0	Paladin Cyber Fund II LP	Washington	DC	Paladin Cyber Fund II LP	10/06/2021	3	0	631,951	0	1.000
000000-00-0	Patriot Financial Partners IV, LP	Philadelphia	PA	Patriot Financial Partners GP IV, L.P.	05/26/2022	3	0	875,000	0	1.670
000000-00-0	PCP Dental III, LP	Montreal	CAN	PCP Dental GP Inc.	11/30/2023	3	0	859,054	0	11.632
000000-00-0	PCP MSP II, LP	Toronto	CAN	PCP MSP GP INC	09/28/2023	3	0	2,050,919	0	1.140
000000-00-0	Portage Capital Solutions US Fund I LP	Wilmington	DE	Portage Capital Solutions GP Inc.	12/16/2024	1	1,788,551	0	0	0.970
000000-00-0	Private Equity Solutions SCSp	Munsbach	LUX	DWS Investment S.A.	12/16/2019	3	0	427,500	0	1.430
000000-00-0	ProTrans XB Integrated Logistics, LLC	Encino	CA	XB Integrated Logistics, LLC	09/24/2021	3	0	470,945	0	1.970
000000-00-0	Purple and Gold 44, LLC	Cincinnati	OH	Purple and Gold 44, LLC	04/12/2024	3	7,000,000	0	0	2.300
000000-00-0	RCG Equity Fund II, LP	Wilmington	DE	RCG II GP, L.P.	03/26/2024	3	3,944,698	258,706	0	2.950
000000-00-0	Refinery Venture Fund II, LP	Cincinnati	OH	Refinery Management, LLC	02/19/2021	1	0	315,000	0	9.227
000000-00-0	Refinery Venture Fund III, LP	Cincinnati	OH	Refinery Ventures III GP, LLC	12/04/2024	1	200,000	0	0	4.000
000000-00-0	Revelstoke Single Asset Fund I, LP	Denver	CO	RCP Single Asset Fund I GP, LLC	11/19/2019	3	0	16,204	0	0.420
000000-00-0	River Cities Capital Fund VII, LP	Cincinnati	OH	River Cities Management VII, LLC	07/15/2022	3	0	1,020,000	0	2.500
000000-00-0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital III L.P	03/27/2020	3	0	227,705	0	0.800
000000-00-0	Riverwood Capital Partners IV, LP	Menlo Park	CA	Riverwood Capital Partners IV, LP	11/16/2023	3	0	1,490,129	0	0.560
000000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP	11/01/2018	3	0	440,946	0	0.125
000000-00-0	Searchlight Capital CF SPK, LP	Wilmington	DE	Searchlight Capital Partners CF SPK GP, L.P.	11/14/2023	3	0	21,839	0	0.900
000000-00-0	Second Alpha Partners-CaaStle Co-Investment 2024, LP	New York	NY	Second Alpha Partners V GP, L.P.	04/25/2024	3	888,250	296,083	0	5.667
000000-00-0	Second Alpha Partners V, L.P.	New York	NY	Second Alpha Partners V GP, LLC	03/08/2023	1	0	1,626,185	0	2.960
000000-00-0	SemperVirens Capital Fund III LP	San Mateo	CA	SemperVirens Capital GP III LLC	02/21/2023	1	0	500,000	0	2.400
000000-00-0	Snow Phipps II, LP	Wilmington	DE	Snow Phipps GP II, L.P.	01/08/2010	3	0	17,766	0	0.825
000000-00-0	Snow Phipps III, LP	Wilmington	DE	Snow Phipps GP III, LLC	06/08/2016	3	0	55,135	0	0.460
000000-00-0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP	08/19/2013	3	0	88,417	0	0.735
000000-00-0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, GP LP	08/19/2013	3	0	22,960	0	0.734
000000-00-0	Solamere Series IV Flagship Fund, LP	Boston	MA	Solamere Series IV Leaders Fund GP, LP	06/28/2023	3	0	556,513	0	0.467
000000-00-0	Solamere Series IV Leaders Fund, LP	Boston	MA	SOLAMERE SERIES IV LEADERS FUND GP, LP	02/17/2023	3	0	2,416,927	0	2.320
000000-00-0	Solas BioVentures Emerging Healthcare Fund, LP	Chattanooga	TN	Solas BioVentures Emerging Healthcare GP, LLC	12/13/2022	1	0	270,000	0	38.889
000000-00-0	Solas Cryosa Sidecar, LLC	Chattanooga	TN	Solas Partners II, LLC	06/01/2023	1	0	15,000	0	28.902

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Solas Francis Medical Sidecar, LLC	Maple Grove	MN	Solas Francis Sidecar, LLC	09/13/2021	1	0	2,908,182	0	33.517
000000-00-0	StepStone VC Global Partners IX-B, LP	Owings Mills	MD	Greenspring General Partner IX, L.P.	02/08/2019	1	0	148,548	0	0.265
000000-00-0	StepStone VC Global Partners X-B, LP	Owings Mills	MD	Greenspring General Partner X, L.P.	03/26/2021	1	0	300,000	0	0.002
000000-00-0	StepStone VC Global Partners XI-B	Owings Mills	MD	StepStone VC General Partner XI LP	12/18/2023	1	0	858,782	0	0.500
000000-00-0	StepStone VC Opportunites VI, LP	Owings Mills	MD	Greenspring Opportunities VI, L.P.	01/21/2020	3	0	50,000	0	0.300
000000-00-0	StepStone VC Opportunities VII, LP	Owings Mills	MD	Greenspring Opportunities VII, L.P.	12/16/2022	3	0	375,020	0	0.500
000000-00-0	StepStone VC Secondaries Fund V, LP	Owings Mills	MD	Greenspring Secondaries General Partner V, LP	10/29/2021	3	0	1,040,980	0	0.200
000000-00-0	Stonehenge Nevada Investor III, LLC	Columbus	OH	Stonehenge Nevada Investor III, LLC	01/01/2024	2	16,412	0	0	3.072
000000-00-0	SC Investor IV LLC	Columbus	OH	SC Investor IV LLC	01/01/2024	2	7,506	0	0	3.502
000000-00-0	Stonehenge Kentucky Investor V, LLC.	Columbus	OH	Stonehenge Kentucky Investor V, LLC.	01/01/2024	2	11,841	0	0	11.900
000000-00-0	Stonehenge Nebraska Investor IV, LLC	Columbus	OH	Stonehenge Nebraska Investor IV, LLC	01/01/2024	2	7,613	0	0	22.500
000000-00-0	Stonehenge Louisiana Invester II, LLC	Columbus	OH	Stonehenge Louisiana Invester II, LLC	05/01/2024	2	23,494	0	0	15.555
000000-00-0	TCG Crossover Fund II, L.P.	Wilmington	DE	TCG Crossover GP II, LLC	08/21/2023	1	0	7,680,000	0	2.000
000000-00-0	TCP Co-Invest I, LP	Wilmington	DE	BharCap Acquisition GP II, LP	09/25/2023	3	0	819,153	0	97.438
000000-00-0	TCP SBS Co-Invest LP	New York	NY	Trilantic Capital Partners Associates SBS L.P.	06/03/2024	3	7,523,167	11,981	0	0.000
000000-00-0	The Cranemere Group Limited	London	GBR	The Cranemere Group Limited	05/21/2014	3	0	3,506,346	0	3.150
000000-00-0	The Ohio Institutional Impact Fund, LP	Wilmington	DE	TOF-B GP Partners I, LLC	06/25/2024	3	350,000	850,000	0	10.889
000000-00-0	TPG GP Solutions, LP	Fort Worth	TX	TPG GP Solutions GenPar, L.P.	09/30/2024	3	881,230	0	0	0.260
000000-00-0	TriArtisan Orlando Partners, LLC	New York	NY	TriArtisan Orlando MM, LLC	03/12/2018	3	0	7,094	0	5.245
000000-00-0	TriArtisan PFC Partners, LLC	New York	NY	GET ME MEARS GROUP HOLDINGS, LLC	02/27/2019	3	0	8,550	0	10.110
000000-00-0	Trilantic Capital Partners Prime, LP	New York	NY	Trilantic Capital Partners Associates Prime L.P.	10/06/2023	3	0	20,068	0	0.550
000000-00-0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners Associates VI	07/25/2018	3	0	270,348	0	0.462
000000-00-0	Trilantic Capital Partners VII-A (North America) LP	New York	NY	Trilantic Capital Partners Associates VII L.P.	05/15/2024	3	694,091	6,547,303	0	3.724
000000-00-0	Tritium III, LP	Austin	TX	Tritium III GP, LLC	02/14/2023	3	0	277,918	0	1.370
000000-00-0	Tritium Partners II, LP	Austin	TX	Tritium II GP, LLC	11/13/2019	3	0	559,072	0	1.918
000000-00-0	Tritium Partners I, LP	Austin	TX	Tritium I GP, LLC	06/26/2015	3	0	126,988	0	0.879
000000-00-0	TruArc Fund IV, LP	New York	NY	Truarc Fund IV GP, LLC	04/15/2022	3	0	855,940	0	0.500
000000-00-0	TS OpCo Holdings, LLC	Minneapolis	MN	TS Ultimate OpCo Holding, Inc	09/28/2018	3	0	1,289,220	0	8.330
000000-00-0	Vault Fund I, LP	Boulder	CO	VAULT FUND I GP LLC	09/26/2022	1	0	157,945	0	5.617
000000-00-0	Viewpoint Ventures Fund I, LP	New York	NY	Viewpoint Ventures Fund I GP, LLC	04/24/2023	1	0	1,176,608	0	2.148
000000-00-0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital IX, LLC	09/09/2019	3	0	62,086	0	0.350
000000-00-0	WSMF I RB Investor LLC	New York	NY	Waterfall Sentinel GP LLC	06/10/2024	3	555,082	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							85,484,403	95,043,442	0	XXX
000000-00-0	Dolphin Cove QOF LLC	Charleston	SC	Dolphin Cove QOF LLC	10/11/2024		725,000	13,775,000	0	90.625
000000-00-0	Trusted Coverage Professionals Agency, LLC	Cincinnati	OH	Trusted Coverage Professionals Agency, LLC	03/18/2022		0	7,634,400	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated							725,000	21,409,400	0	XXX
000000-00-0	Al. Neyer Industrial Fund II-Q LLC	Cincinnati	OH	AL. Neyer Fund Manager, LLC	06/17/2022		0	312,500	0	2.000
000000-00-0	Hillpointe Workforce Housing Partnership IV LP	Charlotte	NC	Hillpointe Fund IV GP, LLC	09/15/2022		0	1,800,000	0	1.300
000000-00-0	Kaleb Grove Investors, LLC	Colorado Springs	CO	Cortland Partners, LLC	11/30/2016		0	866,950	0	72.271
000000-00-0	L-A/AFG Private Credit 2024, LP	Philadelphia	PA	L-A/AFG Group PC 2024, L.P.	05/24/2024		3,136,364	9,807,182	0	92.590
000000-00-0	L-A Battery JV, LLC	Philadelphia	PA	Adjustment	11/29/2023		3,892,949	0	0	4.444
000000-00-0	L-A Battery QOF Fund, LP	Philadelphia	PA	L-A Battery Group, LLC	12/24/2019		0	(3,892,949)	0	42.176
000000-00-0	L-A Delray QOF Fund, LP	Delray Beach	FL	L-A Delray QOF Group, LLC	12/24/2019		0	(3,319,597)	0	34.471
000000-00-0	L-A Delray QOF Fund II, LP	Delray Beach	FL	Adjustment	10/20/2023		3,319,597	0	0	22.870
000000-00-0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P	08/23/2019		0	70,040	0	6.826
000000-00-0	Loci Capital Opportunistic Fund II, LP	Tampa	FL	Loci Fund II GP, LLC	10/11/2023		0	2,797,205	0	7.253
000000-00-0	Lubert-Adler Enhanced Private Credit Fund I, LP	Philadelphia	PA	Lubert-Adler Group PCF, L.P.,	05/20/2024		7,500,000	2,500,000	0	4.351
000000-00-0	Lubert-Adler GH Fund, LP	Philadelphia	PA	Lubert-Adler Group GH, L.P.	05/20/2024		2,500,000	0	0	1.110
000000-00-0	Lubert-Adler Workforce Housing Fund, LP	Philadelphia	PA	Lubert-Adler Group WH, L.P.	08/08/2019		0	4,472,222	0	8.910
000000-00-0	Lubert-Adler Workforce Housing Fund II-MB, LP	Philadelphia	PA	Lubert-Adler Group WH II-MB, L.P.	10/19/2023		0	8,625,000	0	6.711
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities A	12/05/2018		0	689,179	0	1.578
000000-00-0	NB Real Estate Secondary Opportunities Fund II, LP	New York	NY	NB Real Estate Secondary Associates Fund II, LP	06/23/2023		0	125,000	0	1.250
000000-00-0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Sandestin Investments, LLC	12/19/2018		0	1,194,890	0	55.000
000000-00-0	PC Nola PO Co-Investors, LP	Philadelphia	PA	Lubert-Adler Group PC NOLA-PO	09/10/2024		4,982,984	705,956	0	100.000
000000-00-0	PRCP-AFG LA New Orleans Partners, LP	New Orleans	LA	PRCP-New Orleans Investment Managers, LL	12/08/2020		0	3,706,704	0	100.000
000000-00-0	PRCP-AZ Arcadia Cove Partners, LP	Phoenix	AZ	PRCP-AZ Arcadia Cove Partners Managers,	08/05/2020		0	1,029,600	0	73.927
000000-00-0	PRCP-AZ Sweetwater Partners, LP	Phoenix	AZ	PRCP-AZ Sweetwater Partners Managers, LP	01/18/2023		0	1,196,000	0	80.000
000000-00-0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners Managers, LP	11/27/2017		0	400,800	0	80.000

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	PRCP-CO Deer Crest Partners, LP	Broomfield	CO	PRCP-CO Deer Crest Partners Managers, LP	05/15/2019		0	92,800	0	80.000
000000-00-0	PRCP-CO Governors Park, LP	Fort Collins	CO	PRCP-CO Governors Park Managers, LP	11/18/2019		0	42,400	0	80.000
000000-00-0	PRCP-CO Lakewood, LP	Lakewood	CO	PRCP-CO Lakewood Managers, LP	08/09/2019		0	306,424	0	80.000
000000-00-0	PRCP-CO Spyglass Creek, LP	Denver	CO	PRCP-CO Spyglass Creek Managers, LP	10/23/2019		0	285,600	0	80.000
000000-00-0	PRCP-CO Stone Mountain, LP	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP	03/24/2020		0	77,600	0	80.000
000000-00-0	PRCP-Dallas Four Partners, LP	Lewisville	TX	PRCP-Dallas Four Partners Managers, LP	11/06/2015		0	879,999	0	80.000
000000-00-0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners Managers, LP	05/15/2018		0	755,200	0	80.000
000000-00-0	PRCP-Everett Partners, LP	Seattle	WA	PRCP-Everett Partners Managers, LP	07/21/2016		0	52,704	0	86.400
000000-00-0	PRCP-FL Gainesville Partners, LP	Gainesville	FL	PRCP-FL Gainesville Partners Managers, LP	08/26/2024		751,937	16,429,748	0	70.000
000000-00-0	PRCP-FL Lakeside Partners, LP	Melbourne	FL	PRCP-FL Lakeside Managers, LP	02/16/2021		0	219,200	0	80.000
000000-00-0	PRCP-FL Naples Edge75 Partners, LP	Naples	FL	PRCP-FL Naples Edge75 Partners Managers, LP	03/24/2022		0	704,000	0	80.000
000000-00-0	PRCP-GA Savannah Hue Partners, LP	Savannah	GA	PRCP-GA Savannah Hue Partners Managers, LP	09/20/2024		466,273	23,525,900	0	80.000
000000-00-0	PRCP-MD Montclair Partners, LP	Silver Spring	MD	PRCP-MD Montclair Managers, LP	10/05/2020		0	37,704	0	80.000
000000-00-0	PRCP-MD Waters Landing Partners, LP	Germantown	MD	PRCP-MD Waters Landing Managers, LP	08/05/2019		0	212,800	0	80.000
000000-00-0	PRCP-MI University Trails Partners, LP	Ann Arbor	MI	PRCP-MI University Trails Managers, LP	12/19/2024		400,000	20,282,948	0	80.000
000000-00-0	PRCP-Missouri Partners, LP	St. Charles	MO	PRCP-Missouri Partners Managers, LP	10/15/2015		0	127,961	0	80.000
000000-00-0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners Managers, LP	05/15/2018		0	271,200	0	80.000
000000-00-0	PRCP-NC Asheville Heritage at the Peak Partners, LP	Asheville	NC	PRCP-NC Asheville Heritage at the Peak Manager, LLC	04/07/2021		0	497,600	0	80.000
000000-00-0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	PRCP-NC Greensboro Managers, LP	03/19/2020		0	492,000	0	80.000
000000-00-0	PRCP-NC University Ridge Partners, LP	Durham	NC	PRCP-NC University Ridge Managers, LP	12/23/2020		0	254,400	0	80.000
000000-00-0	PRCP-NC Wilmington Lofts I, LP	Wilmington	NC	PRCP-NC Wilmington Lofts Manager, LLC.	05/20/2021		0	280,800	0	80.000
000000-00-0	PRCP-NC Wilmington Lofts II, LP	Wilmington	NC	PRCP-NC Wilmington Lofts II Manager, LLC	05/20/2021		0	50,400	0	80.000
000000-00-0	PRCP-NC Wilmington II Partners, LP	Wilmington	NC	PRCP-NC Wilmington Partners II Managers,	05/08/2018		0	104,039	0	80.000
000000-00-0	PRCP-NV Villa Serena Partners, LP	Henderson	NV	PRCP-NV Villa Serena Managers, LP	03/17/2021		0	460,000	0	80.000
000000-00-0	PRCP-Orlando Parkway Partners, LP	Orlando	FL	PRCP-Orlando Parkway Manager, LLC	02/27/2020		0	721,600	0	80.000
000000-00-0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	PRCP-Orlando Sanford Landing Partners Ma	12/18/2019		0	264,000	0	80.000
000000-00-0	PRCP-Orlando UCF Partners, LP	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP	04/12/2019		0	70,400	0	80.000
000000-00-0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	PRCP-Orlando Whisper Lake Partners Manag	12/18/2019		0	111,000	0	80.000
000000-00-0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	PRCP-St. John's Forest Partners Managers	03/20/2019		0	296,800	0	80.000
000000-00-0	PRCP-TX Kingwood, LP	Houston	TX	PRCP-TX Kingwood Managers, LP	11/15/2019		0	440,800	0	80.000
000000-00-0	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP	11/13/2018		0	35,200	0	80.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							26,950,103	101,469,910	0	XXX
000000-00-0	Charleston Harbor Holding Company, LLC	Mt Pleasant	SC	Charleston Harbor Holding Company, LLC	09/08/2021		0	1,894,498	0	50.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	1,894,498	0	XXX
000000-00-0	R4 Housing Partners IV, L.P.	New York	NY	RHP IV GP LLC	06/16/2015		0	867,154	0	7.813
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	867,154	0	XXX
000000-00-0	Georgia Tax Credit Fund GA II, LLC	Atlanta	GA	Georgia Tax Credit Fund GA II, LLC	05/02/2024		10,665,095	3,014,773	0	58.010
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							10,665,095	3,014,773	0	XXX
000000-00-0	AMMC CLO 28 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	12/02/2022		0	18,000,000	0	100.000
000000-00-0	AMMC CLO 30 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	10/24/2023		0	4,000,000	0	100.000
000000-00-0	AMMC CLO 31 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	09/20/2024		10,000,000	38,660,919	0	100.000
378654-AG-2	GLENDOWER SUB NOTE 07/15/2038	New York	NY	GLENDOWER LENDER NOTE - ABS	07/27/2023		0	3,120,803	0	0.000
G8476*-AE-1	STEPSTONE PRIVATE EQUITY LP SECONDARY OPPORTUNITIES	New York	NY	STEPSTONE PRIVATE EQUITY LP SECONDARY OPPORTUNITIES	01/31/2024		564,563	2,381,681	0	0.000
97122M-AC-4	WILLOW TREE CAPITAL SUB 04/11/2038	Wilmington	DE	WILLOW TREE CAPITAL SUB	05/10/2024		552,354	840,221	0	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							11,116,917	67,003,625	0	XXX
03165Y-AC-4	AMMC 2024-30A SUB 0 01/15/2037	George Town	CYM	AMMC 2024-30A SUB 0 01/15/2037	01/12/2024		28,528,000	0	0	0.513
03166J-AC-6	AMMC 2024-28A SUB 0 07/20/2037	George Town	CYM	AMMC 2024-28A SUB 0 07/20/2037	06/18/2024		33,467,610	0	0	1.000
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							61,995,610	0	0	XXX
00165V-AG-7	ALP 2024-1A SUB 10/15/2036	Wilmington	DE	ALP 2024-1A SUB	10/23/2024		1,500,000	0	0	0.000
63946W-AB-0	NB DIRECT ACCESS INSURANCE SPV II	Wilmington	DE	NB DIRECT ACCESS INS SPV II SUB REV 0.00 09/25/2029	09/24/2024		679,177	571,471	0	0.000
62879W-10-7	NBPBN 2022-1 SUB 04/15/2037	Dallas	TX	NBPBN 2022-1	12/19/2022		0	1,163,958	0	0.000
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							2,179,177	1,735,429	0	XXX
000000-00-0	Massachusetts Fair Plan Trust	Boston	MA	Massachusetts Fair Plan Trust	12/31/2024		119,654	0	0	0.031

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
5899999. Any Other Class of Assets - Unaffiliated							119,654	0	0	XXX
6099999. Total - Unaffiliated							143,577,554	286,681,125	0	XXX
6199999. Total - Affiliated							62,720,610	27,528,873	0	XXX
6299999 - Totals							206,298,164	314,209,998	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Global Premier Finance Company LOC	Cincinnati	OH	Return of Capital	02/01/1999	09/25/2024	5,216,900	0	0	0	0	0	0	5,216,900	5,216,900	0	0	0	0
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							5,216,900	0	0	0	0	0	0	5,216,900	5,216,900	0	0	0	0
000000-00-0	ALITUS T-T, LP	St. Louis	MO	Return of Capital	05/25/2021	02/28/2024	2	0	0	0	0	0	0	2	2	0	0	0	(2)
000000-00-0	Carlyle Revolving Loan Fund II, LP	Georgetown	CYM	Return of Capital	02/15/2024	11/15/2024	112,888	0	0	0	0	0	0	112,888	112,888	0	0	0	0
000000-00-0	Centre Lane Credit Partners III, LP	Wilmington	DE	Return of Capital	06/24/2024	11/07/2024	1,608,737	0	0	0	0	0	0	1,608,737	1,608,737	0	0	0	0
000000-00-0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Return of Capital	01/12/2018	12/16/2024	363,731	(66,178)	0	12,131	0	(78,310)	0	363,731	363,731	0	0	0	47,504
000000-00-0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Return of Capital	11/30/2017	09/06/2024	764,880	0	0	0	0	0	0	764,880	764,880	0	0	0	0
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Return of Capital	12/20/2019	03/08/2024	117,078	0	0	0	0	0	0	117,078	117,078	0	0	0	0
000000-00-0	Nassau Private Credit Onshore Fund, LP	Darien	CT	Return of Capital	03/08/2022	12/06/2024	3,122,071	0	0	0	0	0	0	3,122,071	3,122,071	0	0	0	0
000000-00-0	NB Private Equity Credit Opportunities Fund LP	New York	NY	Return of Capital	06/07/2017	12/31/2024	688,195	0	0	0	0	0	0	688,195	688,195	0	0	0	0
000000-00-0	NB Credit Opportunities Fund II LP	New York	NY	Return of Capital	10/14/2021	06/26/2024	919,068	0	0	0	0	0	0	919,068	919,068	0	0	0	0
000000-00-0	Northcreek Mezzanine Fund II, LP	Cincinnati	OH	Return of Capital	01/31/2014	10/16/2024	37,583	0	0	0	0	0	0	37,583	37,583	0	0	0	0
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	Return of Capital	11/28/2018	12/17/2024	430,126	0	0	0	0	0	0	430,126	430,126	0	0	0	0
000000-00-0	Platinum Credit Opportunities Fund-O, LP	Beverly Hills	CA	Return of Capital	09/22/2023	12/20/2024	2,927,588	0	0	0	0	0	0	2,927,588	2,927,588	0	0	0	0
000000-00-0	SAAS Capital Fund III, LP	Cincinnati	OH	Return of Capital	08/09/2018	10/11/2024	361,707	0	0	0	0	0	0	361,707	361,707	0	0	0	0
000000-00-0	SAAS Capital Fund III(b), LP	Cincinnati	OH	Return of Capital	08/26/2020	10/11/2024	575,482	0	0	0	0	0	0	575,482	575,482	0	0	0	0
000000-00-0	Sagard Credit Partners, LP	Toronto	CAN	Return of Capital	10/09/2018	06/30/2024	1,266,690	0	0	0	0	0	0	1,266,690	1,266,690	0	0	0	0
000000-00-0	Star Mountain Strategic Credit Income Fund IV, LP	New York	NY	Return of Capital	06/15/2023	10/28/2024	999,383	0	0	0	0	0	0	999,383	999,383	0	0	0	0
000000-00-0	Yukon Capital Partners II, LP	Minneapolis	MN	Return of Capital	07/17/2014	10/01/2024	428,125	0	0	0	0	0	0	428,125	428,125	0	0	0	0
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Return of Capital	07/18/2017	04/03/2024	81	0	0	0	0	0	0	81	81	0	0	0	0
000000-00-0	Yukon Capital Partners IV, LP	Minneapolis	MN	Return of Capital	12/21/2021	10/09/2024	233,829	0	0	0	0	0	0	233,829	233,829	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							14,957,245	(66,178)	0	12,131	0	(78,310)	0	14,957,245	14,957,245	0	0	0	47,502
000000-00-0	A&M Capital Europe, SCSp	London	GBR	Return of Capital	06/30/2019	12/04/2024	19,294	0	0	0	0	0	0	19,294	19,294	0	0	0	0
000000-00-0	A&M Capital Opportunities Fund, LP	Greenwich	CT	Return of Capital	10/21/2016	03/21/2024	40,273	0	0	0	0	0	0	40,273	40,273	0	0	0	0
000000-00-0	A&M Capital Partners II, LP	Greenwich	CT	Return of Capital	05/25/2018	11/20/2024	76,811	0	0	0	0	0	0	76,811	76,811	0	0	0	0
000000-00-0	A&M Capital Partners III, LP	Greenwich	CT	Return of Capital	12/16/2022	06/27/2024	697,572	0	0	0	0	0	0	697,572	697,572	0	0	0	0
000000-00-0	A&M Capital Partners, LP	Greenwich	CT	Return of Capital	12/06/2013	01/31/2024	377,487	0	0	0	0	0	0	377,487	377,487	0	0	0	0
000000-00-0	A&M Capital Strategic Investments, LP	Greenwich	CT	Return of Capital	03/01/2022	12/24/2024	1,647,575	0	0	0	0	0	0	1,647,575	1,647,575	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund VI, LP	Boston	MA	Return of Capital	08/04/2015	01/11/2024	113,874	0	0	0	0	0	0	113,874	113,874	0	0	0	0
000000-00-0	Arrivo BioVentures, LLC	Morrisville	NC	Transfer to Schedule D	11/17/2023	06/01/2024	2,000,022	0	0	0	0	0	0	2,000,022	2,000,022	0	0	0	0
000000-00-0	ASC Smile Holdings, LP	Boston	MA	Return of Capital	07/12/2024	07/19/2024	200,000	0	0	0	0	0	0	200,000	200,000	0	0	0	0
000000-00-0	Audax Private Equity Solutions Fund, LP	Boston	MA	Return of Capital	09/16/2024	12/13/2024	128,925	0	0	0	0	0	0	128,925	128,925	0	0	0	0
000000-00-0	B. Riley Private Shares 2023-2 QP, LLC	Memphis	TN	Adjustment	08/21/2023	12/31/2024	20,583,450	0	0	20,583,450	0	(20,583,450)	0	0	0	0	0	0	0
000000-00-0	BGP Bravo Aggregator III, LLC	New York	NY	Dissolution	04/09/2021	11/29/2024	2,999,999	0	0	0	0	0	0	2,999,999	4,432,494	0	1,432,495	1,432,495	0
000000-00-0	BGP Bravo Aggregator VI, LLC	New York	NY	Dissolution	05/25/2023	11/29/2024	4,999,999	0	0	0	0	0	0	4,999,999	7,163,396	0	2,163,397	2,163,397	0
000000-00-0	BharCap Acquisition II, LP	Wilmington	DE	Return of Capital	09/08/2023	10/24/2024	1,274,412	0	0	0	0	0	0	1,274,412	1,274,412	0	0	0	0
000000-00-0	BharCap Babylon Acquisition, LP	Wilmington	DE	Return of Capital	03/08/2024	10/08/2024	55,369	0	0	0	0	0	0	55,369	55,369	0	0	0	0
000000-00-0	BharCap Partners II, LP	Wilmington	DE	Return of Capital	03/08/2024	12/27/2024	3,082,336	0	0	0	0	0	0	3,082,336	3,082,336	0	0	0	0
000000-00-0	Blackstone Diversified Alternatives Issuer, LLC	Columbia	MD	Return of Capital	05/21/2019	05/15/2024	52,200	0	0	0	0	0	0	52,200	52,200	0	0	0	0
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Return of Capital	02/08/2019	11/08/2024	329,394	0	0	0	0	0	0	329,394	329,394	0	0	0	0
000000-00-0	Bridge Growth Partners II, LP	New York	NY	Return of Capital	04/29/2021	12/10/2024	15,603,320	0	0	0	0	0	0	15,603,320	15,603,320	0	0	0	0
000000-00-0	Bridge Growth Partners, LP	New York	NY	Return of Capital	07/15/2014	12/10/2024	3,061,544	0	0	0	0	0	0	3,061,544	3,061,544	0	0	0	0
000000-00-0	Bridge Growth Partners-Accedian Holdings III, LLC	New York	NY	Return of Capital	06/15/2023	03/31/2024	1	1	0	0	0	1	0	1	1	0	0	0	3,948
000000-00-0	Bridge Growth Partners-Aggregator, LLC	New York	NY	Dissolution	09/29/2017	11/29/2024	4,499,999	0	0	0	0	0	0	4,499,999	9,641,422	0	5,141,423	5,141,423	0
000000-00-0	CCA Life Settlements Fund II, LP	Dublin	IRL	Return of Capital	12/16/2019	07/24/2024	347,893	0	0	0	0	0	0	347,893	347,893	0	0	0	0
000000-00-0	Channel 51, LLC	Washington	DC	Return of Capital	04/29/2016	08/07/2024	1,323,608	0	0	0	0	0	0	1,323,608	1,323,608	0	0	0	0
000000-00-0	Corsair V Financial Services Capital Partners, LP	New York	NY	Return of Capital	06/25/2018	01/31/2024	916,889	0	0	0	0	0	0	916,889	916,889	0	0	0	0
000000-00-0	Corsair VI FS Capital Partners, LP	New York	NY	Return of Capital	10/25/2022	12/05/2024	106,723	0	0	0	0	0	0	106,723	106,723	0	0	0	0
000000-00-0	DataLink Holdings, LLC	Tampa	FL	Return of Capital	11/23/2020	03/27/2024	2,381	0	0	0	0	0	0	2,381	2,381	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Energy Impact Fund II LP	New York	NY	Return of Capital	03/20/2020	08/12/2024	297,940	0	0	0	0	0	0	297,940	297,940	0	0	0	0
000000-00-0	Energy Impact Fund LP	New York	NY	Adjustment	05/19/2017	02/28/2024	(3,974)	0	0	0	0	0	0	(3,974)	(3,974)	0	0	0	0
000000-00-0	Foresite Capital Fund V, LP	San Francisco	CA	Return of Capital	06/08/2020	04/08/2024	12,359	0	0	0	0	0	0	12,359	12,359	0	0	0	0
000000-00-0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Return of Capital	06/29/2020	04/29/2024	10,106	0	0	0	0	0	0	10,106	10,106	0	0	0	0
000000-00-0	Gallant Capital Partners I, LP	Los Angeles	CA	Return of Capital	05/29/2020	12/23/2024	622,073	0	0	0	0	0	0	622,073	622,073	0	0	0	0
000000-00-0	Gallant Capital Partners II, LP	Los Angeles	CA	Return of Capital	01/25/2024	12/31/2024	92,601	0	0	0	0	0	0	92,601	92,601	0	0	0	0
000000-00-0	Goldner Hawn Fund VII, LP	Minneapolis	MN	Return of Capital	04/29/2019	09/11/2024	2,489,449	0	0	0	0	0	0	2,489,449	2,489,449	0	0	0	0
000000-00-0	GreyLion Capital II LP	New York	NY	Return of Capital	02/28/2018	07/11/2024	463,087	0	0	0	0	0	0	463,087	463,087	0	0	0	0
000000-00-0	GreyLion Capital LP	New York	NY	Return of Capital	08/20/2014	11/18/2024	333,333	0	0	0	0	0	0	333,333	333,333	0	0	0	0
000000-00-0	Gryphon Partners IV, LP	San Francisco	CA	Return of Capital	12/06/2016	05/28/2024	395,369	0	0	0	0	0	0	395,369	395,369	0	0	0	0
000000-00-0	Gryphon Partners V, LP	San Francisco	CA	Return of Capital	08/29/2018	09/11/2024	374,721	0	0	0	0	0	0	374,721	374,721	0	0	0	0
000000-00-0	Gryphon Partners VI, LP	San Francisco	CA	Return of Capital	09/27/2021	10/01/2024	696,219	0	0	0	0	0	0	696,219	696,219	0	0	0	0
000000-00-0	L2 Point Opportunities I, LP	San Francisco	CA	Return of Capital	06/28/2024	08/22/2024	388,911	0	0	0	0	0	0	388,911	388,911	0	0	0	0
000000-00-0	Lamark Aggregator, LP	Boca Raton	FL	Return of Capital	11/22/2021	12/12/2024	137,208	0	0	0	0	0	0	137,208	137,208	0	0	0	0
000000-00-0	Liberty 77 Capital, LP	Washington	DC	Return of Capital	03/25/2022	12/12/2024	43,802	0	0	0	0	0	0	43,802	43,802	0	0	0	0
000000-00-0	LLR Equity Partners V, LP	Philadelphia	PA	Return of Capital	03/31/2017	03/06/2024	297,109	0	0	0	0	0	0	297,109	297,109	0	0	0	0
000000-00-0	LLR Equity Partners VI, LP	Philadelphia	PA	Return of Capital	05/13/2021	11/04/2024	479,167	0	0	0	0	0	0	479,167	479,167	0	0	0	0
000000-00-0	Madison River Capital I-A, LP	New York	NY	Return of Capital	09/09/2024	09/09/2024	496,565	0	0	0	0	0	0	496,565	496,565	0	0	0	0
000000-00-0	ManchesterStory Discovery Fund II, LP	Des Moines	IA	Return of Capital	12/17/2021	03/22/2024	35,508	0	0	0	0	0	0	35,508	35,508	0	0	0	0
000000-00-0	ManchesterStory Venture Fund, LP	Des Moines	IA	Return of Capital	03/23/2017	07/24/2024	112,656	0	0	0	0	0	0	112,656	112,656	0	0	0	0
000000-00-0	Merit Capital Fund VII, LP	Chicago	IL	Return of Capital	09/01/2022	07/17/2024	118,182	0	0	0	0	0	0	118,182	118,182	0	0	0	0
000000-00-0	MGG Structured Solutions Fund II, LP	New York	NY	Return of Capital	02/22/2024	10/02/2024	307,565	0	0	0	0	0	0	307,565	307,565	0	0	0	0
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	Return of Capital	06/11/2018	11/07/2024	124,571	0	0	0	0	0	0	124,571	124,571	0	0	0	0
000000-00-0	NB Dyal V US Investors, LP	New York	NY	Return of Capital	12/10/2020	12/02/2024	237,518	0	0	0	0	0	0	237,518	237,518	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund III LP	New York	NY	Return of Capital	05/23/2013	12/20/2024	173,626	0	0	0	0	0	0	173,626	173,626	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund IV LP	New York	NY	Return of Capital	04/19/2017	12/27/2024	725,835	0	0	0	0	0	0	725,835	725,835	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund V, LP	New York	NY	Return of Capital	03/21/2022	10/31/2024	449,116	0	0	0	0	0	0	449,116	449,116	0	0	0	0
000000-00-0	NB Strategic Capital LP	New York	NY	Return of Capital	03/05/2020	11/08/2024	2,458,542	0	0	0	0	0	0	2,458,542	2,458,542	0	0	0	0
000000-00-0	NB Strategic Co-Investment Partners II LP	New York	NY	Return of Capital	10/01/2012	12/30/2024	10,390	0	0	0	0	0	0	10,390	10,390	0	0	0	0
000000-00-0	NB Strategic Co-Investment Partners III LP	New York	NY	Return of Capital	01/28/2016	12/30/2024	278,881	0	0	0	0	0	0	278,881	278,881	0	0	0	0
000000-00-0	NB Strategic Co-Investment Partners IV LP	New York	NY	Return of Capital	01/29/2020	09/26/2024	258,501	0	0	0	0	0	0	258,501	258,501	0	0	0	0
000000-00-0	NewSpring Health Capital IV, LP	Riverside	CT	Return of Capital	12/16/2022	03/31/2024	34,945	0	0	0	0	0	0	34,945	34,945	0	0	0	0
000000-00-0	Paladin Cyber Fund II LP	Washington	DC	Return of Capital	10/06/2021	06/27/2024	59,591	0	0	0	0	0	0	59,591	59,591	0	0	0	0
000000-00-0	Private Equity Solutions SCSp	Munsbach	LUX	Return of Capital	12/16/2019	07/31/2024	162,705	0	0	0	0	0	0	162,705	162,705	0	0	0	0
000000-00-0	Purple and Gold 44, LLC	Cincinnati	OH	Return of Capital	04/12/2024	12/13/2024	86,906	0	0	0	0	0	0	86,906	86,906	0	0	0	0
000000-00-0	RCG Equity Fund II, LP	Wilmington	DE	Return of Capital	03/26/2024	12/17/2024	296,774	0	0	0	0	0	0	296,774	296,774	0	0	0	0
000000-00-0	Refinery Venture Fund I, LP	Cincinnati	OH	Return of Capital	11/20/2017	04/16/2024	596,806	0	0	0	0	0	0	596,806	596,806	0	0	0	0
000000-00-0	River Cities Capital Fund IV, LP	Cincinnati	OH	Return of Capital	09/30/2012	09/30/2024	139,205	0	0	0	0	0	0	139,205	139,205	0	0	0	0
000000-00-0	River Cities Capital Fund V, LP	Cincinnati	OH	Return of Capital	12/31/2012	09/30/2024	160,416	0	0	0	0	0	0	160,416	160,416	0	0	0	0
000000-00-0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Return of Capital	03/27/2020	12/19/2024	300,734	0	0	0	0	0	0	300,734	300,734	0	0	0	0
000000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Return of Capital	11/01/2018	12/13/2024	100,405	0	0	0	0	0	0	100,405	100,405	0	0	0	0
000000-00-0	Second Alpha Partners V, L.P.	New York	NY	Return of Capital	03/08/2023	09/30/2024	223,589	0	0	0	0	0	0	223,589	223,589	0	0	0	0
000000-00-0	Snow Phipps I, LP	Wilmington	DE	Return of Capital	02/06/2007	06/03/2024	125,094	0	0	0	0	0	0	125,094	125,094	0	0	0	0
000000-00-0	Snow Phipps III, LP	Wilmington	DE	Return of Capital	06/08/2016	04/09/2024	57,328	0	0	0	0	0	0	57,328	57,328	0	0	0	0
000000-00-0	Solamere Capital Fund II, LP	Boston	MA	Return of Capital	08/19/2013	12/31/2024	1,021,041	0	0	0	0	0	0	1,021,041	1,021,041	0	0	0	0
000000-00-0	Solamere Capital Fund II-A, LP	Boston	MA	Return of Capital	08/19/2013	08/01/2024	111,561	0	0	0	0	0	0	111,561	111,561	0	0	0	0
000000-00-0	Solamere Series IV Flagship Fund, LP	Boston	MA	Return of Capital	06/28/2023	12/10/2024	56,661	0	0	0	0	0	0	56,661	56,661	0	0	0	0
000000-00-0	Solas Bioventures Fund II, LP	Chattanooga	TN	Return of Capital	09/14/2021	11/07/2024	102,518	0	0	0	0	0	0	102,518	102,518	0	0	0	0
000000-00-0	StepStone VC Global Partners VIII, LP	Owings Mills	MD	Return of Capital	07/14/2017	09/09/2024	144,184	0	0	0	0	0	0	144,184	144,184	0	0	0	0
000000-00-0	StepStone VC Opportunities IV, LP	Owings Mills	MD	Return of Capital	04/25/2016	12/23/2024	513,750	0	0	0	0	0	0	513,750	513,750	0	0	0	0
000000-00-0	StepStone VC Opportunities V, LP	Owings Mills	MD	Return of Capital	01/22/2018	08/19/2024	86,250	0	0	0	0	0	0	86,250	86,250	0	0	0	0
000000-00-0	TCP SBS Co-Invest LP	New York	NY	Return of Capital	06/03/2024	06/03/2024	571,042	0	0	0	0	0	0	571,042	571,042	0	0	0	0
000000-00-0	Trilantic Capital Partners VI, LP	New York	NY	Return of Capital	07/25/2018	04/30/2024	129,080	0	0	0	0	0	0	129,080	129,080	0	0	0	0
000000-00-0	Tritium Partners II, LP	Austin	TX	Return of Capital	11/13/2019	12/30/2024	313,966	0	0	0	0	0	0	313,966	313,966	0	0	0	0
000000-00-0	TruArc Fund IV, LP	New York	NY	Return of Capital	04/15/2022	12/12/2024	160,079	0	0	0	0	0	0	160,079	160,079	0	0	0	0
000000-00-0	TS OpCo Holdings, LLC	Minneapolis	MN	Return of Capital	09/28/2018	08/06/2024	1,611,975	0	0	0	0	0	0	1,611,975	37,137,136	0	35,525,161	35,525,161	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Vida Longevity Fund, LP	Austin	TX	Return of Capital	04/01/2015	05/15/2024	57,982	0	0	0	0	0	0	57,982	57,982	0	0	0	0
000000-00-0	Vivo Capital Fund IX, LP	Palo Alto	CA	Return of Capital	09/09/2019	12/30/2024	1,014,106	0	0	0	0	0	0	1,014,106	1,014,106	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							85,696,979	1	0	20,583,450	0	(20,583,449)	0	65,113,529	109,376,005	0	44,262,476	44,262,476	3,948
000000-00-0	Trusted Coverage Professionals Agency, LLC	Cincinnati	OH	Dividend	03/18/2022	12/19/2024	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0
000000-00-0	Al. Neyer Industrial Fund II-Q LLC	Cincinnati	OH	Return of Capital	06/17/2022	09/03/2024	620,478	0	0	0	0	0	0	620,478	620,478	0	0	0	0
000000-00-0	Hillpointe Workforce Housing Partnership I, LP	Charlotte	NC	Return of Capital	03/17/2020	03/26/2024	200,058	0	0	0	0	0	0	200,058	200,058	0	0	0	0
000000-00-0	Hillpointe Workforce Housing Partnership II, LP	Charlotte	NC	Return of Capital	11/03/2020	09/11/2024	1,344,175	0	0	0	0	0	0	1,344,175	1,344,175	0	0	0	0
000000-00-0	LCN NA Fund III-D, LP	New York	NY	Return of Capital	08/23/2019	07/30/2024	8,101	0	0	0	0	0	0	8,101	8,101	0	0	0	0
000000-00-0	Loci Capital Opportunistic Fund II, LP	Tampa	FL	Return of Capital	10/11/2023	09/20/2024	407,313	0	0	0	0	0	0	407,313	407,313	0	0	0	0
000000-00-0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Return of Capital	10/15/2013	12/23/2024	956,522	0	0	0	0	0	0	956,522	956,522	0	0	0	0
000000-00-0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Return of Capital	04/07/2017	02/16/2024	276,610	0	0	0	0	0	0	276,610	276,610	0	0	0	0
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	Return of Capital	12/05/2018	04/19/2024	1,454,326	0	0	0	0	0	0	1,454,326	1,454,326	0	0	0	0
000000-00-0	Park Meadows CO Investors, LLC	Denver	CO	Return of Capital	02/28/2017	12/23/2024	32,451,597	0	0	0	0	0	0	32,451,597	32,451,597	0	0	0	0
000000-00-0	PRCP-AZ Sweetwater Partners, LP	Phoenix	AZ	Return of Capital	01/18/2023	12/23/2024	253,220	0	0	0	0	0	0	253,220	253,220	0	0	0	0
000000-00-0	PRCP-CO Stone Mountain, LP	Northglenn	CO	Return of Capital	03/24/2020	08/22/2024	753,208	0	0	0	0	0	0	753,208	753,208	0	0	0	0
000000-00-0	PRCP-KY Park Place Partners, LP	Louisville	KY	Return of Capital	04/29/2020	12/20/2024	433,410	0	0	0	0	0	0	433,410	433,410	0	0	0	0
000000-00-0	PRCP-MD Montclair Partners, LP	Silver Spring	MD	Return of Capital	10/05/2020	03/27/2024	224,322	0	0	0	0	0	0	224,322	224,322	0	0	0	0
000000-00-0	PRCP-MD Waters Landing Partners, LP	Germantown	MD	Return of Capital	08/05/2019	12/23/2024	711,609	0	0	0	0	0	0	711,609	711,609	0	0	0	0
000000-00-0	PRCP-Missouri Partners, LP	St. Charles	MO	Return of Capital	10/15/2015	03/31/2024	100,016	0	0	0	0	0	0	100,016	100,016	0	0	0	0
000000-00-0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	Return of Capital	03/19/2020	12/20/2024	791,022	0	0	0	0	0	0	791,022	791,022	0	0	0	0
000000-00-0	PRCP-NC Wilmington II Partners, LP	Wilmington	NC	Return of Capital	05/08/2018	03/31/2024	22,400	0	0	0	0	0	0	22,400	22,400	0	0	0	0
000000-00-0	PRCP-NV Hidden Valley Partners, LP	Wilmington	NC	Return of Capital	05/09/2018	12/20/2024	179,407	0	0	0	0	0	0	179,407	179,407	0	0	0	0
000000-00-0	PRCP-NV Villa Serena Partners, LP	Henderson	NV	Return of Capital	03/17/2021	12/31/2024	121,683	0	0	0	0	0	0	121,683	121,683	0	0	0	0
000000-00-0	PRCP-Ohio Partners II, LP	Cincinnati	OH	Return of Capital	04/06/2016	08/31/2024	737	0	0	0	0	0	0	737	737	0	0	0	0
000000-00-0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	Return of Capital	12/18/2019	12/24/2024	274,910	0	0	0	0	0	0	274,910	274,910	0	0	0	0
000000-00-0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	Return of Capital	08/03/2017	08/31/2024	10,012	0	0	0	0	0	0	10,012	10,012	0	0	0	0
000000-00-0	PRCP-Raleigh I Partners LP	Raleigh	NC	Return of Capital	04/20/2017	08/31/2024	2,647	0	0	0	0	0	0	2,647	2,647	0	0	0	0
000000-00-0	PRCP-TX Kingwood, LP	Houston	TX	Return of Capital	11/15/2019	12/31/2024	311,461	0	0	0	0	0	0	311,461	311,461	0	0	0	0
000000-00-0	Righetti Ranch, LP	San Luis Obispo	CA	Return of Capital	06/26/2015	03/28/2024	265,179	0	0	0	0	0	0	265,179	265,179	0	0	0	0
000000-00-0	Student Housing Joint Venture, LP	Philadelphia	PA	Return of Capital	09/30/2014	02/28/2024	1	1	0	0	0	1	0	1	1	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							42,174,424	1	0	0	0	1	0	42,174,424	42,174,424	0	0	0	(1)
000000-00-0	Charleston Harbor Holding Company, LLC	Mt Pleasant	SC	Charleston Harbor Holding Company, LLC	09/08/2021	12/31/2024	1,595,682	0	0	0	0	0	0	1,595,682	1,595,682	0	0	0	0
000000-00-0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Mountain View Grand Holding Company, LLC	06/01/2020	10/31/2024	0	0	0	0	0	0	0	0	0	0	0	0	(71)
2299999. Joint Venture Interests - Real Estate - Affiliated							1,595,682	0	0	0	0	0	0	1,595,682	1,595,682	0	0	0	(71)
000000-00-0	Pretium Mortgage Credit Partners I, LP	New York	NY	Adjustment	12/04/2014	03/31/2024	31,591	(31,590)	0	0	0	(31,590)	0	1	1	0	0	0	6,945
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							31,591	(31,590)	0	0	0	(31,590)	0	1	1	0	0	0	6,945
01111Z-ZZ-2	AGRILIANCE INS GRP 4.25 10/01/2026	Greenville	SC	Return of Capital	09/23/2021	10/31/2024	75,000	0	0	0	0	0	0	75,000	75,000	0	0	0	0
595622-ZZ-7	MICHAEL TAYLOR SECURITY NT 5.00 09/16/2026	Wellington	FL	Return of Capital	09/30/2021	12/06/2024	485,642	0	0	0	0	0	0	485,642	485,642	0	0	0	0
482666-ZZ-0	Midwestern Agriculture Risk Managers, LLC	San Diego	CA	Final Distribution	12/15/2020	10/31/2024	2,500,100	0	0	0	0	0	0	2,500,100	2,684,654	0	184,554	184,554	0
88888Z-ZA-5	TAG INSURANCE HOLDINGS 6.50 10/15/2029	Germantown Hill	IL	Return of Capital	08/19/2022	10/31/2024	322,580	0	0	0	0	0	0	322,580	322,580	0	0	0	0
2999999. Collateral Loans - Unaffiliated							3,383,322	0	0	0	0	0	0	3,383,322	3,567,876	0	184,554	184,554	0
000000-00-0	AMMC CLO 28 UBS WAREHOUSE	George Town	CYM	Return of Capital	12/02/2022	06/18/2024	41,000,000	0	0	0	0	0	0	41,000,000	41,000,000	0	0	0	3,767,303
000000-00-0	AMMC CLO 30 UBS WAREHOUSE	George Town	CYM	Return of Capital	10/24/2023	01/16/2024	19,000,000	0	0	0	0	0	0	19,000,000	19,000,000	0	0	0	536,266
36319W-AC-3	GALXY 2017-23A SUB 0 04/24/2029	New York	NY	Adjustment	06/22/2022	04/30/2024	115,527	0	(115,527)	0	0	(115,527)	0	0	0	0	0	0	140,422
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							60,115,527	0	(115,527)	0	0	(115,527)	0	60,000,000	60,000,000	0	0	0	4,443,991
00173Y-AC-0	AMMC 2022-27A SUB 0 01/20/2036	George Town	CYM	Distribution	12/19/2022	12/31/2024	13,832,313	0	0	0	0	0	0	13,832,313	13,832,313	0	0	0	0
001743-AE-3	AMMC CLO 2016-18A SUB 0 05/26/28	George Town	CYM	Distribution	12/19/2022	12/31/2024	1,539,825	0	0	0	0	0	0	1,539,825	1,539,825	0	0	0	0
001747-AE-4	AMMC CLO 2012-11A SUB 0 10/30/23	George Town	CYM	Distribution	12/19/2022	12/31/2024	16,254	0	0	0	0	0	0	16,254	16,254	0	0	0	0
001748-AD-4	AMMC CLO 2014-14A SUB 0 07/27/26	George Town	CYM	Distribution	12/19/2022	12/31/2024	51,900	0	0	0	0	0	0	51,900	51,900	0	0	0	13,596

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
00175N-AC-2	AMMC CLO 2014-15A SUB 0 12/09/26	George Town	CYM	Distribution	12/19/2022	12/31/2024	520,609	0	0	0	0	0	0	520,609	520,609	0	0	0	0
00176B-AF-0	AMMC CLO 2013-13A SUB 0 01/24/26	George Town	CYM	Adjustment	12/19/2022	12/31/2024	(347)	0	0	0	0	0	0	(347)	(347)	0	0	0	0
00176E-AE-7	AMMC CLO 2013-12A SUB 0 05/10/25	George Town	CYM	Distribution	12/19/2022	12/31/2024	208,717	0	0	0	0	0	0	208,717	208,717	0	0	0	0
00176K-AC-7	AMMC CLO 2015-16A SUB 0 04/14/27	George Town	CYM	Distribution	12/19/2022	12/31/2024	365,904	(248,728)	0	0	0	(248,728)	0	117,176	117,176	0	0	0	243,439
00176N-AG-2	AMMC CLO 2018-22A SUB 0 04/25/31	George Town	CYM	Distribution	12/19/2022	12/31/2024	1,656,903	0	0	0	0	0	0	1,656,903	1,656,903	0	0	0	0
00176Q-AC-4	AMMC CLO 2016-19A SUB 0 10/15/28	George Town	CYM	Adjustment	12/19/2022	12/31/2024	(1)	0	0	0	0	0	0	(1)	(1)	0	0	0	0
00176R-AC-2	AMMC CLO 2020-23A SUB 0 10/17/31	George Town	CYM	Distribution	12/19/2022	12/31/2024	10,954,293	0	0	0	0	0	0	10,954,293	10,954,293	0	0	0	0
00177C-AC-4	AMMC CLO 2017-20A SUB 0 04/17/29	George Town	CYM	Distribution	12/19/2022	12/31/2024	234,009	61,155	0	0	0	61,155	0	295,164	295,164	0	0	0	(65,838)
00177K-AC-6	AMMC CLO 2022-25A SUB 0 04/15/2035	George Town	CYM	Distribution	12/19/2022	12/31/2024	6,662,903	0	0	0	0	0	0	6,662,903	6,662,903	0	0	0	0
00177M-AB-4	AMMC CLO 2021-24A SUB 0 01/20/2035	George Town	CYM	Distribution	12/19/2022	12/31/2024	5,877,627	0	0	0	0	0	0	5,877,627	5,877,627	0	0	0	0
00179T-AB-7	AMMC CLO 2017-21A SUB 0 11/02/30	George Town	CYM	Distribution	12/19/2022	12/31/2024	2,135,947	0	0	0	0	0	0	2,135,947	2,135,947	0	0	0	0
00177U-AE-0	AMMC 2023-26A SUB A 0.00 04/15/2036	George Town	CYM	Distribution	03/10/2023	12/31/2024	6,743,161	0	0	0	0	0	0	6,743,161	6,743,161	0	0	0	0
03165Y-AC-4	AMMC 2024-30A SUB 0 01/15/2037	George Town	CYM	Distribution	01/12/2024	12/31/2024	6,696,627	0	0	0	0	0	0	6,696,627	6,696,627	0	0	0	0
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							57,496,644	(187,573)	0	0	0	(187,573)	0	57,309,072	57,309,072	0	0	0	191,197
6099999. Total - Unaffiliated							206,359,088	(97,766)	(115,527)	20,595,581	0	(20,808,875)	0	185,628,522	230,075,552	0	44,447,030	44,447,030	4,502,385
6199999. Total - Affiliated							65,309,226	(187,573)	0	0	0	(187,573)	0	65,121,654	65,121,654	0	0	0	191,126
6299999 - Totals							271,668,315	(285,339)	(115,527)	20,595,581	0	(20,996,447)	0	250,750,175	295,197,205	0	44,447,030	44,447,030	4,693,511

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-6B-1	UNITED STATES TREASURY				1.A	411,916	93.4766	411,297	440,000	414,415	0	2,500	0	0	2.625	4.175	FA	4,363	5,775	07/22/2024	02/15/2029
912828-Z7-8	UNITED STATES TREASURY	SD			1.A	1,912,786	94.5625	1,839,241	1,945,000	1,931,066	0	7,675	0	0	1.500	1.853	JJ	12,209	35,652	02/22/2022	01/31/2027
912828-Z7-8	UNITED STATES TREASURY				1.A	545,808	94.5625	524,822	555,000	551,029	0	692	0	0	1.500	1.852	JJ	3,484	1,848	02/22/2022	01/31/2027
912828-ZF-0	UNITED STATES TREASURY				1.A	5,056,918	99.0938	4,984,418	5,030,000	5,031,356	0	(5,535)	0	0	0.500	0.390	MS	6,426	25,150	05/06/2020	03/31/2025
912828-ZT-0	UNITED STATES TREASURY				1.A	276,491	98.3711	273,472	278,000	277,874	0	305	0	0	0.250	0.360	MN	61	695	06/04/2020	05/31/2025
912828-ZW-3	UNITED STATES TREASURY				1.A	3,725,775	98.0781	3,658,313	3,730,000	3,729,577	0	849	0	0	0.250	0.273	JD	26	13,988	06/30/2020	06/30/2025
91282C-AJ-0	UNITED STATES TREASURY	SD			1.A	1,750,000	97.3906	1,704,336	1,750,000	1,750,000	0	0	0	0	0.250	0.250	FA	1,487	4,375	09/02/2020	08/31/2025
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	4,749,258	96.5625	4,586,719	4,750,000	4,749,863	0	150	0	0	0.375	0.378	MN	1,566	17,813	12/08/2020	11/30/2025
91282C-BT-7	UNITED STATES TREASURY				1.A	1,488,516	95.7813	1,436,720	1,500,000	1,497,087	0	2,322	0	0	0.750	0.907	MS	2,874	11,250	04/01/2021	03/31/2026
91282C-EC-1	UNITED STATES TREASURY	SD			1.A	1,495,078	95.1406	1,427,109	1,500,000	1,497,805	0	988	0	0	1.875	1.945	FA	9,556	28,125	03/11/2022	02/28/2027
91282C-EQ-0	UNITED STATES TREASURY	SD			1.A	1,995,313	99.4375	1,988,750	2,000,000	1,999,400	0	1,593	0	0	2.750	2.832	MN	7,141	55,000	05/18/2022	05/15/2025
91282C-ET-4	UNITED STATES TREASURY	SD			1.A	1,962,813	96.2813	1,925,626	2,000,000	1,981,293	0	7,372	0	0	2.625	3.030	MN	4,615	52,500	06/08/2022	05/31/2027
91282C-EU-1	UNITED STATES TREASURY				1.A	2,056,794	99.3906	2,094,160	2,107,000	2,091,183	0	33,841	0	0	2.875	4.569	JD	2,829	60,576	12/22/2023	06/15/2025
91282C-EV-9	UNITED STATES TREASURY				1.A	8,123,552	95.4141	7,909,829	8,290,000	8,134,088	0	10,536	0	0	3.250	3.708	JD	744	134,713	08/30/2024	06/30/2029
91282C-GR-6	UNITED STATES TREASURY	SD			1.A	5,102,066	100.4219	5,021,095	5,000,000	5,042,849	0	(34,266)	0	0	4.625	3.887	MS	68,992	231,250	03/29/2023	03/15/2026
91282C-HH-7	UNITED STATES TREASURY	SD			1.A	494,904	99.8281	499,141	500,000	497,420	0	1,682	0	0	4.125	4.496	JD	963	20,625	06/29/2023	06/15/2026
91282C-JT-9	UNITED STATES TREASURY				1.A	3,945,999	99.5000	3,975,025	3,995,000	3,959,649	0	13,650	0	0	4.000	4.459	JJ	73,821	79,900	02/29/2024	01/15/2027
91282C-KX-8	UNITED STATES TREASURY	SD			1.A	286,699	99.4844	283,531	285,000	286,562	0	(136)	0	0	4.250	4.115	JD	33	6,056	07/15/2024	06/30/2029
91282C-KX-8	UNITED STATES TREASURY				1.A	15,089	99.4844	14,923	15,000	15,082	0	(8)	0	0	4.250	4.115	JD	2	319	07/15/2024	06/30/2029
91282C-KZ-3	UNITED STATES TREASURY				1.A	30,234	100.2813	30,084	30,000	30,204	0	(34)	0	0	4.375	4.091	JJ	606	0	07/31/2024	07/15/2027
91282C-KZ-3	UNITED STATES TREASURY	SD			1.A	725,627	100.2813	722,025	720,000	724,893	0	(732)	0	0	4.375	4.090	JJ	14,552	0	07/31/2024	07/15/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						46,151,634	XXX	45,310,634	46,420,000	46,192,695	0	43,443	0	0	XXX	XXX	XXX	216,350	785,609	XXX	XXX
31383S-RS-1	FN 511797 - RMBS			4	1.A	2,685	103.3131	2,774	2,685	2,650	0	4	0	0	6.000	6.574	MON	13	161	10/19/2001	05/01/2031
31388D-ZU-5	FN 602055 - RMBS			4	1.A	5,798	102.7693	5,843	5,686	5,624	0	3	0	0	6.500	6.991	MON	31	370	10/09/2001	09/01/2031
31388G-VW-8	FN 604629 - RMBS			4	1.A	2,010	101.5560	2,045	2,014	560	0	32	0	0	6.000	109.492	MON	10	121	10/01/2001	09/01/2031
31388K-WT-5	FN 607358 - RMBS			4	1.A	5,184	103.4387	5,228	5,054	4,095	0	46	0	0	6.500	19.361	MON	27	328	10/31/2001	10/01/2031
31390V-ER-1	FN 657244 - RMBS			4	1.A	14,661	100.5229	14,538	14,463	12,309	0	156	0	0	6.000	12.792	MON	72	868	08/22/2002	09/01/2032
38375B-4Z-2	GNR 2013-0160 FI - CMO/RMBS			3	1.A	0	2.4170	13,533	0	25,827	0	(8,059)	0	0	1.462	8.151	MON	682	11,486	01/28/2014	07/20/2063
38375U-DC-1	GNR 2014-H01 AI - CMO/RMBS			3	1.A	0	2.2725	79,995	0	98,719	0	(46,481)	0	0	1.402	11.721	MON	22,280	70,356	01/29/2014	01/20/2064
38375U-MV-9	GNR 2014-H16 BI - CMO/RMBS			3	1.A	67,487	2.3770	193,825	0	198,464	0	(114,744)	0	0	1.547	10.124	MON	34,912	152,995	03/03/2015	07/20/2064
38375U-PT-1	GNR 2014-H19 EI - CMO/RMBS			3	1.A	2,819	2.5949	64,556	0	62,659	0	(38,194)	0	0	1.745	13.094	MON	7,129	48,735	10/01/2014	09/20/2064
38382A-3P-8	GNR 2019-140 SE - CMO/RMBS			3,5	1.A	147,492	10.0543	162,334	0	157,260	0	10,303	42,081	0	1.565	15.154	MON	772	12,350	05/21/2020	11/20/2049
38382D-UT-4	GNR 2020-031 ST - CMO/RMBS			3,5	1.A	235,590	11.3400	404,835	0	288,459	0	14,952	93,225	0	1.565	17.283	MON	1,707	28,089	06/04/2020	03/20/2050
38382F-BU-7	GNR 2020-077 SU - CMO/RMBS			3,5	1.A	169,466	10.7225	193,571	0	194,640	0	5,247	49,431	0	1.615	8.904	MON	891	15,142	06/18/2020	09/20/2047
38382F-NZ-3	GNR 2020-062 JS - CMO/RMBS			3,5	1.A	391,978	11.7732	391,978	0	391,978	0	11,977	46,452	0	1.665	9.431	MON	1,694	29,084	06/08/2020	05/20/2050
38382G-BE-1	GNR 2020-086 US - CMO/RMBS			3,5	1.A	205,655	9.7416	263,760	0	232,765	0	19,492	60,465	0	1.615	14.145	MON	1,336	22,523	06/16/2020	01/20/2050
38382G-BH-4	GNR 2020-086 KS - CMO/RMBS			3,5	1.A	189,344	6.1180	220,332	0	233,015	0	25,858	42,723	0	0.515	10.777	MON	567	1,223	06/08/2020	06/20/2050
38382G-CT-7	GNR 2020-086 SK - CMO/RMBS			3,5	1.A	373,075	11.9779	414,395	0	429,835	0	10,769	71,483	0	1.665	8.920	MON	1,760	30,824	07/24/2020	06/20/2050
38382H-YB-0	GNR 2020-116 EI - CMO/RMBS			3	1.A	2,424,324	13.5801	2,367,465	0	2,197,938	0	(252,505)	0	0	2.500	10.008	MON	36,319	459,389	01/15/2021	08/20/2050
38382K-SY-0	GNR 2020-154 IO - CMO/RMBS			3	1.A	1,486,511	15.7993	1,626,725	0	1,300,618	0	(159,768)	0	0	3.000	13.932	MON	25,740	327,879	01/26/2021	10/20/2050
38382M-CJ-6	GNR 2020-189 SN - CMO/RMBS			3,5	1.A	264,405	6.5799	460,365	0	462,675	0	38,380	0	0	0.515	7.942	MON	1,102	2,387	12/02/2020	12/20/2050
38382M-Z6-9	GNR 2021-015 SQ - CMO/RMBS			3,5	1.A	556,129	6.4381	676,460	0	698,687	0	55,798	193,915	0	0.515	7.596	MON	1,654	3,590	01/08/2021	10/20/2050
38383D-ES-3	GNR 2021-194 IB - CMO/RMBS			3	1.A	1,171,094	12.9083	1,133,211	0	1,146,846	0	(137,397)	210,920	0	2.500	9.228	MON	18,289	226,602	10/03/2023	11/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						7,715,708	XXX	8,697,768	29,901	8,145,622	0	(564,129)	810,695	0	XXX	XXX	XXX	156,990	1,444,502	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
0109999999. Total - U.S. Government Bonds						53,867,342	XXX	54,008,401	46,449,901	54,338,317	0	(520,686)	810,695	0	XXX	XXX	XXX	373,339	2,230,110	XXX	XXX
13509P-FA-6	CANADA HOUSING TRUST NO 1	SD			1.A FE	44,970,424	99.0160	38,554,415	38,937,561	39,199,496	0	(285,264)	0	(3,566,533)	1.950	1.237	JD	35,364	780,398	12/17/2021	12/15/2025
13509P-JQ-7	CANADA HOUSING TRUST NO 1	SD			1.A FE	12,225,249	104.4390	12,345,035	11,820,331	11,676,548	0	34,097	0	(1,057,765)	4.250	4.590	JD	23,398	516,335	10/18/2023	12/15/2028
13509P-JT-1	CANADA HOUSING TRUST NO 1	SD			1.A FE	55,142,607	102.5710	53,489,257	52,148,519	52,581,768	0	(49,545)	0	(2,511,294)	3.700	3.497	JD	89,867	975,053	06/18/2024	06/15/2029
13509P-JX-2	CANADA HOUSING TRUST NO 1	SD			1.A FE	79,636,707	99.0360	79,190,238	79,961,062	79,262,467	0	5,061	0	(379,301)	2.900	3.092	JD	108,002	0	12/17/2024	12/15/2029
BM0763-28-4	SINGAPORE, REPUBLIC OF (GOVERNMENT)		B		1.A FE	18,573,957	98.0806	18,944,611	19,315,350	18,946,737	0	432,728	0	(583,089)	0.500	2.843	MN	16,274	98,038	01/30/2024	11/01/2025
V81778-FF-0	SINGAPORE, REPUBLIC OF (GOVERNMENT)		B		1.A FE	4,200,556	100.2810	4,153,259	4,141,621	4,152,479	0	(161)	0	(47,915)	2.875	2.813	JJ	59,536	0	11/25/2024	07/01/2029
V81778-FK-9	SINGAPORE, REPUBLIC OF (GOVERNMENT)		B		1.A FE	5,636,945	99.7635	5,206,833	5,219,176	5,259,062	0	(97,873)	0	(181,068)	2.375	0.528	JD	10,557	125,466	08/26/2020	06/01/2025
V81778-GB-8	SINGAPORE, REPUBLIC OF (GOVERNMENT)		B		1.A FE	7,136,526	99.0175	7,113,118	7,183,697	7,077,526	0	60,666	0	(119,666)	2.125	3.201	JD	13,001	150,572	08/28/2024	06/01/2026
Y280CE-GB-7	SINGAPORE, REPUBLIC OF (GOVERNMENT)		B		1.A FE	4,165,304	97.3940	4,219,312	4,332,209	4,179,299	0	62,802	0	(88,866)	1.250	3.251	MN	9,125	44,431	05/24/2024	11/01/2026
Y6132H-NP-4	SINGAPORE, REPUBLIC OF (GOVERNMENT)		B		1.A FE	1,154,610	99.6490	1,132,209	1,136,197	1,129,526	0	1,926	0	(38,594)	2.625	2.811	MN	5,026	30,277	05/03/2023	05/01/2028
Y7996F-JV-3	SINGAPORE, REPUBLIC OF (GOVERNMENT)		B		1.A FE	597,359	101.5410	595,461	586,424	589,799	0	(1,412)	0	(8,189)	3.500	3.219	MS	6,917	14,617	04/26/2024	03/01/2027
Z03834-02-5	HOUSING &DEVELOPMENT BRD				1.A FE	5,111,914	98.4100	5,049,626	5,131,212	5,131,212	0	0	0	(175,436)	0.690	0.690	MS	10,563	36,687	09/08/2020	09/15/2025
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						238,552,158	XXX	229,993,375	229,913,361	229,185,919	0	163,023	0	(8,757,715)	XXX	XXX	XXX	387,629	2,771,873	XXX	XXX
0309999999. Total - All Other Government Bonds						238,552,158	XXX	229,993,375	229,913,361	229,185,919	0	163,023	0	(8,757,715)	XXX	XXX	XXX	387,629	2,771,873	XXX	XXX
13063C-XP-0	CALIFORNIA STATE			2	1.C FE	1,490,000	97.6000	1,454,240	1,490,000	1,489,912	0	(42)	0	0	3.875	3.875	JD	4,811	57,738	10/09/2015	12/01/2030
68609T-HV-3	OREGON			2	1.B FE	174,326	100.4780	165,789	165,000	168,712	0	(1,006)	0	0	4.250	3.570	JD	584	7,013	11/01/2018	06/01/2049
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,664,326	XXX	1,620,029	1,655,000	1,658,623	0	(1,048)	0	0	XXX	XXX	XXX	5,396	64,750	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,664,326	XXX	1,620,029	1,655,000	1,658,623	0	(1,048)	0	0	XXX	XXX	XXX	5,396	64,750	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	2,110,120	99.6390	1,992,780	2,000,000	2,008,166	0	(16,025)	0	0	3.375	2.548	JJ	33,750	67,500	02/22/2018	07/01/2025
130536-QV-0	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	3,000,000	99.0940	2,972,820	3,000,000	3,000,008	0	(10)	0	0	3.000	3.000	MN	15,000	90,000	10/30/2015	11/01/2025
130536-QW-8	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	2,425,000	99.1960	2,405,503	2,425,000	2,425,017	0	(23)	0	0	3.125	3.124	MN	12,630	75,781	10/30/2015	11/01/2040
15976R-AC-2	CHARLES CITY CNTY VA ECONOMIC DEV AUTH S	SD			1.G FE	2,650,000	96.8460	2,566,419	2,650,000	2,650,000	0	0	0	0	2.875	2.875	MN	12,698	76,188	10/28/2016	02/01/2029
19647P-BU-6	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	2,400,556	83.5100	2,004,704	2,400,556	2,400,556	0	0	0	0	3.760	3.760	MON	7,522	90,269	06/08/2017	08/01/2057
20775H-4G-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	8,235,440	102.0400	8,163,200	8,000,000	8,232,253	0	(3,187)	0	0	6.000	5.540	MN	62,667	0	10/24/2024	05/15/2055
353187-DV-6	FRANKLIN CNTY OHIO HOSP REV	SD		2	1.C FE	1,954,380	95.4380	1,908,760	2,000,000	1,971,869	0	2,704	0	0	3.125	3.310	MN	10,417	62,500	11/01/2017	11/01/2033
353187-DW-4	FRANKLIN CNTY OHIO HOSP REV	SD		2	1.C FE	1,476,870	96.9670	1,454,505	1,500,000	1,485,044	0	1,265	0	0	3.250	3.370	MN	8,125	48,750	11/01/2017	11/01/2034
353187-DX-2	FRANKLIN CNTY OHIO HOSP REV	SD		2	1.C FE	1,544,416	97.4170	1,519,705	1,560,000	1,549,501	0	788	0	0	3.375	3.450	MN	8,775	52,650	11/01/2017	11/01/2035
353187-DZ-7	FRANKLIN CNTY OHIO HOSP REV	SD		2	1.C FE	1,791,991	96.6380	1,749,148	1,810,000	1,797,049	0	784	0	0	3.500	3.570	MN	10,558	63,350	11/01/2017	11/01/2037
45129Y-6U-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	7,934,850	104.7270	7,854,525	7,500,000	7,926,659	0	(8,191)	0	0	6.500	5.793	JJ	63,646	0	10/23/2024	01/01/2065
45505T-6B-2	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F			2	1.B FE	5,142,250	100.5560	5,027,800	5,000,000	5,140,705	0	(1,545)	0	0	6.000	5.558	JJ	34,167	0	10/30/2024	07/01/2054
54628C-DX-7	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	2.B FE	6,000,000	95.2140	5,712,840	6,000,000	5,999,919	0	(13)	0	0	3.500	3.500	MN	35,000	210,000	11/21/2017	11/01/2032
56052F-HW-8	MAINE ST HSG AUTH MTG PUR			2	1.B FE	5,000,000	93.5060	4,675,300	5,000,000	4,999,897	0	(1)	0	0	3.500	3.500	MN	22,361	175,000	07/20/2017	11/15/2037
57419U-LL-0	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	5,153,000	102.0390	5,101,950	5,000,000	5,149,150	0	(3,850)	0	0	6.000	5.514	MS	40,000	0	10/22/2024	03/01/2055
576528-CZ-4	MATAGORDA CNTY TEX NAV DIST NO 1 POLLUTN				2.B FE	1,542,500	102.7060	2,054,120	2,000,000	1,812,037	0	28,536	0	0	4.550	6.675	MN	15,167	91,000	01/18/2011	05/01/2030
594654-VG-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	3,000,000	99.3430	2,980,290	3,000,000	3,000,000	0	0	0	0	5.816	5.814	JD	14,540	205,499	09/08/2023	12/01/2038
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	3,555,813	84.8530	3,017,214	3,555,813	3,555,813	0	0	0	0	3.020	3.020	MON	8,949	107,386	11/14/2019	12/01/2049
60637A-MA-7	MISSOURI ST HEALTH & EDL FACS AUTH HEALT	SD		2	1.E FE	567,455	94.6760	549,121	580,000	572,250	0	741	0	0	3.125	3.300	MN	2,316	18,125	10/25/2017	11/15/2033
60637A-MB-5	MISSOURI ST HEALTH & EDL FACS AUTH HEALT	SD		2	1.E FE	985,830	94.6690	946,690	1,000,000	990,825	0	773	0	0	3.250	3.360	MN	4,153	32,500	10/25/2017	11/15/2034
60637A-MC-3	MISSOURI ST HEALTH & EDL FACS AUTH HEALT	SD		2	1.E FE	8,403,780	95.0430	8,078,655	8,500,000	8,435,008	0	4,853	0	0	3.375	3.460	MN	36,656	286,875	10/25/2017	11/15/2035
646136-TQ-4	NEW JERSEY ST TRANSN TR FD AUTH	SD			1.B FE	953,275	78.5270	1,963,175	2,500,000	1,731,636	0	89,052	0	0	0.000	5.350	N/A	0	0	09/06/2013	12/15/2031
686087-WV-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	2,385,000	94.0540	2,243,188	2,385,000	2,385,024	0	(12)	0	0	3.450	3.449	JJ	41,141	82,283	12/07/2017	01/01/2033

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
708790-F8-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	3,938,550	102.0530	3,929,041	3,850,000	3,938,151	0	(399)	0	0	6.000	5.633	AO	8,342	0	11/21/2024	10/01/2054
74445M-AA-7	PUBLIC FIN AUTH WIS SOLID WASTE DISP REV	SD			1.G FE	1,000,000	98.6630	986,630	1,000,000	1,000,000	0	0	0	0	2.625	2.624	MN	4,375	26,250	05/05/2016	11/01/2025
896221-AD-0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV	SD		2	1.F FE	3,500,000	100.5160	3,518,060	3,500,000	3,500,000	0	0	0	0	3.750	3.749	JD	10,938	131,250	05/18/2017	06/01/2033
91743P-EX-9	UTAH HSG CORP				1.B FE	7,632,135	104.3660	7,724,579	7,401,433	7,586,468	0	(41,880)	0	0	6.500	6.269	MON	13,364	481,093	08/31/2023	09/21/2053
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.D FE	5,227,381	96.2630	5,183,763	5,385,000	5,278,836	0	8,076	0	0	3.375	3.600	FA	68,659	181,744	11/30/2017	08/15/2035
97712D-QP-4	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.C FE	6,877,500	99.4650	6,962,550	7,000,000	6,919,143	0	5,792	0	0	4.000	4.133	MN	35,778	280,000	12/01/2016	11/15/2035
97712D-RA-6	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.C FE	8,070,781	97.7780	8,042,241	8,225,000	8,119,395	0	6,774	0	0	4.000	4.138	MN	42,039	329,000	12/02/2016	11/15/2036
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						114,458,873	XXX	113,289,275	115,727,802	115,560,381	0	75,004	0	0	XXX	XXX	XXX	683,730	3,264,991	XXX	XXX
31339W-6X-9	FHR 2426F SL - CMO/RMBS			3,5	1.A	0	8.3494	1,832	0	0	0	0	0	0	3.138	250.000	MON	31	640	05/07/2002	03/15/2032
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	1,371,593	88.3308	1,191,686	1,349,117	1,364,106	0	(372)	0	0	3.500	3.302	MON	3,935	47,219	11/08/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS			4	1.A	1,114,614	87.4777	961,073	1,098,649	1,109,349	0	(275)	0	0	3.500	3.324	MON	3,204	38,453	10/18/2019	09/01/2049
3133TK-EB-2	FHR 2145 S - CMO/RMBS			3,5	1.A	331,465	4.6956	957	0	0	0	0	0	0	2.888	250.000	MON	26	546	02/23/2001	04/15/2029
3133TR-YA-7	FHR 2292 SI - CMO/RMBS			3,5	1.A	193,919	6.9650	404	0	0	0	0	0	0	3.288	0.000	MON	8	178	03/01/2001	11/15/2030
31359S-6M-7	FNR 0133B SA - CMO/RMBS			3,5	1.A	24,673	7.4787	558	0	0	0	0	0	0	3.201	0.000	MON	4	228	09/19/2001	07/25/2031
3137FA-NH-7	FHR 4709 WI - CMO/RMBS			3,5	1.A	21,154	4.8838	103,985	0	119,390	0	3,423	0	0	5.147	10.726	MON	11,784	11,283	03/02/2018	10/15/2038
31392C-EM-2	FNW 2002-W2 AF5 - CMO/RMBS			4	1.A	39,670	99.0830	40,928	41,307	39,946	0	121	0	0	6.511	7.076	MON	224	2,694	03/12/2002	06/25/2032
31392H-FC-2	FNR 0297E SR - CMO/RMBS			4,5	1.A	0	7.2882	3,731	0	0	0	(946)	0	0	2.151	250.000	MON	18	946	03/13/2003	01/25/2033
31392T-FH-5	FHR 2480F NS - CMO/RMBS			3,5	1.A	150,391	8.6716	5,126	0	0	0	(1,728)	0	0	3.288	250.000	MON	86	1,723	12/01/2007	01/15/2032
31393B-VF-9	FNR 2003-42 JS - CMO/RMBS			4,5	1.A	170,493	8.4325	4,921	0	6,114	0	677	0	0	2.817	47.132	MON	27	1,468	12/01/2007	05/25/2033
31397H-GE-2	FHR 3320 IN - CMO/RMBS			3,5	1.A	68,211	0.5053	3,273	0	3,067	0	(578)	0	0	0.150	14.535	MON	43	1,045	11/14/2008	07/15/2036
31397W-F3-4	FHR 3457 ES - CMO/RMBS			3,5	1.A	241,264	8.1624	3,208	0	0	0	0	0	0	1.288	250.000	MON	23	252	12/03/2008	06/15/2038
3140K0-EL-8	FN B04638 - RMBS			4	1.A	1,603,783	84.8612	1,358,654	1,601,031	1,602,086	0	(104)	0	0	3.000	2.983	MON	4,003	48,031	11/07/2019	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	331,164	87.4832	285,182	325,985	329,259	0	(99)	0	0	3.500	3.352	MON	951	11,409	10/16/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	1.A	572,559	87.4827	494,581	565,347	569,222	0	(129)	0	0	3.500	3.396	MON	1,649	19,787	12/20/2022	11/01/2049
31418D-HY-1	FN MA3846 - RMBS			4	1.A	27,515	84.4006	25,925	30,717	27,628	0	67	0	0	3.000	4.464	MON	77	922	12/20/2022	11/01/2049
31418D-JW-3	FN MA3876 - RMBS			4	1.A	1,202,239	85.6098	1,026,668	1,199,241	1,200,681	0	(95)	0	0	3.000	2.976	MON	2,998	35,977	10/25/2019	12/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,464,706	XXX	5,512,692	6,211,394	6,370,846	0	(36)	0	0	XXX	XXX	XXX	29,092	222,801	XXX	XXX
051687-DB-4	AURORA ILL SINGLE FAMILY MTG REV - RMBS			4	1.B FE	88,239	100.6430	87,494	86,935	86,935	0	(9)	0	0	5.500	5.500	MON	398	4,781	01/12/2011	12/01/2039
13079P-TZ-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL			2	1.A FE	1,910,400	98.7010	1,895,059	1,920,000	1,916,314	0	661	0	0	3.300	3.338	JJ	29,216	63,360	05/15/2013	07/15/2030
196479-E6-2	COLORADO HOUSING AND FINANCE AUTHORITY -			2	1.A FE	874,061	99.9770	804,815	805,000	830,147	0	(22,160)	0	0	4.000	2.804	MN	5,367	32,200	10/06/2017	05/01/2048
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	647,799	91.6840	596,872	651,011	646,733	0	156	0	0	3.200	3.246	MON	1,736	20,833	02/22/2018	02/01/2044
19647P-BH-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	2,255,644	74.0510	1,670,327	2,255,644	2,255,644	0	0	0	0	3.450	3.450	MON	6,485	77,820	04/25/2016	06/01/2056
19647P-BK-8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	4,204,700	73.8700	3,106,012	4,204,700	3,996,988	0	5,326	0	0	3.000	3.250	MON	10,512	126,155	07/12/2016	09/01/2056
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG				1.A FE	1,493,727	83.2620	1,243,707	1,493,727	1,493,701	0	11	0	0	3.400	3.400	MON	4,232	50,787	12/05/2016	11/01/2045
196480-EW-3	COLORADO HOUSING AND FINANCE AUTHORITY -			2	1.A FE	1,816,612	96.7590	1,664,255	1,720,000	1,764,801	0	(23,079)	0	0	4.000	3.271	MN	11,467	68,800	10/18/2019	05/01/2050
196480-EX-1	COLORADO HOUSING AND FINANCE AUTHORITY -			2	1.A FE	1,743,623	88.3180	1,539,933	1,743,623	1,743,623	0	0	0	0	2.907	2.907	MON	4,224	50,687	11/21/2019	01/01/2050
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -			2	1.A FE	2,300,252	80.0100	2,351,989	2,939,619	2,374,179	0	64,995	0	0	2.350	8.388	MON	5,757	69,081	11/08/2023	04/01/2050
19648G-SF-0	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	7,764,675	102.2540	7,669,050	7,500,000	7,762,620	0	(2,055)	0	0	6.000	5.594	MN	60,000	0	10/08/2024	11/01/2050
20775B-7X-8	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM			2	1.A FE	1,885,000	97.7310	1,842,229	1,885,000	1,885,000	0	0	0	0	3.350	3.350	MN	8,069	63,148	02/11/2015	11/15/2030
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	326,433	99.6090	308,788	310,000	314,498	0	(4,052)	0	0	4.000	3.358	MN	1,584	12,400	04/25/2018	11/15/2039
20775C-EL-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	969,880	93.8650	938,650	1,000,000	983,358	0	2,134	0	0	2.950	3.222	MN	3,769	29,500	02/22/2018	11/15/2031
20775C-LV-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	1,025,000	96.6690	990,857	1,025,000	1,025,000	0	0	0	0	3.050	3.050	MN	3,995	31,263	11/02/2016	11/15/2031
20775C-QA-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	230,000	97.6110	224,505	230,000	230,000	0	(4)	0	0	3.875	3.873	MN	1,139	8,913	02/16/2017	11/15/2035
20775C-RY-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	417,307	99.5240	413,025	415,000	415,566	0	(291)	0	0	3.650	3.573	MN	1,936	15,148	02/22/2018	11/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20775C-SP-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	550,000	99.1640	545,402	550,000	550,006	0	(12)	0	0	3.850	3.848	MN	2,706	21,175	02/16/2017	11/15/2034
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	849,984	94.7800	829,325	875,000	856,762	0	1,077	0	0	3.650	3.857	MN	4,081	31,938	02/22/2018	11/15/2037
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	476,433	99.6190	448,286	450,000	457,737	0	(6,576)	0	0	4.000	3.366	MN	2,300	18,000	02/07/2018	11/15/2041
25477P-HN-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL			2	1.A FE	1,095,000	100.1280	1,096,402	1,095,000	1,095,000	0	0	0	0	4.800	4.799	MN	8,760	52,560	05/12/2010	11/01/2036
296122-WV-2	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA			2	1.A FE	1,322,250	99.0630	1,218,475	1,230,000	1,258,401	0	(30,933)	0	0	3.500	2.591	AO	10,763	44,315	10/31/2019	04/01/2051
31397P-PL-8	FHM M012 A1A - CMBS/RMBS			4	1.B FE	4,234,956	94.7750	3,926,899	4,143,391	4,232,316	0	(2,182)	0	0	4.250	4.117	MON	14,675	176,192	11/28/2023	08/15/2051
31397P-PS-3	FHM M012 A1B - CMBS/RMBS			4	1.B FE	5,514,682	94.7750	5,604,869	5,913,868	5,526,882	0	9,354	0	0	4.250	4.681	MON	20,945	251,339	11/28/2023	08/15/2051
34074M-MY-4	FLORIDA HSG FIN CORP REV - RMBS			2	1.A FE	10,869	100.0000	10,000	10,000	10,000	0	(740)	0	0	4.000	3.194	JJ	200	400	11/24/2015	01/01/2047
34074M-PA-3	FLORIDA HSG FIN CORP REV - RMBS			2	1.A FE	460,000	93.8350	431,641	460,000	460,000	0	(1)	0	0	2.900	2.900	JJ	6,670	13,340	05/11/2016	07/01/2031
34074M-QB-0	FLORIDA HSG FIN CORP REV - RMBS			2	1.A FE	1,425,000	94.6290	1,348,463	1,425,000	1,425,003	0	(1)	0	0	3.600	3.600	JJ	25,650	51,300	12/13/2017	07/01/2037
373539-2E-4	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	90,133	99.7300	84,771	85,000	85,154	0	(891)	0	0	3.500	3.055	JD	248	2,975	12/02/2015	12/01/2045
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	2,416,650	96.5300	2,413,250	2,500,000	2,453,528	0	5,871	0	0	3.100	3.404	JD	6,458	77,500	02/22/2018	12/01/2031
373539-4H-5	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	1,342,494	92.2140	1,277,164	1,385,000	1,357,069	0	2,315	0	0	3.300	3.543	JD	3,809	45,705	02/22/2018	12/01/2034
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	63,941	99.4850	59,691	60,000	60,316	0	(823)	0	0	3.500	2.911	JD	175	2,100	10/06/2016	06/01/2039
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	261,580	100.0750	260,195	260,000	260,304	0	(209)	0	0	3.650	3.605	JD	791	9,490	02/22/2018	12/01/2032
373539-7W-9	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	1,463,790	92.1820	1,382,730	1,500,000	1,473,647	0	1,582	0	0	3.400	3.571	JD	4,250	51,000	02/22/2018	12/01/2037
373539-K6-1	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	7,378,707	97.3860	7,114,047	7,305,000	7,305,000	0	0	0	0	3.450	3.344	JD	21,002	252,023	10/01/2015	12/01/2032
373539-Y4-1	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	1,375,000	97.1640	1,336,005	1,375,000	1,374,930	0	(41)	0	0	3.650	3.650	JD	4,182	50,188	04/09/2015	12/01/2033
37353P-AH-2	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	2,500,000	92.4980	2,312,450	2,500,000	2,499,930	0	(6)	0	0	3.500	3.500	JD	7,292	87,500	12/19/2017	12/01/2038
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI			4	1.B FE	455,483	92.8760	423,035	455,483	455,483	0	0	0	0	2.600	2.600	MON	987	11,843	03/14/2013	07/01/2037
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS			2	1.B FE	1,955,381	96.3640	1,884,278	1,955,376	1,955,376	0	0	0	0	3.875	3.875	MON	6,314	75,771	10/11/2013	12/01/2043
45201Y-F3-6	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.C FE	252,683	99.7730	244,444	245,000	245,662	0	(3,037)	0	0	4.000	3.528	FA	4,083	9,800	01/13/2016	02/01/2034
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	1,238,207	89.2700	1,105,348	1,238,207	1,238,207	0	0	0	0	3.125	3.125	MON	3,225	38,694	01/25/2017	02/01/2047
45201Y-Q9-1	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	2,525,000	95.8460	2,420,112	2,525,000	2,525,002	0	(1)	0	0	3.450	3.450	AO	21,778	87,113	12/01/2017	10/01/2033
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.B FE	351,816	82.1350	304,795	371,090	355,907	0	626	0	0	2.450	3.673	MON	758	9,092	02/22/2018	06/01/2043
45203F-AM-8	ILLINOIS HSG DEV AUTH CAP FD REV - RMBS			2	1.C FE	168,922	100.1070	175,187	175,000	174,620	0	1,055	0	0	4.600	4.938	MS	2,683	8,050	12/09/2010	09/01/2025
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.B FE	9,109,319	102.2290	8,924,592	8,730,000	8,730,000	0	0	0	0	5.375	5.174	JD	39,103	469,238	05/26/2011	12/01/2028
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			4	1.A FE	1,435,898	95.1390	1,366,099	1,435,898	1,435,898	0	0	0	0	3.000	3.003	MON	3,709	41,350	01/22/2015	02/01/2031
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	2,072,187	89.8000	1,860,824	2,072,187	2,072,187	0	0	0	0	2.850	2.796	MON	10,016	55,120	06/10/2016	07/01/2032
45203L-CE-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			4	1.A FE	4,310,774	89.3220	3,850,470	4,310,774	4,310,774	0	0	0	0	2.800	2.808	MON	10,394	122,713	06/22/2016	07/01/2032
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	9,009,867	87.4540	7,883,860	9,014,865	9,010,595	0	92	0	0	4.050	4.053	MON	30,425	365,102	02/06/2017	03/01/2059
45505T-GP-0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F			2	1.B FE	90,000	93.4390	84,095	90,000	90,000	0	0	0	0	2.850	2.850	JJ	1,283	2,565	06/09/2016	07/01/2031
462467-VD-0	IOWA FINANCE AUTHORITY - RMBS			2	1.A FE	1,147,090	100.0250	1,080,270	1,080,000	1,098,932	0	(16,743)	0	0	4.000	3.264	JJ	21,600	43,200	04/03/2018	07/01/2047
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL			4	1.A FE	2,309,647	93.5390	2,160,420	2,309,647	2,309,647	0	0	0	0	3.400	3.415	MON	6,762	79,837	01/26/2017	02/01/2033
49130T-VQ-6	KENTUCKY HSG CORP HSG REV - RMBS			2	1.A FE	593,199	98.5730	561,866	570,000	572,214	0	(4,432)	0	0	4.000	3.601	JJ	11,400	23,371	11/22/2016	07/01/2037
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			4	1.A FE	593,357	85.8840	520,886	606,500	596,630	0	554	0	0	3.050	3.195	MON	1,542	18,498	02/22/2018	12/01/2038
56052F-AR-6	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	2,125,000	96.6360	2,053,515	2,125,000	2,124,949	0	(17)	0	0	3.200	3.200	MN	8,689	68,000	02/04/2015	11/15/2030
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	42,736	99.9220	39,969	40,000	40,488	0	(1,870)	0	0	4.000	3.084	MN	204	1,683	02/22/2018	11/15/2047
56052F-QP-3	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	869,152	99.5760	796,608	800,000	829,078	0	(20,914)	0	0	3.750	2.616	MN	3,833	30,628	09/27/2019	11/15/2049
57419R-H7-3	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.A FE	1,871,836	87.1330	1,630,987	1,871,836	1,871,852	0	(4)	0	0	3.950	3.950	MON	6,161	73,938	03/30/2017	11/01/2058
57419R-S9-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.A FE	1,957,320	93.4560	1,869,120	2,000,000	1,972,102	0	2,379	0	0	3.350	3.520	MS	19,728	67,000	02/22/2018	09/15/2034
57419R-YB-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	434,038	99.7660	409,041	410,000	412,390	0	(6,339)	0	0	3.500	2.606	MS	4,783	17,746	11/18/2015	09/01/2045
57419T-EN-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR				1.B FE	1,090,000	94.6990	1,032,219	1,090,000	1,090,000	0	0	0	0	2.644	2.644	MS	9,607	30,431	10/04/2019	03/01/2050
57419T-WE-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR				1.B FE	1,818,305	102.7260	1,772,024	1,725,000	1,781,861	0	(30,094)	0	0	5.000	4.704	MS	28,750	91,308	05/19/2022	09/01/2052
57586N-S2-8	MASSACHUSETTS HOUSING FINANCE AGENCY - R			2	1.C FE	485,000	97.1060	470,964	485,000	485,000	0	17	0	0	4.000	3.999	JD	1,617	19,528	03/07/2017	12/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57586Y-CA-3	MASSACHUSETTS ST HSG FIN AGY MULTI-FAMIL			2	1.A FE	1,235,000	100.0480	1,235,593	1,235,000	1,235,000	0	0	0	0	4.375	4.375	JD	4,503	54,031	06/21/2011	12/01/2026
57587A-A8-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	833,434	100.0180	790,142	790,000	802,158	0	(5,593)	0	0	4.000	3.331	JD	2,633	32,316	05/31/2018	12/01/2048
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	644,569	99.7500	608,475	610,000	611,080	0	(2,553)	0	0	3.500	3.067	JD	1,779	21,350	11/18/2015	06/01/2042
57587A-JE-9	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	465,000	99.2890	461,694	465,000	464,983	0	(7)	0	0	3.700	3.699	JD	1,434	17,205	11/18/2015	12/01/2033
57587A-L3-0	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	1,014,990	100.6800	956,460	950,000	973,406	0	(12,104)	0	0	4.500	3.602	JD	3,563	44,634	12/06/2018	12/01/2048
57587A-RG-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	2,415,000	92.4600	2,232,909	2,415,000	2,414,947	0	(2)	0	0	2.900	2.900	JD	5,836	70,035	07/22/2016	12/01/2031
57587A-TX-6	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	780,471	99.7710	738,305	740,000	749,481	0	(6,465)	0	0	4.000	3.067	JD	2,467	29,600	11/30/2016	06/01/2039
57587A-VN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	1,725,000	94.1900	1,624,778	1,725,000	1,724,942	0	(1)	0	0	3.550	3.550	JD	5,103	61,238	07/20/2017	12/01/2037
57587A-XE-3	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.C FE	5,080,000	94.1140	4,780,991	5,080,000	5,079,889	0	(20)	0	0	3.600	3.600	JD	15,240	182,880	11/29/2017	12/01/2037
592113-AV-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.A FE	1,802,550	100.0040	1,830,073	1,830,000	1,822,568	0	2,495	0	0	3.750	3.886	MS	20,206	68,625	10/03/2013	03/15/2028
594653-7G-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,040,736	98.1370	1,025,532	1,045,000	1,042,698	0	291	0	0	3.350	3.386	JD	2,917	35,008	02/22/2018	12/01/2031
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	190,379	99.9550	179,919	180,000	181,464	0	(3,700)	0	0	4.000	3.091	JD	600	7,200	05/30/2018	06/01/2046
594653-7L-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	3,625,000	95.4240	3,459,120	3,625,000	3,624,951	0	(26)	0	0	3.100	3.099	JD	9,365	112,375	09/23/2016	12/01/2031
59465M-3H-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	7,393,550	94.9900	7,057,757	7,430,000	7,403,994	0	1,568	0	0	3.625	3.659	AO	67,334	269,338	06/29/2017	10/01/2037
604160-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	263,340	85.7910	231,205	269,498	263,786	0	208	0	0	2.950	3.094	MON	663	7,950	02/22/2018	09/01/2044
604160-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,781,786	85.2670	1,521,753	1,784,692	1,781,748	0	108	0	0	2.875	2.886	MON	4,276	51,310	02/22/2018	11/01/2044
604160-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	2,742,618	84.4970	2,319,469	2,745,032	2,742,870	0	79	0	0	2.800	2.805	MON	6,405	76,861	05/30/2018	02/01/2045
604160-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,106,050	89.9080	1,000,640	1,112,960	1,107,284	0	198	0	0	3.000	3.033	MON	2,782	33,389	02/22/2018	04/01/2045
604160-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,122,582	85.1950	956,384	1,122,582	1,122,582	0	0	0	0	2.900	2.900	MON	2,713	32,555	10/09/2015	11/01/2045
604160-GG-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	2,839,907	85.2940	2,422,270	2,839,907	2,839,907	0	0	0	0	2.950	2.950	MON	6,981	83,777	01/13/2016	02/01/2046
604160-GJ-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,223,657	80.1080	980,247	1,223,657	1,223,657	0	0	0	0	2.330	2.330	MON	2,376	28,511	07/15/2016	08/01/2046
604160-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,830,943	80.2710	1,531,094	1,907,406	1,837,022	0	2,383	0	0	2.350	2.572	MON	3,735	44,824	02/22/2018	10/01/2046
604160-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	814,553	85.5290	696,679	814,553	814,553	0	0	0	0	2.930	2.930	MON	1,989	23,866	02/10/2017	03/01/2047
604160-GU-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	3,400,841	81.9040	3,325,881	4,060,706	3,479,889	0	65,065	0	0	2.850	3.904	MON	9,644	115,730	10/06/2023	06/01/2047
604160-GW-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	8,821,556	83.5640	8,801,964	10,533,201	9,030,469	0	171,642	0	0	2.650	6.947	MON	23,261	279,130	10/05/2023	10/01/2047
604160-GY-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,485,549	81.8230	1,215,521	1,485,549	1,485,549	0	0	0	0	2.800	2.800	MON	3,466	41,595	11/10/2017	12/01/2047
604160-HT-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,791,078	79.9950	1,432,773	1,791,078	1,791,078	0	0	0	0	2.470	2.470	MON	3,687	44,240	12/12/2019	01/01/2050
60416S-5F-3	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	1,215,000	94.6870	1,150,447	1,215,000	1,215,000	0	0	0	0	2.657	2.657	JJ	16,141	33,866	01/24/2020	07/01/2050
60416S-6P-0	MINNESOTA HOUSING FINANCE AGENCY			2	1.B FE	1,835,000	81.7990	1,501,012	1,835,000	1,835,000	0	0	0	0	2.250	2.250	JJ	20,644	41,288	06/10/2020	07/01/2035
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	882,698	99.7910	808,307	810,000	810,000	0	(2,601)	0	0	4.000	3.442	JJ	16,200	34,768	12/04/2014	01/01/2045
60416S-JB-7	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	1,688,644	98.4820	1,669,270	1,695,000	1,691,959	0	377	0	0	3.500	3.529	JJ	29,663	59,325	02/17/2015	01/01/2032
60416S-KD-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	10,556	99.8830	9,988	10,000	10,000	0	(164)	0	0	4.000	3.220	JJ	200	555	02/22/2018	01/01/2041
60416S-MZ-0	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	913,405	99.6510	866,964	870,000	872,577	0	(9,864)	0	0	3.500	2.899	JJ	15,225	31,519	09/30/2022	01/01/2046
60416S-PH-7	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	795,000	91.7690	729,564	795,000	795,002	0	(3)	0	0	3.100	3.100	JJ	12,323	24,645	05/26/2016	07/01/2031
60416S-TC-4	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	275,413	99.9270	259,810	260,000	261,357	0	(3,039)	0	0	4.000	3.465	JJ	5,200	10,400	12/14/2016	01/01/2047
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	122,117	99.4490	114,366	115,000	115,561	0	(1,346)	0	0	3.500	2.956	JD	335	4,025	11/03/2016	12/01/2038
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	273,308	89.5250	244,679	273,308	273,308	0	0	0	0	2.970	2.970	MON	676	8,117	11/20/2014	08/01/2036
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	92,863	99.8340	89,851	90,000	90,000	0	(544)	0	0	3.750	3.242	MN	563	3,501	02/22/2018	05/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	57,728	99.7760	54,877	55,000	55,127	0	(564)	0	0	4.000	3.294	MN	367	2,217	02/22/2018	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	648,064	99.9490	604,691	605,000	615,562	0	(9,548)	0	0	4.000	3.216	MN	4,033	24,200	12/01/2017	05/01/2047
61212W-RS-6	MONTANA ST BRD HSG SINGLE FAMILY MTG - R			2	1.B FE	1,455,638	103.0360	1,421,897	1,380,000	1,438,339	0	(15,195)	0	0	5.000	4.288	JD	5,750	69,000	05/18/2022	12/01/2052
63968M-NV-7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.A FE	260,000	95.2740	247,712	260,000	259,996	0	0	0	0	3.000	3.000	MS	2,600	7,800	10/26/2016	09/01/2031
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	16,109	99.9510	14,993	15,000	15,000	0	0	0	0	4.000	3.316	MS	200	687	12/06/2013	03/01/2044
647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	200,496	86.5460	179,949	207,923	202,860	0	386	0	0	2.750	3.011	MON	476	5,718	02/22/2018	12/01/2035
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	224,288	99.7780	214,523	215,000	219,327	0	(1,773)	0	0	3.250	2.798	MS	2,329	7,065	02/22/2018	03/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS			2	1.B FE	351,572	89.5660	322,132	359,659	353,890	0	383	0	0	3.125	3.285	MON	937	11,239	02/22/2018	02/01/2037
647200-3P-7	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	788,983	91.0730	718,550	788,983	788,983	0	0	0	0	3.100	3.100	MON	2,038	24,459	11/18/2015	09/01/2037
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	180,850	98.9070	173,087	175,000	176,893	0	(1,767)	0	0	3.500	3.210	MS	2,042	6,405	02/22/2018	03/01/2046
647200-5P-5	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	455,000	95.2740	433,497	455,000	454,993	0	0	0	0	3.000	3.000	MS	4,550	13,650	10/26/2016	09/01/2031
647200-6V-1	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,130,000	94.4360	1,067,127	1,130,000	1,129,976	0	0	0	0	3.550	3.550	MS	13,372	40,115	10/04/2017	09/01/2037
647200-6Z-2	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,540,718	99.1530	1,432,761	1,445,000	1,470,062	0	(20,667)	0	0	3.750	2.916	MS	18,063	56,310	12/13/2017	03/01/2048
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	91,037	91.3060	86,482	94,717	94,362	0	89	0	0	2.600	2.626	MON	205	2,463	02/22/2018	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	265,492	91.0560	248,713	273,143	272,438	0	155	0	0	2.850	2.868	MON	649	7,785	02/22/2018	07/01/2043
647200-X5-8	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	579,918	83.7910	485,918	579,917	579,917	0	0	0	0	2.230	2.229	MON	1,078	12,932	05/10/2013	10/01/2034
64966T-AX-2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.B FE	353,221	100.1290	365,471	365,000	363,870	0	2,072	0	0	4.600	4.910	JJ	7,742	16,790	02/01/2011	01/15/2026
64966T-AY-0	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.B FE	3,738,995	100.1540	3,971,106	3,965,000	3,812,283	0	7,275	0	0	4.750	5.138	JJ	86,845	188,338	06/15/2011	01/15/2039
64966W-HA-8	NEW YORK N Y CITY HSG DEV CORP REV - RMB	SD			1.D FE	1,225,000	97.9750	1,200,194	1,225,000	1,225,000	0	0	0	0	3.431	3.432	JJ	21,015	42,030	03/25/2022	01/01/2027
64970H-ET-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.A FE	6,000,000	99.1190	5,947,140	6,000,000	6,000,000	0	0	0	0	3.375	3.375	MN	25,875	202,500	02/18/2015	11/15/2029
64972B-H8-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	8,938,500	98.1060	8,682,381	8,850,000	8,850,000	0	0	0	0	3.600	3.501	MN	53,100	318,600	03/24/2015	11/01/2033
64972C-CL-5	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	3,260,000	99.1280	3,231,573	3,260,000	3,260,000	0	0	0	0	3.375	3.375	MN	18,338	110,025	12/11/2014	11/01/2029
64972C-L4-3	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	2,500,000	93.5280	2,338,200	2,500,000	2,499,934	0	(20)	0	0	3.450	3.450	MN	14,375	86,250	06/14/2017	11/01/2037
64972C-P6-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	2,000,000	92.6190	1,852,380	2,000,000	1,999,980	0	(14)	0	0	3.350	3.349	MN	11,167	67,000	09/28/2017	11/01/2036
64972C-SH-7	NEW YORK CITY HOUSING DEVELOPMENT CORPOR	SD			1.C FE	8,020,000	99.3210	7,965,544	8,020,000	8,019,783	0	0	0	0	2.950	2.951	MN	39,432	236,590	12/09/2015	11/01/2045
64972C-T8-6	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	3,000,000	93.5280	2,805,840	3,000,000	2,999,942	0	(3)	0	0	3.450	3.450	MN	17,250	103,500	12/06/2017	11/01/2037
64972C-WW-9	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	1,500,000	92.5300	1,387,950	1,500,000	1,499,973	0	(9)	0	0	2.850	2.850	MN	7,125	42,750	06/10/2016	11/01/2031
64972C-WX-7	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			2	1.C FE	1,500,000	91.2290	1,368,435	1,500,000	1,499,967	0	(10)	0	0	3.150	3.150	MN	7,875	47,250	06/10/2016	11/01/2036
64986M-K3-8	NEW YORK ST HSG FIN AGY REV - RMBS			2	1.A FE	468,000	100.0440	480,211	480,000	477,189	0	1,810	0	0	4.500	4.721	MN	2,760	21,600	06/08/2011	11/15/2027
64986M-Q3-2	NEW YORK ST HSG FIN AGY REV - RMBS			2	1.A FE	2,840,160	100.0350	2,911,019	2,910,000	2,857,376	0	3,323	0	0	5.400	5.561	MN	20,079	157,140	03/18/2011	11/15/2042
64987B-KW-7	NEW YORK ST HSG FIN AGY REV - RMBS			2	1.C FE	2,000,000	92.9610	1,859,220	2,000,000	1,999,965	0	(16)	0	0	2.950	2.950	MN	9,833	59,000	05/04/2016	11/01/2031
64987B-NQ-7	NEW YORK ST HSG FIN AGY REV - RMBS			2	1.C FE	6,000,000	91.4790	5,488,740	6,000,000	5,999,928	0	(5)	0	0	2.750	2.750	MN	27,500	165,000	06/22/2016	11/01/2031
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	848,161	99.6950	782,606	785,000	797,067	0	(15,025)	0	0	4.000	3.089	AO	7,850	31,400	10/11/2017	10/01/2037
649883-D9-3	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	1,175,000	99.1640	1,165,177	1,175,000	1,175,000	0	0	0	0	3.450	3.449	AO	10,134	40,538	02/11/2015	10/01/2030
649883-T6-2	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	150,438	99.7530	144,642	145,000	145,723	0	(2,424)	0	0	3.500	2.820	AO	1,269	5,636	09/17/2019	10/01/2045
649883-Y7-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -			2	1.B FE	5,085,000	92.0750	4,682,014	5,085,000	5,085,002	0	(2)	0	0	3.400	3.400	AO	43,223	172,890	06/22/2017	10/01/2038
64988R-HQ-8	NEW YORK ST MTG AGY REV - RMBS			2	1.A FE	165,000	99.7490	164,586	165,000	165,002	0	(1)	0	0	3.650	3.650	AO	1,506	6,023	03/07/2017	04/01/2032
658207-SL-0	NORTH CAROLINA HOUSING FINANCE AGENCY -			2	1.B FE	343,506	99.7450	324,171	325,000	326,887	0	(4,954)	0	0	3.500	2.907	JJ	5,688	11,375	10/20/2016	07/01/2039
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R			2	1.B FE	325,000	91.9260	298,760	325,000	324,996	0	0	0	0	2.850	2.850	JJ	4,631	9,263	08/05/2016	07/01/2032
658909-KS-4	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	1,570,418	94.2310	1,573,658	1,670,000	1,618,902	0	6,893	0	0	2.950	3.480	JJ	24,633	49,265	02/07/2017	07/01/2031
658909-KT-2	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	954,975	92.6350	944,877	1,020,000	978,541	0	3,372	0	0	3.200	3.690	JJ	16,320	32,640	02/07/2017	01/01/2035
658909-NG-7	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	1,030,000	93.1250	959,188	1,030,000	1,029,975	0	2	0	0	3.450	3.450	JJ	17,768	35,535	08/17/2017	07/01/2037
67756Q-NM-5	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	1,327,801	91.7750	1,192,357	1,299,218	1,299,977	0	(4,487)	0	0	3.050	3.046	MON	3,302	39,626	02/05/2015	02/01/2044
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	467,680	83.1750	403,716	485,382	473,213	0	906	0	0	2.700	2.963	MON	1,092	13,105	02/22/2018	03/01/2036
67756Q-NQ-6	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	1,564,151	90.8790	1,422,273	1,565,018	1,564,305	0	24	0	0	2.800	2.803	MON	3,652	43,821	02/22/2018	03/01/2046
67756Q-NR-4	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	1,001,591	92.6210	943,622	1,018,799	1,004,285	0	464	0	0	3.250	3.344	MON	2,759	33,111	05/30/2018	03/01/2046
67756Q-TQ-0	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	2,040,000	92.8540	1,894,222	2,040,000	2,039,974	0	(2)	0	0	2.800	2.800	MS	19,040	57,120	10/06/2016	09/01/2031
67756Q-UV-7	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	895,000	100.1370	896,226	895,000	894,984	0	(3)	0	0	3.700	3.700	MS	11,038	33,115	03/14/2017	03/01/2032
67756Q-UZ-8	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	478,157	100.1780	440,783	440,000	446,546	0	(6,178)	0	0	4.500	3.570	MS	6,600	19,958	03/14/2017	03/01/2047
67756Q-WE-3	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	675,000	92.4780	624,227	675,000	674,990	0	(2)	0	0	3.400	3.400	MS	7,650	22,950	09/07/2017	09/01/2037
67756Q-XP-7	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	3,072,762	94.5270	2,904,589	3,072,762	3,072,762	0	0	0	0	3.700	3.700	MON	9,474	113,692	09/12/2018	04/01/2040
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R				1.A FE	2,455,114	96.1060	2,359,512	2,455,114	2,455,114	0	0	0	0	3.750	3.750	MON	7,672	92,067	10/10/2013	03/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R				1.A FE	914,955	93.9080	859,216	914,955	914,955	0	0	0	0	3.350	3.350	MON	2,554	30,651	10/10/2013	09/01/2035
684907-UE-6	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R			2	1.A FE	987,056	99.9350	914,405	915,000	933,819	0	(14,251)	0	0	4.000	2.726	MS	12,200	36,600	11/05/2019	09/01/2048
684907-VJ-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R			2	1.A FE	2,228,498	100.5480	2,121,563	2,110,000	2,149,698	0	(18,991)	0	0	4.250	3.504	MS	29,892	90,811	10/19/2018	09/01/2049
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	41,668	100.0000	40,000	40,000	40,000	0	(395)	0	0	3.500	2.904	JJ	700	1,400	02/22/2018	07/01/2036
686087-VV-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	592,017	92.8390	566,318	610,000	596,842	0	778	0	0	3.450	3.660	JJ	10,523	21,045	02/22/2018	01/01/2038
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	913,827	99.5470	851,127	855,000	868,299	0	(8,945)	0	0	4.000	3.191	JJ	17,100	34,200	02/22/2018	01/01/2040
708796-3A-3	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	5,000,000	92.7610	4,638,050	5,000,000	5,000,003	0	(3)	0	0	2.800	2.800	AO	35,000	140,000	06/22/2016	10/01/2031
708796-3Z-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	3,375,000	90.5080	3,394,050	3,750,000	3,492,791	0	17,076	0	0	3.100	3.831	AO	29,063	116,250	03/03/2017	10/01/2036
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	898,919	99.8920	844,087	845,000	851,271	0	(5,617)	0	0	4.000	3.387	AO	8,450	33,800	01/11/2017	10/01/2046
708796-4T-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	3,240,000	99.9470	3,238,283	3,240,000	3,240,005	0	(4)	0	0	3.650	3.650	AO	29,565	118,260	01/11/2017	10/01/2032
708796-7D-3	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	2,995,710	93.6640	2,809,920	3,000,000	2,996,938	0	188	0	0	3.500	3.510	AO	26,250	105,000	05/30/2018	10/01/2037
708796-8D-2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	8,890,000	93.8060	8,339,353	8,890,000	8,890,008	0	(3)	0	0	3.400	3.400	AO	75,565	302,260	12/07/2017	10/01/2032
708790-DC-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	789,569	100.2500	726,813	725,000	749,109	0	(11,956)	0	0	4.750	3.470	AO	8,609	34,438	09/18/2019	04/01/2033
72316W-ZE-0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA			2	1.A FE	792,859	99.1110	770,093	777,000	778,542	0	(2,543)	0	0	3.350	3.336	MON	2,169	26,029	12/10/2015	01/01/2046
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	959,620	95.6990	956,990	1,000,000	977,659	0	2,890	0	0	3.150	3.525	AO	7,875	31,500	02/22/2018	10/01/2031
76221R-XP-3	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	2,420,504	92.7820	2,263,881	2,440,000	2,427,015	0	984	0	0	3.400	3.460	AO	20,740	82,960	10/03/2017	10/01/2035
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	4,980,570	97.3660	4,868,300	5,000,000	4,985,784	0	844	0	0	3.800	3.828	AO	47,500	190,000	02/22/2018	10/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	360,414	99.8390	339,453	340,000	343,133	0	(7,184)	0	0	4.000	3.057	JJ	6,800	13,865	09/18/2019	07/01/2043
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	150,265	99.9370	139,912	140,000	141,385	0	(2,935)	0	0	4.000	3.318	JJ	2,800	6,152	01/12/2017	01/01/2047
83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	1,135,131	91.7120	1,095,958	1,195,000	1,150,641	0	2,483	0	0	3.400	3.753	JJ	20,315	40,630	02/22/2018	07/01/2038
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY			2	1.B FE	248,930	98.8300	237,192	240,000	240,671	0	(1,509)	0	0	3.500	3.156	MN	1,400	8,756	10/14/2016	11/01/2041
83756C-HG-3	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	430,000	98.2950	422,669	430,000	430,000	0	0	0	0	3.150	3.150	MN	2,258	13,545	10/24/2014	11/01/2028
83756C-LL-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	168,761	99.9460	154,916	155,000	155,359	0	(2,068)	0	0	4.000	3.291	MN	1,033	6,200	12/02/2015	11/01/2045
83756C-TX-3	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	398,479	99.7640	374,115	375,000	379,684	0	(6,027)	0	0	4.000	3.291	MN	2,500	15,554	12/12/2017	05/01/2039
88045R-C6-7	TENNESSEE HSG DEV AGY - RMBS			2	1.C FE	1,370,000	99.7320	1,366,328	1,370,000	1,370,000	0	(6)	0	0	3.550	3.550	JJ	24,318	48,635	04/30/2015	07/01/2031
880461-AR-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	313,843	99.3900	342,896	345,000	331,465	0	2,987	0	0	3.600	4.350	JJ	6,210	12,420	10/07/2013	01/01/2031
880461-DN-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	170,640	99.8840	154,820	155,000	155,000	0	(1,568)	0	0	4.000	4.000	JJ	3,100	6,200	10/16/2014	07/01/2045
880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	2,756,398	92.7260	2,716,872	2,930,000	2,812,761	0	8,058	0	0	3.250	3.680	JJ	47,613	95,225	02/08/2017	07/01/2036
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	202,558	99.3800	193,791	195,000	196,660	0	(1,517)	0	0	3.500	3.131	JJ	3,413	6,825	02/22/2018	01/01/2047
880461-NJ-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	335,000	99.1610	332,189	335,000	334,992	0	1	0	0	3.625	3.625	JJ	6,072	12,144	02/23/2017	07/01/2032
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	498,789	99.9270	464,661	465,000	470,329	0	(3,948)	0	0	4.000	3.211	JJ	9,300	18,647	02/22/2018	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	269,835	99.6440	249,110	250,000	255,872	0	(3,635)	0	0	4.000	3.243	JJ	5,000	10,000	02/22/2018	01/01/2042
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	287,509	94.6500	274,485	290,000	288,254	0	119	0	0	3.700	3.765	JJ	5,365	10,730	02/22/2018	07/01/2036
880461-SC-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	835,923	100.0160	765,122	765,000	780,635	0	(15,754)	0	0	4.000	2.940	JJ	15,300	30,600	11/09/2017	07/01/2048
88275A-CW-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF			4	1.A FE	6,764,955	94.1330	6,305,005	6,697,975	6,714,449	0	(5,294)	0	0	3.450	3.358	MON	19,899	234,931	12/03/2015	01/01/2032
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	952,638	92.1250	865,975	940,000	940,000	0	(1,642)	0	0	3.125	2.884	MS	9,792	29,774	02/22/2018	03/01/2046
88275F-NW-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,955,000	88.6430	1,732,971	1,955,000	1,955,000	0	0	0	0	3.000	3.000	MS	19,600	59,851	01/15/2016	03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	908,041	91.8090	858,615	935,218	912,885	0	656	0	0	3.100	3.264	MON	2,335	29,115	02/22/2018	09/01/2047
88275F-SC-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	515,000	80.3790	413,952	515,000	515,000	0	0	0	0	2.150	2.150	MS	3,691	11,073	06/12/2020	09/01/2035
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	2,325,836	77.4700	1,801,825	2,325,836	2,325,836	0	0	0	0	2.300	2.322	MON	4,606	58,837	06/12/2020	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	2,325,836	77.4700	1,801,825	2,325,836	2,325,836	0	0	0	0	2.300	2.322	MON	4,606	58,837	06/12/2020	07/01/2037
91743P-DD-4	UTAH HSG CORP - RMBS				1.B FE	1,058,988	92.3580	936,929	1,014,453	1,054,382	0	(1,012)	0	0	3.500	3.260	MON	6,707	35,512	02/07/2020	02/21/2050
91743P-DE-2	UTAH HSG CORP - RMBS				1.B FE	1,210,316	91.9220	1,072,820	1,167,098	1,205,996	0	(977)	0	0	3.500	3.305	MON	1,135	40,848	03/13/2020	03/21/2050
924190-MD-0	VERMONT HSG FIN AGY - RMBS			2	1.B FE	452,948	99.6110	423,347	425,000	430,571	0	(5,900)	0	0	4.000	3.257	MN	2,833	17,000	03/09/2017	11/01/2047
924190-NA-5	VERMONT HSG FIN AGY - RMBS			2	1.B FE	220,998	99.7980	204,586	205,000	208,401	0	(6,121)	0	0	4.000	3.061	MN	1,367	8,200	10/20/2017	05/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92812U-Q4-3	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -			4	1.A FE	2,609,588	92.9960	2,426,812	2,609,588	2,609,588	0	0	0	0	3.500	3.477	MON	7,611	91,336	11/21/2014	10/25/2037
92812U-Q5-0	VASHSG 2015 SERIES A A - RMBS			4	1.A FE	2,610,445	90.0780	2,351,437	2,610,445	2,612,747	0	(333)	0	0	3.250	3.222	MON	7,070	84,839	10/29/2015	06/25/2042
92812U-Q7-6	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -				1.A FE	5,647,507	81.6610	4,611,811	5,647,507	5,647,507	0	0	0	0	2.950	2.950	MON	2,777	166,602	10/22/2019	10/25/2049
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS			4	1.A FE	1,679,944	79.8420	1,341,301	1,679,944	1,679,944	0	0	0	0	2.875	2.865	MON	4,025	48,298	02/03/2022	02/25/2052
92812V-CT-1	VIRGINIA ST HSG DEV AUTH - RMBS			2	1.B FE	1,987,519	98.2380	1,959,848	1,995,000	1,991,341	0	445	0	0	3.375	3.404	MS	22,444	67,331	03/19/2015	03/01/2032
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS			4	1.A FE	556,331	91.7850	517,632	563,961	583,921	0	(1,126)	0	0	3.125	2.752	MON	1,469	17,624	02/22/2018	11/25/2039
93978P-ML-8	WASHINGTON ST HSG FIN COMMN MULTIFAMILY			2	1.B FE	1,267,500	99.7030	1,296,139	1,300,000	1,287,243	0	2,056	0	0	3.500	3.699	JJ	22,750	45,500	06/06/2013	07/01/2030
93978T-VL-0	WASHINGTON STATE HOUSING FINANCE COMMISS			2	1.A FE	2,390,000	95.5650	2,284,004	2,390,000	2,389,956	0	(9)	0	0	3.050	3.050	JD	6,075	72,895	10/20/2016	12/01/2031
93978T-WE-5	WASHINGTON STATE HOUSING FINANCE COMMISS			2	1.A FE	122,255	99.7530	114,716	115,000	116,546	0	(3,571)	0	0	4.000	3.270	JD	383	4,600	02/22/2018	06/01/2039
95662M-2A-7	WEST VIRGINIA ST HSG DEV FD - RMBS			2	1.A FE	600,000	96.3810	578,286	600,000	600,000	0	16	0	0	3.700	3.700	MN	3,700	22,200	05/01/2015	11/01/2029
95662M-4E-7	WEST VIRGINIA ST HSG DEV FD - RMBS			2	1.A FE	1,700,000	100.0650	1,701,105	1,700,000	1,699,982	0	(12)	0	0	3.700	3.699	MN	10,483	62,900	03/10/2017	11/01/2032
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	299,947	99.9180	284,766	285,000	285,451	0	(5,211)	0	0	4.000	3.014	MS	3,800	11,400	10/24/2019	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	124,038	99.5120	119,414	120,000	120,351	0	(1,108)	0	0	3.500	3.050	MS	1,400	4,200	02/22/2018	03/01/2046
97689Q-EK-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1.C FE	3,042,211	94.0690	2,991,394	3,180,000	3,099,027	0	9,132	0	0	3.000	3.380	MS	31,800	95,400	02/22/2018	09/01/2032
976904-L3-4	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE			2	1.D FE	2,000,000	98.2030	1,964,060	2,000,000	1,999,966	0	(2)	0	0	3.400	3.400	MN	11,333	68,000	11/29/2017	11/01/2032
976904-L4-2	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE			2	1.D FE	4,000,000	97.1840	3,887,360	4,000,000	3,999,916	0	(5)	0	0	3.750	3.750	MN	25,000	150,000	11/29/2017	11/01/2037
98322Q-PK-7	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	1,590,000	91.8350	1,460,177	1,590,000	1,589,973	0	(8)	0	0	3.400	3.400	JD	4,505	54,060	11/08/2017	12/01/2037
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						364,756,789	XXX	342,653,106	367,083,960	363,571,221	0	(30,922)	0	0	XXX	XXX	XXX	2,300,445	12,369,138	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						486,680,368	XXX	461,455,073	489,023,156	485,502,449	0	44,046	0	0	XXX	XXX	XXX	3,013,267	15,856,931	XXX	XXX
00084D-BA-7	ABN AMRO BANK NV		C	2	2.A FE	3,000,000	102.2128	3,066,384	3,000,000	3,000,000	0	0	0	0	6.339	6.334	MS	54,410	190,170	09/11/2023	09/18/2027
00218Q-AA-8	AS MILEAGE PLAN IP LTD			1,2	2.C FE	7,000,000	97.8228	6,847,596	7,000,000	7,000,000	0	0	0	0	5.021	5.021	JAJO	74,199	0	10/01/2024	10/20/2029
00244@-AB-0	AG TWIN BROOK B 7.78 03/19/2029				2.B FE	15,000,000	99.7665	14,964,975	15,000,000	15,000,000	0	0	0	0	7.780	7.780	MS	330,650	583,500	03/19/2024	03/19/2029
00288Z-ZA-6	ACLAIMANT INC SUB CONV PN				5.B GI	633,607	100.0000	633,607	633,607	633,607	0	0	0	0	10.000	9.981	MAT	38,884	0	05/29/2024	05/22/2027
008252-AP-3	AFFILIATED MANAGERS GROUP INC			1,2	1.G FE	4,997,850	91.4616	4,573,080	5,000,000	4,998,767	0	203	0	0	3.300	3.305	JD	7,333	165,000	06/02/2020	06/15/2030
013092-AF-8	ALBERTSONS COMPANIES INC			1,2	3.B FE	2,325,000	97.3750	2,434,375	2,500,000	2,434,375	39,590	44,785	0	0	3.250	5.228	MS	23,924	81,250	03/24/2022	03/15/2026
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		C	1,2	2.B FE	1,499,970	100.5233	1,507,850	1,500,000	1,499,998	0	0	0	0	5.411	5.411	JJ	40,583	81,165	06/07/2022	07/01/2032
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	2,995,440	102.4707	3,074,121	3,000,000	2,996,112	0	645	0	0	5.950	5.985	MS	45,121	158,667	11/07/2023	03/30/2029
02361D-BA-7	AMEREN ILLINOIS CO		SD	1,2	1.F FE	2,990,880	98.5405	2,956,215	3,000,000	2,992,059	0	744	0	0	4.950	4.989	JD	12,375	148,500	05/23/2023	06/01/2033
02665W-EB-3	AMERICAN HONDA FINANCE CORP		SD	1	1.G FE	4,988,750	90.0840	4,504,200	5,000,000	4,993,311	0	1,567	0	0	2.250	2.285	JJ	52,813	112,500	01/11/2022	01/12/2029
02665W-EM-9	AMERICAN HONDA FINANCE CORP		SD	1	1.G FE	999,560	100.6798	1,006,798	1,000,000	999,738	0	119	0	0	5.125	5.133	JJ	24,771	51,250	07/05/2023	07/07/2028
02665W-ER-8	AMERICAN HONDA FINANCE CORP		SD	1	1.G FE	4,994,350	104.0364	5,201,820	5,000,000	4,995,604	0	989	0	0	5.850	5.868	AO	70,688	292,500	10/02/2023	10/04/2030
02772A-AA-7	AMERICAN NATIONAL GROUP INC			1,2	2.B FE	1,500,000	98.1917	1,472,876	1,500,000	1,500,000	0	0	0	0	6.144	6.144	JD	4,608	92,160	06/06/2022	06/13/2032
03666H-AC-5	ANTARES HOLDINGS LP			1	2.B FE	3,457,860	96.9524	3,393,334	3,500,000	3,490,455	0	8,815	0	0	3.950	4.221	JJ	63,749	138,250	01/21/2021	07/15/2026
03666H-AF-8	ANTARES HOLDINGS LP			1,2	2.B FE	998,620	103.7542	1,037,542	1,000,000	998,951	0	242	0	0	7.950	7.984	FA	30,917	79,500	08/08/2023	08/11/2028
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP			1	2.C FE	1,238,038	99.6170	1,245,213	1,250,000	1,249,747	0	1,472	0	0	5.250	5.373	MS	21,510	65,625	02/24/2015	03/03/2025
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP			1,2	2.C FE	3,994,880	95.0432	3,801,728	4,000,000	3,998,299	0	1,043	0	0	4.500	4.529	JJ	82,500	180,000	07/09/2021	07/16/2026
03770D-AA-1	APDESO 6.9 2029 144A			1,2	2.C FE	2,980,380	103.5259	3,105,777	3,000,000	2,983,191	0	2,811	0	0	6.900	7.054	AO	44,850	116,150	03/18/2024	04/13/2029
03770D-B#-9	APOLLO DEBT SOLUTIONS BDC				2.C FE	3,000,000	99.6944	2,990,832	3,000,000	3,000,000	0	0	0	0	8.620	8.629	JJ	116,370	209,035	09/28/2023	09/28/2028
03770D-B@-1	APOLLO DEBT SOLUTIONS BDC				2.C FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	8.540	8.554	JJ	115,290	207,095	09/28/2023	09/28/2026
037833-EN-6	APPLE INC		SD	1,2	1.B FE	2,996,280	94.4332	2,832,996	3,000,000	2,997,481	0	499	0	0	3.250	3.270	FA	38,729	97,500	08/01/2022	08/08/2029
03881N-AA-5	ARBOR REALTY SR, INC.				1.F PL	5,000,000	85.7706	4,288,530	5,000,000	5,000,000	0	0	0	0	5.000	5.002	JD	694	375,000	12/17/2021	12/30/2028
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	2,000,000	91.0000	1,820,000	2,000,000	2,000,000	0	0	0	0	4.500	4.503	MS	30,000	90,000	08/31/2021	09/01/2026
039482-AE-4	ARCHER-DANIELS-MIDLAND CO		SD	1,2	1.F FE	2,972,220	95.1604	2,854,812	3,000,000	2,975,949	0	2,226	0	0	4.500	4.614	FA	51,000	135,000	03/29/2023	08/15/2033
03990B-AA-9	ARES MANAGEMENT CORP			1,2	2.A FE	6,986,140	104.4413	7,310,891	7,000,000	6,988,940	0	2,457	0	0	6.375	6.422	MN	63,219	446,250	11/07/2023	11/10/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04010L-AV-5	ARES CAPITAL CORP			1,2	2.B FE	1,992,420	99.7102	1,994,204	2,000,000	1,999,809	0	1,156	0	0	4.250	4.310	MS	28,333	85,000	01/08/2018	03/01/2025
04015K-AB-6	ARES FINANCE CO II LLC			1,2	2.A FE	2,993,130	90.4845	2,714,535	3,000,000	2,995,979	0	663	0	0	3.250	3.277	JD	4,333	97,500	06/10/2020	06/15/2030
04019V-AA-0	ARES PBN FINANCE CO LLC				1.G PL	15,000,000	93.2515	13,987,725	15,000,000	15,000,000	0	0	0	0	4.250	4.250	JAJO	134,583	637,500	09/21/2021	10/15/2036
04020E-AC-1	ARES STRATEGIC INCOME FUND			1,2	2.C FE	2,964,060	98.7546	2,962,638	3,000,000	2,965,342	0	1,282	0	0	5.600	5.865	FA	41,533	0	09/25/2024	02/15/2030
04316J-AF-6	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	4,990,250	107.2699	5,363,495	5,000,000	4,990,484	0	475	0	0	6.500	6.528	FA	122,778	255,486	10/30/2023	02/15/2034
04685A-2K-6	ATHENE GLOBAL FUNDING	SD			1.E FE	3,959,449	96.4908	4,298,665	4,455,000	4,216,297	0	117,885	0	0	2.950	6.038	MN	17,888	131,423	09/30/2022	11/12/2026
04685A-2V-2	ATHENE GLOBAL FUNDING	SD			1.E FE	1,185,926	92.2300	1,337,335	1,450,000	1,282,046	0	45,456	0	0	2.500	6.543	MS	9,767	36,250	10/21/2022	03/24/2028
04685A-3C-3	ATHENE GLOBAL FUNDING	SD			1.E FE	13,116,423	89.0626	14,775,485	16,590,000	14,295,228	0	546,165	0	0	1.985	6.306	FA	120,748	329,312	10/13/2022	08/19/2028
04685A-3D-1	ATHENE GLOBAL FUNDING	SD			1.E FE	5,659,667	94.7109	6,407,192	6,765,000	6,243,316	0	273,722	0	0	1.730	6.466	AO	28,934	117,035	10/13/2022	10/02/2026
04685A-3E-9	ATHENE GLOBAL FUNDING	SD			1.E FE	750,270	84.0353	840,353	1,000,000	800,598	0	23,062	0	0	2.646	6.319	AO	6,395	26,460	09/26/2022	10/04/2031
053332-BH-4	AUTOZONE INC			1,2	2.B FE	4,986,850	107.6410	5,382,050	5,000,000	4,988,082	0	1,025	0	0	6.550	6.586	MN	54,583	332,958	10/19/2023	11/01/2033
053611-AN-9	AVERY DENNISON CORP			1,2	2.B FE	1,991,140	101.9638	2,039,276	2,000,000	1,992,385	0	708	0	0	5.750	5.809	MS	33,861	115,000	03/06/2023	03/15/2033
053807-AV-5	AVNET INC			1,2	2.C FE	1,999,820	97.7196	1,954,392	2,000,000	1,999,885	0	12	0	0	5.500	5.501	JD	9,167	110,000	05/12/2022	06/01/2032
053807-AW-3	AVNET INC			1,2	2.C FE	1,994,460	102.5610	2,051,220	2,000,000	1,996,292	0	1,017	0	0	6.250	6.315	MS	36,806	125,000	03/06/2023	03/15/2028
05499Z-ZA-0	BBCRV PARTNERS LLC 15.00 4/30/2027				5.B GI	13,483,395	100.0000	13,483,395	13,483,395	13,483,395	0	0	0	0	15.000	15.004	MON	171,775	1,133,396	12/01/2024	04/30/2027
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-79-3	B RILEY FINANCIAL INC			1,2	5.B GI	3,220,000	12.3000	3,444,000	7,000,000	3,444,000	(46,344)	270,344	3,780,000	0	5.000	44.053	JAJO	59,306	350,000	12/01/2021	12/31/2026
05580M-81-9	B RILEY FINANCIAL INC			1,2	5.B GI	1,021,200	8.2400	988,800	3,000,000	988,800	(92,987)	60,587	1,978,800	0	5.250	38.575	JAJO	26,688	157,500	08/04/2021	08/31/2028
05580M-83-5	B RILEY FINANCIAL INC			2	5.B GI	3,792,000	9.5500	3,820,000	10,000,000	3,820,000	(213,773)	241,773	6,208,000	0	6.000	40.962	JAJO	101,667	600,000	01/21/2021	01/31/2028
05969A-AA-3	BANCORP INC			2	2.B FE	2,000,000	97.2537	1,945,074	2,000,000	2,000,000	0	0	0	0	4.750	4.749	MS	27,972	95,000	08/10/2020	08/15/2025
06406R-BM-8	BANK OF NEW YORK MELLON CORP	SD		2,5	1.F FE	3,000,000	103.4923	3,104,769	3,000,000	3,000,000	0	0	0	0	5.834	5.834	AO	32,087	175,020	10/18/2022	10/25/2033
06406R-BU-0	BANK OF NEW YORK MELLON CORP	SD		1,2,5	1.F FE	5,000,000	107.3974	5,369,870	5,000,000	5,000,000	0	0	0	0	6.474	6.475	AO	59,345	323,700	10/18/2023	10/25/2034
06652K-AB-9	BANKUNITED INC			2	2.C FE	1,980,740	96.2044	1,924,088	2,000,000	1,988,298	0	1,815	0	0	5.125	5.250	JD	5,694	102,500	06/04/2020	06/11/2030
06652V-AA-7	BANNER CORP			2,5	2.B FE	1,000,000	97.6225	976,225	1,000,000	1,000,000	0	0	0	0	5.000	5.001	JD	139	75,000	06/25/2020	06/30/2030
06738E-CJ-2	BARCLAYS PLC		C	1,2,5	2.A FE	3,000,000	102.2909	3,068,727	3,000,000	3,000,000	0	0	0	0	6.496	6.502	MS	58,464	194,880	09/06/2023	09/13/2027
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
07330M-AC-1	TRUIST BANK	SD		2	1.G FE	2,000,000	96.2656	1,925,312	2,000,000	2,000,000	0	0	0	0	4.632	4.630	MS	26,763	52,720	09/09/2019	09/17/2029
084664-CZ-2	BERKSHIRE HATHAWAY FINANCE CORP	SD		1,2	1.C FE	4,947,450	95.5765	4,778,825	5,000,000	4,976,056	0	10,467	0	0	2.300	2.525	MS	33,861	115,000	03/09/2022	03/15/2027
08576P-AL-5	BERRY GLOBAL INC			1,2	2.C FE	2,972,880	101.0365	3,031,095	3,000,000	2,981,713	0	5,149	0	0	5.500	5.706	AO	34,833	165,000	03/27/2023	04/15/2028
090572-AR-9	BIO RAD LABORATORIES INC			1,2	2.B FE	4,989,600	96.5543	4,827,715	5,000,000	4,995,265	0	2,043	0	0	3.300	3.345	MS	48,583	165,000	02/23/2022	03/15/2027
09069Z-ZE-4	BIOWISH TECH INTL 12.00 1/31/2025				5.B GI	78,000	100.0000	78,000	78,000	78,000	0	0	0	0	12.000	12.000	MAT	12,818	(3,458)	12/18/2023	01/31/2025
092533-A#-5	BLACKROCK CAP INVT CORP A 6.85 12/09/202				2.C PL	6,000,000	98.5711	5,914,266	6,000,000	6,000,000	0	0	0	0	6.850	6.843	JD	25,117	394,005	04/21/2022	12/09/2025
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	11,990,260	97.1684	11,660,208	12,000,000	11,998,497	0	1,286	0	0	2.850	2.862	FA	134,900	342,000	08/18/2021	02/09/2026
09260M-AA-5	BDIVAI 1 A - CDO			4	1.F FE	7,902,900	96.5660	7,631,514	7,902,900	7,902,900	0	0	0	0	5.250	5.248	MN	53,015	414,902	05/21/2019	05/15/2039
09260M-AC-1	BDIVAI 1 B - CDO			4	2.B FE	2,631,000	99.2970	2,612,504	2,631,000	2,631,000	0	0	0	0	6.250	6.249	MN	21,011	164,438	05/21/2019	05/15/2039
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	8,599,220	95.2961	9,529,610	10,000,000	9,297,148	0	322,889	0	0	2.625	6.491	JD	11,667	262,500	10/14/2022	12/15/2026
09261H-AP-2	BLACKSTONE PRIVATE CREDIT FUND			1	2.C FE	9,999,400	99.8521	9,985,210	10,000,000	9,999,994	0	165	0	0	2.700	2.702	JJ	124,500	270,000	01/10/2022	01/15/2025
09261H-B*-7	BLACKSTONE PRIVATE CREDIT FUND 7.49 10/1				2.C FE	4,937,850	98.3785	4,918,925	5,000,000	4,962,634	0	11,663	0	0	7.490	7.795	AO	83,222	374,500	10/11/2022	10/11/2027
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	10,974,240	98.5146	10,836,606	11,000,000	10,994,215	0	4,591	0	0	3.625	3.670	JJ	183,868	398,750	11/23/2020	01/15/2026
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	2,963,910	93.3395	2,800,185	3,000,000	2,985,695	0	6,499	0	0	2.125	2.357	FA	24,083	63,750	07/20/2021	02/15/2027
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	3,238,410	90.3994	3,615,976	4,000,000	3,500,483	0	114,160	0	0	2.850	6.678	MS	28,817	114,000	08/05/2022	09/30/2028
09261Y-A*-1	BLACKROCK PRIVATE CREDIT FUND				2.C FE	5,000,000	99.6385	4,981,925	5,000,000	5,000,000	0	0	0	0	7.140	7.140	MN	42,642	0	11/18/2024	11/18/2027
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	4,976,850	90.6166	4,530,830	5,000,000	4,987,896	0	3,228	0	0	2.500	2.572	JJ	57,639	125,000	06/22/2021	07/15/2028
09581#-AA-2	BLUE OWL GP STAKES V A-1 A			2	1.D PL	5,988,000	100.0000	5,988,000	5,988,000	5,988,000	0	0	0	0	7.110	7.110	FA	152,559	408,007	09/07/2023	08/22/2043
09581#-AB-0	BLUE OWL GP STAKES V A-2 A			2	1.D PL	1,497,000	97.7930	1,463,961	1,497,000	1,497,000	0	0	0	0	7.210	7.210	FA	38,676	103,436	09/07/2023	08/22/2043

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
09581@-AA-4	BLUE OWL GP STAKES V A-1 B			2	1.D PL	6,012,000	100.0000	6,012,000	6,012,000	6,012,000	0	0	0	0	7.110	7.110	FA	153,171	409,643	09/07/2023	08/22/2043
09581@-AB-2	BLUE OWL GP STAKES V A-2 B			2	1.D PL	1,503,000	97.7930	1,469,829	1,503,000	1,503,000	0	0	0	0	7.210	7.210	FA	38,831	103,851	09/07/2023	08/22/2043
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-AS-5	BLUE OWL FINANCE LLC			1,2	2.B FE	4,938,250	92.3662	4,618,310	5,000,000	4,953,457	0	5,613	0	0	4.375	4.529	FA	82,639	218,750	02/10/2022	02/15/2032
09582*-AB-3	BLUE OWL GP STAKES III FINANCING SPV (A)				1.B PL	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	6.300	6.299	JAJO	35,438	47,688	06/12/2024	06/12/2027
09582*-AC-1	BLUE OWL III SUB LINE (C) LOAN			2	1.B PL	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	6.320	6.320	JAJO	35,550	47,839	06/12/2024	06/10/2029
10240#-AA-3	BOWHUNTER HOLDINGS, LLC				5.B GI	482	0.0100	482	4,822,095	482	0	0	0	0	14.000	250.000	MON	0	0	09/17/2023	11/24/2026
10948W-AA-1	ACADIAN ASSET MANAGEMENT INC			1	3.A FE	19,447,371	98.4179	20,359,711	20,687,000	20,156,209	205,187	284,029	0	0	4.800	6.395	JJ	424,773	992,976	09/23/2022	07/27/2026
11135F-BE-0	BROADCOM INC			1,2	2.B FE	997,430	91.5560	915,560	1,000,000	998,825	0	361	0	0	1.950	1.989	FA	7,367	19,500	01/04/2021	02/15/2028
11135F-BL-4	BROADCOM INC			1,2	2.B FE	6,066,420	87.0755	5,224,530	6,000,000	6,049,867	0	(4,637)	0	0	3.469	3.363	AO	43,941	208,140	03/31/2021	04/15/2034
11155Z-ZA-3	BROAD SKY PARTNERS LP 4.49%4/20/2032				5.B GI	1,963,337	77.4867	1,924,754	2,483,979	1,924,754	(69,102)	39,780	0	0	4.020	8.131	MAT	48,080	(84,234)	07/19/2024	04/20/2032
11271L-AK-8	BROOKFIELD FINANCE INC			1,2	1.G FE	7,000,000	105.2272	7,365,904	7,000,000	7,000,000	0	0	0	0	6.350	6.349	JJ	217,311	260,526	11/27/2023	01/05/2034
114259-AX-2	BROOKLYN UNION GAS CO			1,2	2.A FE	2,000,000	104.6243	2,092,486	2,000,000	2,000,000	0	0	0	0	6.388	6.388	MS	37,618	127,760	09/12/2023	09/15/2033
115637-AU-4	BROWN-FORMAN CORP			1,2	1.G FE	9,970,400	97.3779	9,737,790	10,000,000	9,975,096	0	2,401	0	0	4.750	4.787	AO	100,278	475,000	03/21/2023	04/15/2033
12771*-AA-0	CIOPS CONSOLIDATED HOLDINGS, LLC				2.A PL	11,000,000	99.6374	10,960,114	11,000,000	11,000,000	0	0	0	0	8.200	8.200	JJ	425,944	902,000	01/11/2023	01/11/2026
12795*-AA-2	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR				1.A Z	7,095,106	91.4400	6,487,765	7,095,106	7,095,106	0	0	0	0	2.487	2.487	MON	10,293	180,071	03/03/2021	03/10/2031
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC			1,2	4.B FE	3,645,920	95.7500	3,830,000	4,000,000	3,762,923	0	51,804	0	0	8.750	10.791	JJ	161,389	350,000	07/21/2022	08/01/2028
13499Z-ZG-1	CRANEMERE UK HOLDINGS		C		5.B GI	1,650,022	100.0000	1,564,294	1,564,294	1,564,294	(79,092)	(6,636)	0	0	14.000	12.189	DEC	600	103,123	12/31/2024	06/30/2028
136385-AV-3	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	1,894,970	99.8749	1,997,498	2,000,000	1,998,861	0	13,314	0	0	3.900	4.591	FA	32,500	78,000	08/21/2015	02/01/2025
138616-AM-9	CANTOR FITZGERALD LP			1,2	2.C FE	4,990,300	104.2611	5,213,055	5,000,000	4,992,071	0	1,681	0	0	7.200	7.247	JD	19,000	360,000	12/05/2023	12/12/2028
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	3,000,000	99.0999	2,972,997	3,000,000	3,000,000	0	0	0	0	4.927	4.929	MN	20,940	147,810	05/05/2022	05/10/2028
14040H-CV-5	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	5,000,000	99.5024	4,975,120	5,000,000	5,000,000	0	0	0	0	5.247	5.249	JJ	112,956	262,350	07/25/2022	07/26/2030
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	2.C FE	6,988,010	94.5461	6,618,227	7,000,000	6,995,791	0	2,301	0	0	3.375	3.411	AO	59,063	236,250	11/04/2021	10/01/2026
141781-BV-5	CARGILL INC			1,2	1.F FE	2,735,453	97.7535	2,688,221	2,750,000	2,742,968	0	2,873	0	0	3.625	3.742	AO	19,107	99,688	04/19/2022	04/22/2027
141781-CB-8	CARGILL INC			1,2	1.F FE	1,246,363	97.2360	1,215,450	1,250,000	1,246,894	0	298	0	0	4.750	4.787	AO	11,050	59,375	04/17/2023	04/24/2033
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	5,001,650	94.5809	4,729,045	5,000,000	5,000,687	0	(332)	0	0	1.700	1.693	JJ	40,847	85,000	01/04/2022	01/08/2027
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	11,829,930	100.8830	12,105,960	12,000,000	11,901,856	0	33,852	0	0	6.165	6.762	JJ	341,130	739,800	10/13/2022	07/15/2027
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	2,000,000	98.4811	1,969,622	2,000,000	2,000,000	0	0	0	0	5.750	5.751	JD	9,583	115,000	05/21/2020	06/01/2030
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,829,820	95.2575	1,905,150	2,000,000	1,890,142	0	31,317	0	0	3.750	5.696	FA	28,333	75,000	01/06/2023	02/15/2028
17259U-A*-6	CION INVESTMENT CORPORATION 4.50 SENIOR				2.B PL	15,000,000	95.9953	14,399,295	15,000,000	15,000,000	0	0	0	0	4.500	4.500	FA	262,500	675,000	02/11/2021	02/11/2026
17260G-2#-9	CION ARES DIV CR FD 6.25 06/07/2027				1.F PL	7,000,000	25.0000	7,000,000	280,000	7,000,000	0	0	0	0	6.250	6.250	JAJO	0	162,847	05/22/2024	06/07/2027
17288X-AB-0	CITADEL LP			1,2	2.B FE	997,140	98.5982	985,982	1,000,000	998,820	0	421	0	0	4.875	4.923	JJ	22,208	48,750	09/11/2019	01/15/2027
17325F-BB-3	CITIBANK NA			1,2	1.E FE	3,500,000	102.9392	3,602,872	3,500,000	3,500,000	0	0	0	0	5.803	5.803	MS	51,905	203,105	09/26/2023	09/29/2028
173331-ZZ-5	LOSANT IoT, INC 8.00 05/01/2025				5.B GI	200,000	200.0000	400,000	200,000	200,000	0	0	0	0	8.000	8.000	MAT	11,090	0	04/23/2024	05/01/2025
174610-BE-4	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,000,000	96.4207	1,928,414	2,000,000	2,000,000	0	0	0	0	5.641	5.640	MN	12,536	112,820	05/18/2022	05/21/2037
20030N-ED-9	COMCAST CORP			1,2	1.G FE	2,993,520	98.9862	2,969,586	3,000,000	2,995,532	0	1,009	0	0	4.550	4.591	JJ	62,942	161,525	05/01/2023	01/15/2029
20602D-AA-9	CONCENTRIX CORP			1,2	2.B FE	1,998,080	101.6871	2,033,742	2,000,000	1,998,938	0	615	0	0	6.650	6.686	FA	55,047	133,000	07/19/2023	08/02/2026
20602D-AB-7	CONCENTRIX CORP			1,2	2.B FE	1,999,580	102.3045	2,046,090	2,000,000	1,999,685	0	75	0	0	6.600	6.605	FA	54,633	132,000	07/19/2023	08/02/2028
20826F-BF-2	CONOCOPHILLIPS CO			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			1,2	1.E FE	3,978,040	96.8305	3,873,220	4,000,000	3,981,916	0	1,729	0	0	4.625	4.691	MN	23,639	185,000	02/13/2023	05/15/2033
222070-AE-4	COTY INC			1,2	2.C FE	893,550	99.7500	963,585	966,000	939,418	0	19,105	0	0	5.000	7.284	AO	10,197	110,254	06/17/2022	04/15/2026
225488-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC				2.B PL	3,000,000	94.6743	2,840,229	3,000,000	3,000,000	0	0	0	0	3.620	3.620	FA	37,407	108,600	08/17/2021	08/17/2026
225655-A@-8	CRESCENT CAPITAL BDC INC SERIES 2021A SE				2.C FE	5,000,000	96.0605	4,803,025	5,000,000	5,000,000	0	0	0	0	4.000	4.000	FA	74,444	200,000	02/17/2021	02/17/2026
22821C-AC-8	CROWN CASTLE HOLDINGS LLC			1	6. *	1,600,000	64.0000	1,600,000	2,500,000	1,558,278	(41,722)	0	900,000	0	8.000	145.979	JD	0	106,250	06/01/2022	06/01/2025
229058-AA-6	CRYOSA 10.00 12/14/2025				2.C Z	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	10.000	10.000	MAT	87,222	0	07/24/2024	12/14/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23204H-BM-9	CUSTOMERS BANK			2,5	2.B FE	2,020,000	97.5221	1,950,442	2,000,000	2,000,000	0	(2,026)	0	0	8.031	8.030	MJSD	2,200	149,757	12/19/2018	06/26/2029
23338V-AS-5	DTE ELECTRIC CO	SD		1,2	1.E FE	3,991,680	100.3913	4,015,652	4,000,000	3,993,140	0	651	0	0	5.200	5.226	AO	52,000	208,000	02/27/2023	04/01/2033
237194-AN-5	DARDEN RESTAURANTS INC			1,2	2.B FE	4,966,050	104.6675	5,233,375	5,000,000	4,969,168	0	2,556	0	0	6.300	6.393	AO	70,875	315,000	10/04/2023	10/10/2033
24422E-WA-3	JOHN DEERE CAPITAL CORP	SD			1.E FE	4,997,150	94.5958	4,729,790	5,000,000	4,998,821	0	567	0	0	1.700	1.712	JJ	40,139	85,000	01/04/2022	01/11/2027
253393-AF-9	DICK'S SPORTING GOODS INC			1,2	2.B FE	3,154,800	87.6188	3,504,752	4,000,000	3,322,197	0	74,937	0	0	3.150	6.153	JJ	58,100	126,000	09/01/2022	01/15/2032
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	3,796,250	97.2500	3,890,000	4,000,000	3,855,871	95,677	37,000	0	0	5.875	7.049	FA	88,778	235,000	06/13/2022	08/15/2027
25525P-AC-1	DIVERSIFIED HEALTHCARE TRUST	@		2	5.B FE	9,967,750	93.8750	11,734,375	12,500,000	11,084,459	0	1,089,494	0	0	0.000	12.292	N/A	0	0	12/19/2023	01/15/2026
260543-CN-1	DOW CHEMICAL CO			1,2	2.B FE	4,994,950	99.8502	4,992,510	5,000,000	4,999,283	0	755	0	0	4.550	4.566	MN	19,590	227,500	11/28/2018	11/30/2025
260543-CY-7	DOW CHEMICAL CO			1,2	2.B FE	2,996,940	99.4601	2,983,803	3,000,000	2,998,694	0	297	0	0	4.800	4.812	MN	12,400	144,000	11/28/2018	11/30/2028
26113*-AA-7	Dyal Capital Partners Iv Issuer (B)			1,2	1.F PL	2,450,000	83.4971	2,045,679	2,450,000	2,450,000	0	0	0	0	3.650	3.650	FA	32,044	89,425	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAP PARTNERS IV A SER A SR NT 3.65			1,2	1.F PL	4,550,000	83.6715	3,807,053	4,550,000	4,550,000	0	0	0	0	3.650	3.650	FA	59,510	166,075	02/22/2021	02/22/2041
26442U-AS-3	DUKE ENERGY PROGRESS LLC	SD		1,2	1.F FE	4,983,750	99.3312	4,966,560	5,000,000	4,984,874	0	1,124	0	0	5.100	5.142	MS	75,083	128,208	03/11/2024	03/15/2034
26444H-AQ-4	DUKE ENERGY FLORIDA LLC	SD		1,2	1.F FE	2,994,570	104.5935	3,137,805	3,000,000	2,995,351	0	711	0	0	5.875	5.898	MN	22,521	179,188	11/06/2023	11/15/2033
26746*-AA-2	DYAL III SERIES A ISSUER B			1,2	1.F PL	1,021,809	70.9627	725,103	1,021,809	1,021,809	0	0	0	0	4.400	4.400	JD	1,998	53,291	06/23/2020	06/15/2040
26746*-AC-8	DYAL CAPITAL PARTNERS III (B) 6.55 06/15			4	1.F PL	2,200,000	97.2942	2,140,472	2,200,000	2,200,000	0	0	0	0	6.550	6.549	JD	12,008	108,475	03/14/2024	06/15/2044
26746@-AA-0	DYAL III SERIES A ISSUER A			1,2	1.F PL	1,778,191	87.1737	1,550,115	1,778,191	1,778,191	0	0	0	0	4.400	4.400	JD	3,477	74,863	06/23/2020	06/15/2040
26746@-AC-6	DYAL CAPITAL PARTNERS III (A) 6.55 06/15			4	1.F PL	2,800,000	97.2942	2,724,238	2,800,000	2,800,000	0	0	0	0	6.550	6.549	MON	15,283	123,315	03/14/2024	06/15/2044
26845A-AA-9	EFC - 5.875% 20MM 4/1/27			1	1.G PL	6,000,000	97.2762	5,836,572	6,000,000	6,000,000	0	0	0	0	5.875	5.879	AO	88,125	352,500	03/28/2022	04/01/2027
26848*-AA-9	EDX/GE VII CTL 3.29 01/15/2030				2.A	874,669	94.6267	827,670	874,669	874,669	0	0	0	0	3.290	3.290	JAJO	6,075	28,777	01/03/2020	01/15/2030
26862E-AA-9	EJF CAPITAL LLC			1	1.G PL	5,000,000	94.9239	4,746,195	5,000,000	5,000,000	0	0	0	0	5.375	5.375	MS	89,583	268,750	03/01/2022	03/01/2029
27555Z-ZA-5	EFUSE INC 6.50 12/01/2026				5.B GI	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	6.500	6.500	MAT	22,438	0	04/24/2024	12/01/2026
277432-AY-6	EASTMAN CHEMICAL CO			1,2	2.B FE	993,660	99.7872	997,872	1,000,000	994,083	0	423	0	0	5.625	5.709	FA	20,469	28,125	02/22/2024	02/20/2034
278642-AW-3	EBAY INC			1,2	2.A FE	4,992,150	89.5571	4,477,855	5,000,000	4,995,662	0	769	0	0	2.700	2.718	MS	41,250	135,000	03/04/2020	03/11/2030
292450-ZC-0	ENABLE INJECTIONS INC 6.00 PIK 11/18/202				5.B GI	11,954,923	107.7824	14,383,125	13,344,595	12,077,102	138,255	122,179	0	0	6.000	11.171	JJ	335,839	266,447	10/09/2024	01/26/2027
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
29273V-AS-9	ENERGY TRANSFER LP			1,2	2.B FE	4,994,350	103.8883	5,194,415	5,000,000	4,995,187	0	1,059	0	0	6.100	6.128	JD	25,417	305,000	10/10/2023	12/01/2028
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	2.C FE	439,442	99.5304	472,769	475,000	473,107	4,381	4,414	0	0	4.150	5.135	JD	1,643	19,713	09/02/2015	06/01/2025
29366M-AE-8	ENTERGY ARKANSAS LLC	SD		1,2	1.F FE	2,485,975	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
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	SD		1,2	1.G FE	2,994,090	100.6027	3,018,081	3,000,000	2,995,328	0	667	0	0	5.350	5.374	JJ	67,321	160,500	01/03/2023	01/31/2033
29415C-A*-2	EOS ENERGY 26.50 PIK 06/30/2026				5.C YE	7,294,525	291.0180	21,289,924	7,315,673	7,315,673	45,985	0	0	0	26.500	26.518	JD	5,385	1,611,695	12/30/2024	06/30/2026
30036F-AC-5	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	998,880	103.4582	1,034,582	1,000,000	998,976	0	98	0	0	5.900	5.915	MN	7,539	59,000	11/08/2023	11/15/2033
30036F-AC-5	EVERGY KANSAS CENTRAL INC	SD		1,2	1.F FE	1,997,760	103.4582	2,069,164	2,000,000	1,998,124	0	331	0	0	5.900	5.914	MN	15,078	118,000	11/08/2023	11/15/2033
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
30225V-AS-6	EXTRA SPACE STORAGE LP			1,2	2.B FE	979,400	99.2719	992,719	1,000,000	980,828	0	1,428	0	0	5.400	5.673	FA	22,500	28,800	02/22/2024	02/01/2034
302635-AL-1	FS KKR CAPITAL CORP			1,2	2.C FE	6,955,760	94.4457	6,611,199	7,000,000	6,978,536	0	7,969	0	0	3.250	3.377	JJ	104,903	227,500	01/10/2022	07/15/2027
30303M-8L-9	META PLATFORMS INC	SD		1,2	1.D FE	2,999,280	100.2107	3,006,321	3,000,000	2,999,574	0	114	0	0	4.600	4.605	MN	17,633	138,000	05/01/2023	05/15/2028
30307S-AA-3	FACTSET RESEARCH SYSTEMS INC			1,2	2.C FE	4,991,450	96.0218	4,801,090	5,000,000	4,996,149	0	1,704	0	0	2.900	2.937	MS	48,333	145,000	02/15/2022	03/01/2027
314890-AA-2	FERGUSON FINANCE PLC		C	1,2	2.A FE	9,965,000	98.1043	9,810,430	10,000,000	9,985,050	0	3,522	0	0	4.500	4.543	AO	83,750	450,000	10/17/2018	10/24/2028
316773-DG-2	FIFTH THIRD BANCORP			2,5	2.A FE	3,000,000	97.5540	2,926,620	3,000,000	3,000,000	0	0	0	0	4.772	4.773	JJ	60,843	143,160	07/25/2022	07/28/2030
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	520,617	103.3242	516,621	500,000	512,637	0	(4,054)	0	0	6.361	5.382	AO	5,654	31,805	12/20/2022	10/27/2028
316773-DK-3	FIFTH THIRD BANCORP			1,2,5	2.A FE	2,000,000	103.9079	2,078,158	2,000,000	2,000,000	0	0	0	0	6.339	6.342	JJ	54,234	126,780	07/24/2023	07/27/2029
319383-AD-7	FIRST BUSEY CORP			2,5	2.B FE	2,000,000	96.7753	1,935,506	2,000,000	2,000,000	0	0	0	0	5.250	5.251	JD	8,750	105,000	05/28/2020	06/01/2030
319383-AE-5	FIRST BUSEY CORP			2,5	2.B FE	3,000,000	88.2560	2,647,680	3,000,000	3,000,000	0	0	0	0	5.000	5.001	JD	6,667	150,000	05/25/2022	06/15/2032
31946M-AA-1	FIRST CITIZENS BANCSHARES INC (DELAWARE)			2,5	2.B FE	5,000,000	98.6206	4,931,030	5,000,000	5,000,000	0	0	0	0	3.375	3.375	MS	49,688	168,750	02/27/2020	03/15/2030

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
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	1,000,000	97.6329	976,329	1,000,000	1,000,000	0	0	0	0	5.250	5.251	MN	6,708	52,500	05/13/2020	05/15/2030
33766N-AJ-3	FIRST BANK 4.50 FIXED TO FLOAT 9/1/2030			5	2.B FE	2,000,000	97.3130	1,946,260	2,000,000	2,000,000	0	0	0	0	4.500	4.503	MS	30,000	90,000	08/31/2020	09/01/2030
337930-AD-3	FLAGSTAR FINANCIAL INC			2,5	4.B FE	2,000,000	88.0000	1,760,000	2,000,000	1,760,000	(240,000)	0	0	0	4.125	4.126	MN	13,750	82,500	10/23/2020	11/01/2030
345397-C4-3	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	4,993,650	101.8667	5,093,335	5,000,000	4,997,221	0	2,198	0	0	6.950	7.000	MS	111,007	347,500	01/03/2023	03/06/2026
345397-D5-9	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	5,000,000	103.6413	5,182,065	5,000,000	5,000,000	0	0	0	0	6.798	6.798	MN	50,985	339,900	11/02/2023	11/07/2028
35250V-AA-2	FRANKLIN BSP CAPITAL CORP			1,2	2.C FE	6,006,360	101.8721	6,112,326	6,000,000	6,009,603	0	3,243	0	0	7.200	7.154	JD	19,200	262,800	10/22/2024	06/15/2029
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD			1.F FE	6,991,950	96.3667	6,745,669	7,000,000	6,998,286	0	1,624	0	0	1.625	1.649	JJ	52,451	113,750	01/08/2021	01/15/2026
36143L-2L-8	GA GLOBAL FUNDING TRUST	SD			1.F FE	1,988,380	101.1070	2,022,140	2,000,000	1,990,569	0	2,189	0	0	5.500	5.633	JJ	52,861	55,000	01/03/2024	01/08/2029
362397-83-8	THE GABELLI EQUITY TRUST INC.				1.E FE	5,000,000	95.0700	4,753,500	5,000,000	5,000,000	0	0	0	0	4.250	4.250	MJSD	56,076	212,500	12/17/2021	03/26/2032
36831F-AA-3	GCM GROSVENOR DIVERSIFIED ALTERNATIVES I				1.G FE	15,000,000	85.5787	12,836,805	15,000,000	15,000,000	0	0	0	0	4.250	4.250	MN	81,458	637,500	11/01/2021	11/15/2041
37045X-EB-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	2,999,730	102.5602	3,076,806	3,000,000	2,999,827	0	51	0	0	6.000	6.002	JJ	86,000	180,000	01/04/2023	01/09/2028
37045X-ED-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	2,990,820	103.4624	3,103,872	3,000,000	2,992,206	0	722	0	0	6.400	6.442	JJ	91,733	192,000	01/04/2023	01/09/2033
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	4,995,900	102.0468	5,102,340	5,000,000	4,996,985	0	995	0	0	5.800	5.817	JJ	140,167	169,167	12/04/2023	01/07/2029
37190A-AB-5	GENPACT LUXEMBOURG SARL			1,2	2.C FE	1,993,360	102.1250	2,042,500	2,000,000	1,994,030	0	670	0	0	6.000	6.078	JD	9,000	60,000	05/30/2024	06/04/2029
372460-AE-5	GENUINE PARTS CO			1,2	2.B FE	4,977,750	104.8489	5,242,445	5,000,000	4,982,329	0	3,938	0	0	6.500	6.606	MN	54,167	325,000	10/23/2023	11/01/2028
376535-AF-7	GLADSTONE CAPITAL CORP			1,2	1.G PL	4,969,350	91.8302	4,591,510	5,000,000	4,986,209	0	5,555	0	0	3.750	3.875	MN	31,250	187,500	10/28/2021	05/01/2027
378654-AA-5	GLENDOWER CLASS A?? SOFR + 3.90 07/13/20				1.G FE	9,900,677	96.0034	9,600,340	10,000,000	9,905,595	0	4,135	0	0	8.314	8.430	JAJO	173,210	535,077	07/12/2024	07/13/2038
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	11,215,170	83.5309	12,529,635	15,000,000	11,696,251	0	392,314	0	0	2.383	6.141	JJ	158,867	357,450	10/06/2023	07/21/2032
38147U-AC-1	GOLDMAN SACHS BDC INC			1,2	2.C FE	3,496,850	99.7174	3,490,109	3,500,000	3,499,926	0	675	0	0	3.750	3.770	FA	51,406	131,250	02/06/2020	02/10/2025
38147U-AE-7	GOLDMAN SACHS BDC INC			1	2.C FE	4,979,200	102.1706	5,108,530	5,000,000	4,984,435	0	5,235	0	0	6.375	6.530	MS	97,396	159,375	03/06/2024	03/11/2027
38173M-AD-4	GOLUB CAPITAL BDC INC			1,2	2.C FE	5,935,620	103.6066	6,216,396	6,000,000	5,947,585	0	11,161	0	0	7.050	7.310	JD	30,550	423,000	11/30/2023	12/05/2028
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/				2.A PL	3,000,000	99.5469	2,986,407	3,000,000	3,000,000	0	0	0	0	3.090	3.090	FA	32,703	92,700	02/24/2022	02/24/2025
38175@-AC-1	GOLUB CAP PARTNERS TRANCHE C 3.77 02/24/				2.A PL	5,000,000	94.7882	4,739,410	5,000,000	5,000,000	0	0	0	0	3.770	3.770	FA	66,499	188,500	02/24/2022	02/24/2027
389375-AM-8	GRAY MEDIA INC			1,2	3.C FE	2,997,500	100.0000	3,000,000	3,000,000	2,998,035	0	535	0	0	10.500	10.512	JJ	182,000	0	05/23/2024	07/15/2029
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	3.A PL	2,376,216	96.8395	2,324,148	2,400,000	2,324,148	(61,956)	4,435	0	0	8.875	9.125	MS	71,000	213,000	08/23/2022	09/01/2027
390905-AC-1	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	2,000,000	94.7703	1,895,406	2,000,000	2,000,000	0	0	0	0	5.500	5.501	JD	4,889	110,000	06/10/2020	06/15/2030
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN				2.B PL	5,265,722	91.9285	4,840,699	5,265,722	5,265,722	0	0	0	0	6.500	6.499	JJ	77,360	339,666	07/31/2024	12/14/2028
40055@-AA-6	GRYPHON JUNIOR CAPITAL III FEEDER FUND L				2.A PL	1,643,480	96.2970	1,582,622	1,643,480	1,643,480	0	0	0	0	7.000	7.000	JAJO	18,145	90,594	07/12/2024	07/14/2037
40434L-AN-5	HP INC			1,2	2.B FE	6,798,000	101.0104	7,070,728	7,000,000	6,835,890	0	15,492	0	0	5.500	5.869	JJ	177,528	385,000	06/16/2022	01/15/2033
40440V-AA-3	HPS CORPORATE LENDING FUND			1,2	2.C FE	2,968,200	102.3055	3,069,165	3,000,000	2,973,274	0	5,074	0	0	6.750	7.005	JJ	84,938	101,250	01/23/2024	01/30/2029
40440V-B*-5	HPS CORPORATE LENDING B 8.170 03/15/2028				2.B FE	5,000,000	99.3725	4,968,625	5,000,000	5,000,000	0	0	0	0	8.170	8.170	MS	120,281	408,500	03/15/2023	03/15/2028
40492#-AA-5	HC2 BROADCASTING HOLDINGS INC				5.B GI	19,710,032	100.0000	19,710,032	19,710,032	19,710,032	0	0	0	0	11.450	11.450	MAT	7,262,231	0	11/30/2022	08/15/2025
410867-AA-3	HANOVER INSURANCE GROUP INC				2.B FE	81,310	101.5358	95,444	94,000	93,019	0	1,159	0	0	7.625	9.035	AO	1,513	7,168	05/22/2003	10/15/2025
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	2,563,710	94.9422	2,848,266	3,000,000	2,770,220	0	97,381	0	0	3.050	7.004	FA	34,821	91,500	10/13/2022	02/14/2027
41283L-BB-0	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	5,139,550	100.1776	5,008,880	5,000,000	5,132,841	0	(6,709)	0	0	5.950	5.261	JD	16,528	148,750	09/25/2024	06/11/2029
42234Q-AE-2	HEARTLAND FINANCIAL USA INC			2,5	2.B FE	2,000,000	81.2985	1,625,970	2,000,000	2,000,000	0	0	0	0	2.750	2.750	MS	16,194	55,000	08/31/2021	09/15/2031
432748-AE-1	HILLTOP HOLDINGS INC			2,5	2.B FE	1,000,000	90.1943	901,943	1,000,000	1,000,000	0	0	0	0	6.125	6.126	MN	7,826	61,250	05/07/2020	05/15/2035
436893-AC-5	HOME BANCSHARES INC			2,5	2.B FE	5,000,000	83.7910	4,189,550	5,000,000	5,000,000	0	0	0	0	3.125	3.125	JJ	65,538	156,250	01/13/2022	01/30/2032
437076-CN-0	HOME DEPOT INC	SD		1,2	1.F FE	895,176	96.6271	869,644	900,000	897,744	0	942	0	0	2.875	2.989	AO	5,463	25,875	03/24/2022	04/15/2027
440327-AL-8	HORACE MANN EDUCATORS CORP			1,2	2.B FE	4,991,950	106.4274	5,321,370	5,000,000	4,993,775	0	1,421	0	0	7.250	7.289	MS	106,736	362,500	09/12/2023	09/15/2028
440407-AA-2	HORIZON BANCORP INC			2,5	2.C FE	1,000,000	96.5921	965,921	1,000,000	1,000,000	0	0	0	0	5.625	5.626	JJ	28,125	56,250	06/17/2020	07/01/2030
446150-BA-1	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	8,015,390	96.2423	7,699,384	8,000,000	8,012,048	0	(1,325)	0	0	5.023	4.999	MN	49,114	401,840	05/06/2022	05/17/2033
44891A-CR-6	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	2,987,790	104.3718	3,131,154	3,000,000	2,990,872	0	2,578	0	0	6.500	6.587	JJ	89,375	137,042	10/30/2023	01/16/2029
45005*-AD-2	IRG INDUSTRIAL D				2.C FE	5,000,000	96.5831	4,829,155	5,000,000	5,000,000	0	0	0	0	3.850	3.850	MS	63,097	192,500	02/04/2022	03/03/2026
45005*-AG-5	IRG INDUSTRIAL LLC				2.C FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	7.750	7.756	MS	254,028	557,569	12/14/2023	03/03/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660Z-ZA-9	INCLUDEHEALTH INC 8.00 05/30/2025				5.B GI	1,000,000	99.9647	999,647	1,000,000	999,647	(353)	0	0	0	8.000	7.902	MAT	78,000	0	05/03/2024	05/30/2025
456837-BF-9	ING GROEP NV		C	2,5	1.G FE	5,000,000	101.8257	5,091,285	5,000,000	5,000,000	0	0	0	0	6.083	6.088	MS	92,935	304,150	09/05/2023	09/11/2027
45686@-AB-0	INFRASTRIPE, LLC	@		5	3.A PL	1,137,463	99.8920	1,136,341	1,137,570	1,136,341	3,171	(221)	0	0	11.346	11.512	MJSD	717	133,320	12/02/2022	09/30/2025
45686@-AC-8	INFRASTRIPE, LLC	@			3.A PL	771,552	99.8487	771,224	772,393	771,224	1,760	242	0	0	11.330	11.330	MJSD	22,683	73,858	12/02/2022	09/30/2025
458140-AX-8	INTEL CORP			1,2	2.A FE	5,123,150	95.8139	4,790,695	5,000,000	5,054,941	0	(24,879)	0	0	3.150	2.612	MN	21,875	157,500	03/09/2022	05/11/2027
458140-BY-5	INTEL CORP	SD		1,2	2.A FE	5,993,760	96.7765	5,806,590	6,000,000	5,996,668	0	1,200	0	0	3.750	3.773	FA	91,250	225,000	08/02/2022	08/05/2027
458140-CG-3	INTEL CORP			1,2	2.A FE	498,575	96.5873	482,937	500,000	498,820	0	142	0	0	5.200	5.236	FA	10,183	26,000	02/07/2023	02/10/2033
45823T-AL-0	INTACT FINANCIAL CORP			1,2	1.G FE	6,927,910	100.0672	7,004,704	7,000,000	6,941,018	0	5,965	0	0	5.459	5.595	MS	105,086	382,130	09/22/2022	09/22/2032
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP	SD		1	1.G FE	5,143,750	97.3747	4,868,735	5,000,000	5,063,339	0	(29,373)	0	0	3.300	2.667	JJ	70,583	165,000	03/09/2022	01/27/2027
46124H-AG-1	INTUIT INC	SD		1,2	1.G FE	1,491,345	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	2,995,740	103.0000	3,090,000	3,000,000	2,996,410	0	771	0	0	6.250	6.284	FA	78,125	126,563	11/14/2023	02/01/2029
46590X-AZ-9	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	4,883,955	98.1964	4,909,820	5,000,000	4,932,073	0	19,620	0	0	5.125	5.610	FA	106,771	256,250	06/13/2022	02/01/2028
46647P-DK-9	JPMORGAN CHASE & CO			1,2,5	1.G FE	15,247,430	101.7656	16,791,324	16,500,000	15,433,308	0	87,276	0	0	5.717	6.710	MS	280,371	943,305	10/20/2022	09/14/2033
46817M-AR-8	JACKSON FINANCIAL INC			1,2	2.B FE	5,000,000	100.3976	5,019,880	5,000,000	5,000,000	0	0	0	0	5.170	5.170	JD	16,515	258,500	06/02/2022	06/08/2027
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	SD			1.F FE	2,994,780	99.6662	2,989,986	3,000,000	2,996,476	0	962	0	0	5.250	5.290	AO	34,563	157,500	04/04/2023	04/12/2028
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	2,485,925	102.1938	2,554,845	2,500,000	2,489,578	0	2,559	0	0	5.875	6.007	JJ	65,278	146,875	07/18/2023	07/21/2028
48261L-AB-2	CHURCHILL (KL CHARLIE HOLDINGS) TL				2.C Z	10,620,440	99.3520	10,670,842	10,740,440	10,629,404	0	8,963	0	0	14.000	14.523	MJSD	4,177	752,037	12/31/2024	06/27/2029
491674-BN-6	KENTUCKY UTILITIES CO	SD		1,2	1.F FE	2,993,160	101.3783	3,041,349	3,000,000	2,994,276	0	534	0	0	5.450	5.479	AO	34,517	163,500	03/09/2023	04/15/2033
49177J-AD-4	KENVUE INC	SD		1,2	1.F FE	999,430	100.9344	1,009,344	1,000,000	1,000,736	0	1,319	0	0	5.350	5.369	MS	14,713	53,500	03/08/2023	03/22/2026
501797-AN-4	BATH & BODY WORKS INC			1	3.B FE	5,430,000	98.1250	5,887,500	6,000,000	5,661,057	0	94,579	0	0	5.250	7.328	FA	131,250	315,000	06/13/2022	02/01/2028
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	4,067,500	101.5000	4,060,000	4,000,000	4,021,764	12,769	(14,127)	0	0	6.694	6.278	JJ	123,467	267,760	05/18/2022	01/15/2027
501968@-AA-5	LCN NORTH AMERICAN FUND III-D LP				1.F PL	7,937,918	81.1325	6,440,231	7,937,918	7,937,918	0	0	0	0	5.500	5.500	MJSD	82,466	434,546	10/23/2024	07/24/2034
50212Y-AH-7	LPL HOLDINGS INC			1,2	2.C FE	4,996,450	104.6538	5,232,690	5,000,000	4,997,150	0	624	0	0	6.750	6.767	MN	41,250	337,500	11/08/2023	11/17/2028
526250-AD-7	LENOVO GROUP LTD		C	1,2	2.B FE	5,000,000	101.5000	5,075,000	5,000,000	5,000,000	0	0	0	0	5.831	5.831	JJ	124,719	291,550	07/20/2022	01/27/2028
529043-AF-8	LXP INDUSTRIAL TRUST			1,2	2.B FE	4,971,150	104.6840	5,234,200	5,000,000	4,976,898	0	5,077	0	0	6.750	6.888	MN	43,125	339,375	11/02/2023	11/15/2028
531542-AA-6	LIBERTY UTILITIES CO			1,2	2.B FE	4,999,800	100.9801	5,049,005	5,000,000	5,000,015	0	215	0	0	5.577	5.580	JJ	116,962	154,142	01/09/2024	01/31/2029
531542-AB-4	LIBERTY UTILITIES CO			1,2	2.B FE	349,696	100.6194	352,168	350,000	349,757	0	62	0	0	5.869	5.879	JJ	8,616	11,355	02/22/2024	01/31/2034
539439-AQ-2	LLOYDS BANKING GROUP PLC		C	2,5	1.G FE	5,967,070	96.0490	6,723,430	7,000,000	6,296,773	0	156,274	0	0	3.574	6.576	MN	37,527	250,180	10/20/2022	11/07/2028
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO	SD		1,2	1.F FE	2,993,160	101.4454	3,043,362	3,000,000	2,994,276	0	534	0	0	5.450	5.479	AO	34,517	163,500	03/09/2023	04/15/2033
55336V-AA-8	MPLX LP			1,2	2.B FE	929,470	99.8372	998,372	1,000,000	998,878	0	9,009	0	0	4.000	4.940	FA	15,111	40,000	08/19/2015	02/15/2025
55343@-AA-6	MJX VENTURE MANAGEMENT III LLC			5	3.B PL	408,467	99.4105	406,340	408,750	406,340	6,353	24	0	0	10.783	10.943	JAJO	9,428	44,528	10/25/2018	10/15/2031
55343@-AC-2	MJX VENTURE SENIOR TL L+1.682 04/30/2031			5	1.D PL	7,827,691	99.2147	7,766,220	7,827,691	7,828,293	0	(225)	0	0	7.313	7.412	JAJO	114,482	581,187	04/04/2018	04/30/2031
55343@-AD-0	MJX VENTURE JUNIOR L+4.418 4/30/2031			5	3.B PL	1,119,000	98.6845	1,125,003	1,140,000	1,125,003	16,886	1,487	0	0	9.962	10.332	JAJO	22,713	116,400	04/04/2018	04/30/2031
55343@-AG-3	MJX VENTURE SENIOR TL L+1.387 10/15/2031			5	1.C PL	2,913,003	99.1899	2,889,405	2,913,003	2,912,811	0	33	0	0	7.530	7.635	JAJO	47,523	222,537	10/25/2018	10/15/2031
55354L-A#-6	MSD INVESTMENT CORP.				2.B FE	3,000,000	99.1961	2,975,883	3,000,000	3,000,000	0	0	0	0	7.110	7.110	FA	85,320	0	08/07/2024	08/07/2029
55354L-A*-0	MSD INVESTMENT CORP.				2.B FE	3,000,000	99.9592	2,998,776	3,000,000	3,000,000	0	0	0	0	7.000	7.000	FA	84,000	0	08/07/2024	08/07/2027
55354L-B#-5	MSD INVESTMENT CORP F 7.11 05/20/2030				2.B FE	5,000,000	99.1495	4,957,475	5,000,000	5,000,000	0	0	0	0	7.110	7.116	FA	40,488	0	11/20/2024	05/20/2030
556079-AF-8	MACQUARIE BANK LTD		C		2.A FE	2,000,000	106.2190	2,124,380	2,000,000	2,000,000	0	0	0	0	6.798	6.798	JJ	61,560	135,960	01/10/2023	01/18/2033
56035L-A@-3	MAIN STREET CAPITAL CORPORATION				2.C FE	5,000,000	99.5503	4,977,515	5,000,000	5,000,000	0	0	0	0	7.530	7.535	JD	8,367	376,500	02/02/2023	12/23/2025
56035L-AE-4	MAIN STREET CAPITAL CORP			1,2	2.C FE	3,960,160	96.2795	3,851,180	4,000,000	3,988,172	0	7,401	0	0	3.000	3.199	JJ	55,667	120,000	01/12/2021	07/14/2026
56035L-AH-7	MAIN STREET CAPITAL CORP			1,2	2.C FE	4,993,250	103.6465	5,182,325	5,000,000	4,995,189	0	1,939	0	0	6.950	6.977	MS	115,833	221,049	01/10/2024	03/01/2029
56035L-AJ-3	MAIN STREET CAPITAL CORP			1,2	2.C FE	2,993,790	101.8132	3,054,396	3,000,000	2,994,895	0	1,105	0	0	6.500	6.577	JD	14,625	97,500	05/28/2024	06/04/2027
571676-AT-2	MARS INC	SD		1,2	1.E FE	999,290	99.0867	990,867	1,000,000	999,535	0	128	0	0	4.550	4.565	AO	8,974	45,500	04/17/2023	04/20/2028
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
573874-AP-9	MARVELL TECHNOLOGY INC			1,2	2.C FE	2,991,240	102.2579	3,067,737	3,000,000	2,992,943	0	1,422	0	0	5.750	5.815	FA	65,167	156,688	09/11/2023	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57629W-6F-2	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	1,998,620	99.8191	1,996,382	2,000,000	1,999,403	0	447	0	0	4.500	4.524	AO	20,250	90,000	04/04/2023	04/10/2026
57636Q-AR-5	MASTERCARD INC	SD		1,2	1.D FE	5,184,450	97.5148	4,875,740	5,000,000	5,080,924	0	(37,735)	0	0	3.300	2.492	MS	43,542	165,000	03/09/2022	03/26/2027
58278L-AA-4	MCREIF SUBREIT, LLC			1	5.B GI	3,711,936	96.1764	3,854,501	4,007,741	3,841,930	0	129,994	0	0	8.000	12.586	MN	48,984	350,092	02/22/2024	12/31/2025
58278L-AC-0	MCREIF SUBREIT, LLC				5.B GI	3,708,578	96.1764	3,851,282	4,004,394	3,837,217	0	128,639	0	0	9.500	14.213	AO	80,310	293,582	02/22/2024	12/31/2025
58769J-AF-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.F FE	2,996,010	100.0759	3,002,277	3,000,000	2,998,280	0	1,314	0	0	4.800	4.848	MS	36,400	144,000	03/27/2023	03/30/2026
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	SD		1	1.F FE	3,991,070	99.9971	3,999,884	4,000,000	3,993,476	0	1,648	0	0	5.100	5.150	FA	83,867	204,000	08/03/2023	08/03/2028
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I	SD			1.D FE	2,995,830	98.7928	2,963,784	3,000,000	2,996,434	0	340	0	0	5.150	5.168	MS	39,913	154,500	03/21/2023	03/28/2033
594918-BY-9	MICROSOFT CORP	SD		1,2	1.A FE	3,688,860	97.8738	3,425,583	3,500,000	3,576,597	0	(40,213)	0	0	3.300	2.087	FA	46,521	115,500	02/22/2022	02/06/2027
595620-AX-3	MIDAMERICAN ENERGY CO	SD		1,2	1.F FE	2,496,650	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
59576#-AA-4	Carlyle MMCF II SPV Class A-1 Term Loan				1.A PL	16,821,013	99.1733	16,681,953	16,821,013	16,821,013	0	0	0	0	8.225	8.339	JAJO	299,764	1,402,744	11/03/2020	11/03/2030
59576#-AB-2	Carlyle MMCF II SPV Class A-2 Term Loan				1.B PL	5,079,370	99.0988	5,033,595	5,079,370	5,079,370	0	0	0	0	8.725	8.846	JAJO	96,021	449,330	11/03/2020	11/03/2030
610335-AB-7	MONROE CAPITAL CORP			1,2	2.A PL	7,458,150	97.0000	7,275,000	7,500,000	7,489,883	0	8,574	0	0	4.750	4.875	FA	134,583	356,250	01/15/2021	02/15/2026
61035#-AA-5	MONROE CAP INCOME PLUS CORP 9.42 11/15/2				2.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	9.420	9.420	MN	60,183	471,000	11/15/2023	11/15/2028
61035#-AC-1	MONROE CAPITAL INCOME PLUS 7.47 07/24/20				2.C FE	5,000,000	99.6528	4,982,640	5,000,000	5,000,000	0	0	0	0	7.470	7.477	MN	47,725	115,163	07/24/2024	07/24/2029
61747Y-EF-8	MORGAN STANLEY			2,5	2.A FE	3,578,950	80.5768	4,028,840	5,000,000	3,744,023	0	134,193	0	0	2.484	5.600	MS	36,225	124,200	10/04/2023	09/16/2036
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	3,500,000	99.3966	3,478,881	3,500,000	3,500,000	0	0	0	0	7.550	7.557	FA	101,296	263,516	09/13/2022	09/13/2025
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	6,982,360	98.6038	6,902,266	7,000,000	6,992,150	0	3,467	0	0	4.500	4.556	FA	122,500	315,000	02/08/2022	02/11/2027
628778-AB-8	NBT BANCORP INC			2,5	2.B FE	2,000,000	97.6286	1,952,572	2,000,000	2,000,000	0	0	0	0	5.000	5.001	JJ	50,000	100,000	06/16/2020	07/01/2030
62879X-AB-1	NB SELECT OPPORTUNITIES ISPV 2022 LLC				1.G PL	10,079,072	78.5215	7,914,238	10,079,072	10,079,072	0	0	0	0	4.150	4.150	JAJO	88,304	437,598	11/07/2024	04/15/2037
629443-AA-0	NPCFO 2023-1 A - CDO		C	4,5	1.G PL	15,000,000	99.6058	14,940,870	15,000,000	15,000,000	0	0	0	0	8.325	8.444	MJSD	6,937	1,458,534	12/11/2023	01/02/2035
62954H-BE-7	NXP BV		C	1,2	2.A FE	2,496,150	98.8369	2,470,923	2,500,000	2,498,077	0	739	0	0	4.400	4.434	JD	9,167	110,000	05/12/2022	06/01/2027
637639-AK-1	NATIONAL SECURITIES CLEARING CORP	SD		1,2	1.B FE	3,989,030	100.2240	4,008,960	4,000,000	3,992,239	0	2,037	0	0	5.000	5.063	MN	17,222	200,000	06/22/2023	05/30/2028
637639-AM-7	NATIONAL SECURITIES CLEARING CORP	SD		1,2	1.B FE	474,145	99.9514	474,769	475,000	474,249	0	86	0	0	4.900	4.940	JD	323	11,638	06/17/2024	06/26/2029
637639-AM-7	NATIONAL SECURITIES CLEARING CORP			1,2	1.B FE	2,021,355	99.9514	2,024,016	2,025,000	2,021,692	0	355	0	0	4.900	4.941	JD	1,378	49,613	06/17/2024	06/26/2029
639057-AF-5	NATWEST GROUP PLC		C	2	1.G FE	1,869,940	100.7195	2,014,390	2,000,000	1,912,217	0	19,973	0	0	5.516	6.861	MS	27,886	110,320	10/19/2022	09/30/2028
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/				2.A PL	3,120,318	97.8415	3,052,966	3,120,318	3,120,318	0	0	0	0	5.000	4.799	FMAN	13,868	170,908	03/24/2023	07/29/2025
63946W-AA-2	NB DIRECT ACCESS INSURANCE SPV II LLC				2.A Z	5,002,594	96.5560	4,830,305	5,002,594	5,002,594	0	0	0	0	7.000	7.001	FMAN	93,382	3,698	10/02/2024	09/25/2029
641062-AV-6	NESTLE HOLDINGS INC	SD		1,2	1.D FE	1,997,740	93.2779	1,865,558	2,000,000	1,999,119	0	425	0	0	1.150	1.172	JJ	10,669	23,000	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	1,494,182	0	550	0	0	5.000	5.056	MS	22,708	75,000	09/06/2023	09/12/2033
647551-C*-9	NEW MOUNTAIN FINANCE CORPORATION				2.C PL	12,500,000	97.7100	12,213,750	12,500,000	12,500,000	0	0	0	0	3.875	3.875	JJ	204,514	484,375	01/29/2021	01/29/2026
647551-C@-7	NEW MOUNTAIN FINANCE CORP 5.90 06/15/202				2.C PL	7,000,000	97.2231	6,805,617	7,000,000	7,000,000	0	0	0	0	5.900	5.900	JD	18,356	413,000	06/15/2022	06/15/2027
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC, L.L.C.				2.C PL	3,625,367	98.0648	3,555,208	3,625,367	3,625,367	0	0	0	0	3.570	3.570	JJ	59,680	129,426	08/04/2021	07/15/2025
647558-AB-7	New Mountain Guardian III B				2.C PL	1,454,545	98.0696	1,426,467	1,454,545	1,454,545	0	0	0	0	3.620	3.621	JJ	24,280	52,655	12/21/2021	07/15/2025
649445-AC-7	FLAGSTAR FINANCIAL INC			2,5	3.C FE	5,000,000	94.0000	4,700,000	5,000,000	4,700,000	(300,000)	0	0	0	7.573	7.679	FMAN	58,903	424,633	11/01/2018	11/06/2028
652315-AA-0	NEWPORT REALTY TRUST INC			1,2	1.G PL	11,493,289	100.0000	11,493,289	11,493,289	11,355,865	0	11,932	0	0	15.000	16.411	MJSD	140,873	775,958	11/13/2019	12/01/2025
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
654744-AD-3	NISSAN MOTOR CO LTD		C	1,2	2.C FE	5,027,976	93.6935	5,075,377	5,417,000	5,131,766	0	41,005	0	0	4.810	5.911	MS	75,272	260,558	05/06/2022	09/17/2030
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1	2.C FE	1,998,080	102.0906	2,041,812	2,000,000	1,998,864	0	610	0	0	6.950	6.986	MS	40,928	139,000	09/12/2023	09/15/2026
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1,2	2.C FE	3,996,000	103.6238	4,144,952	4,000,000	3,996,911	0	709	0	0	7.050	7.074	MS	83,033	282,000	09/12/2023	09/15/2028
65539*-AB-9	NORTH HAVEN PRIVATE INCOME FUND LLC				2.B FE	4,000,000	99.2613	3,970,452	4,000,000	4,000,000	0	0	0	0	8.130	8.130	MS	94,850	325,200	03/16/2023	03/16/2028
655663-AB-8	NORDSON CORP			1,2	2.B FE	4,985,750	102.7751	5,138,755	5,000,000	4,987,199	0	1,113	0	0	5.800	5.838	MS	85,389	291,611	09/07/2023	09/15/2033
667339-AA-3	NORTHWEST BANCSHARES INC			2,5	2.B FE	2,000,000	91.8902	1,837,804	2,000,000	2,000,000	0	0	0	0	4.000	4.001	MS	23,556	80,000	09/02/2020	09/15/2030
66982E-AA-0	A10 CAPITAL LLC			2	2.B PL	5,000,000	96.0591	4,802,955	5,000,000	5,000,000	0	0	0	0	5.875	5.875	MON	11,424	293,750	08/17/2021	08/17/2026
67077M-BA-5	NUTRIEN LTD			1,2	2.B FE	998,200	99.9412	999,412	1,000,000	998,786	0	339	0	0	4.900	4.941	MS	12,794	49,000	03/23/2023	03/27/2028
67403A-AB-5	OAKTREE STRATEGIC CREDIT FUND			1,2	2.C FE	2,984,880	107.3431	3,220,293	3,000,000	2,987,948	0	2,740	0	0	8.400	8.524	MN	32,900	252,000	11/07/2023	11/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	333,333	101.1099	337,033	333,333	333,386	0	(10)	0	0	6.210	6.200	JD	1,725	20,700	12/12/2002	12/01/2028
68286#-AA-6	171 SAW MILL LLC				1.B	3,066,495	92.7257	2,843,362	3,066,423	3,066,468	0	(5)	0	0	3.610	3.610	MON	7,995	110,698	07/05/2017	07/05/2032
68389X-BN-4	ORACLE CORP			1,2	2.B FE	23,743,560	96.0944	22,101,712	23,000,000	23,362,797	0	(132,152)	0	0	3.250	2.623	MN	95,514	747,500	02/10/2022	11/15/2027
68621T-AA-0	ORIGIN BANCORP INC			2,5	2.C FE	2,000,000	93.8364	1,876,728	2,000,000	2,000,000	0	0	0	0	4.500	4.501	MN	15,000	90,000	10/08/2020	11/01/2030
691205-AA-6	BLUE OWL TECHNOLOGY FINANCE CORP			1,2	2.C FE	3,512,500	100.3656	3,261,882	3,250,000	3,275,450	0	(59,879)	0	0	6.750	4.807	JD	609	329,063	09/16/2020	06/30/2025
691205-AC-2	BLUE OWL TECHNOLOGY FINANCE CORP			1,2	2.C FE	5,960,160	98.7872	5,927,232	6,000,000	5,991,883	0	8,128	0	0	4.750	4.897	JD	12,667	285,000	09/16/2020	12/15/2025
691205-AE-8	BLUE OWL TECHNOLOGY FINANCE CORP			1,2	2.C FE	4,966,600	96.7146	4,835,730	5,000,000	4,990,444	0	6,251	0	0	3.750	3.886	JD	7,292	187,500	12/10/2020	06/17/2026
69120V-AF-8	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	4,992,050	98.5352	4,926,760	5,000,000	4,996,491	0	1,552	0	0	4.700	4.735	FA	93,347	235,000	02/01/2022	02/08/2027
69120V-AM-3	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	11,570,310	95.8209	11,498,508	12,000,000	11,833,339	0	91,660	0	0	3.125	3.966	MS	102,083	375,000	01/06/2022	09/23/2026
69120V-AW-1	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	6,913,060	106.5223	7,456,561	7,000,000	6,931,089	0	16,782	0	0	7.750	8.040	JJ	250,153	333,035	11/27/2023	01/15/2029
69121D-AD-2	BLUE OWL CAPITAL CORPORATION II			1,2	2.C FE	4,968,650	104.2035	5,210,175	5,000,000	4,980,074	0	10,214	0	0	8.450	8.686	MN	53,986	422,500	11/13/2023	11/15/2026
69121K-AD-6	BLUE OWL CAPITAL CORP			1,2	2.C FE	1,985,080	99.0185	1,980,370	2,000,000	1,996,890	0	2,867	0	0	4.250	4.405	JJ	39,194	85,000	07/16/2020	01/15/2026
69122J-A*-7	OWL ROCK CAP CORP III A 7.50 07/21/2025				2.A FE	7,000,000	99.3828	6,956,796	7,000,000	7,000,000	0	0	0	0	7.500	7.500	JJ	233,333	525,000	07/21/2022	07/21/2025
69122J-AC-0	BLUE OWL CAPITAL CORPORATION III			1,2	2.C FE	4,778,750	94.3342	4,716,710	5,000,000	4,898,085	0	41,898	0	0	3.125	4.071	AO	33,854	156,250	01/13/2022	04/13/2027
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC		SD	2,5	1.G FE	5,000,000	108.8594	5,442,970	5,000,000	5,000,000	0	0	0	0	6.875	6.875	AO	67,795	343,750	10/17/2023	10/20/2034
69351U-BA-0	PPL ELECTRIC UTILITIES CORP		SD	1,2	1.E FE	1,979,500	99.1582	1,983,164	2,000,000	1,982,794	0	1,611	0	0	5.000	5.128	MN	12,778	100,000	02/27/2023	05/15/2033
69371R-S9-8	PACCAR FINANCIAL CORP				1.E FE	3,987,560	100.4188	4,016,752	4,000,000	3,988,324	0	808	0	0	5.000	5.040	MS	55,000	100,000	03/18/2024	03/22/2034
69371R-S9-8	PACCAR FINANCIAL CORP		SD		1.E FE	996,890	100.4188	1,004,188	1,000,000	997,155	0	221	0	0	5.000	5.039	MS	13,750	25,000	03/18/2024	03/22/2034
6944PL-2S-7	PACIFIC LIFE GLOBAL FUNDING II		SD		1.D FE	4,980,650	99.6973	4,984,865	5,000,000	4,986,921	0	3,621	0	0	4.900	4.991	AO	59,208	245,000	03/28/2023	04/04/2028
6944PL-2U-2	PACIFIC LIFE GLOBAL FUNDING II		SD		1.D FE	2,997,030	102.0800	3,062,400	3,000,000	2,997,961	0	531	0	0	5.500	5.521	JJ	74,708	165,000	07/11/2023	07/18/2028
69478X-AE-5	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	2,000,000	98.2348	1,964,696	2,000,000	2,000,000	0	0	0	0	5.375	5.376	JD	4,778	107,500	06/09/2020	06/15/2030
700658-AA-5	PARK NATIONAL CORP			2,5	2.B FE	2,000,000	95.4692	1,909,384	2,000,000	2,000,000	0	0	0	0	4.500	4.501	MS	30,000	90,000	08/17/2020	09/01/2030
704699-AE-7	PEAPACK-GLADSTONE FINANCIAL CORP			2,5	2.C FE	3,000,000	93.1161	2,793,483	3,000,000	3,000,000	0	0	0	0	3.500	3.500	JD	292	157,500	12/11/2020	12/30/2030
709599-BS-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	4,989,600	101.6878	5,084,390	5,000,000	4,993,452	0	1,890	0	0	5.700	5.747	FA	118,750	285,000	01/05/2023	02/01/2028
709599-BT-0	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	2,986,260	101.3447	3,040,341	3,000,000	2,990,738	0	2,464	0	0	5.550	5.653	MN	27,750	166,500	03/27/2023	05/01/2028
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
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,				1.E PL	5,912,021	92.7013	5,480,520	5,912,021	5,911,997	0	2	0	0	6.000	5.883	MJSD	89,666	358,260	05/30/2024	12/31/2031
731068-AA-0	POLARIS INC			1,2	2.B FE	4,950,900	105.3281	5,266,405	5,000,000	4,959,284	0	7,656	0	0	6.950	7.178	MS	102,319	288,618	11/09/2023	03/15/2029
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING II		SD		1.E FE	999,960	101.1057	1,011,057	1,000,000	999,972	0	7	0	0	5.500	5.501	JD	458	55,000	06/21/2023	06/28/2028
742718-FV-6	PROCTER & GAMBLE CO		SD	1	1.D FE	4,992,900	94.9189	4,745,945	5,000,000	4,996,971	0	1,411	0	0	1.900	1.930	FA	39,583	95,000	01/27/2022	02/01/2027
74368C-BS-2	PROTECTIVE LIFE GLOBAL FUNDING		SD		1.D FE	3,000,000	100.3551	3,010,653	3,000,000	3,000,000	0	0	0	0	5.209	5.208	AO	33,424	156,270	04/10/2023	04/14/2026
744538-AF-6	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		SD	1,2	1.E FE	5,036,550	101.2698	5,063,490	5,000,000	5,034,601	0	(1,949)	0	0	5.350	5.249	AO	66,875	133,750	03/19/2024	10/01/2033
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO		SD	1,2	1.F FE	998,700	100.6085	1,006,085	1,000,000	998,898	0	116	0	0	5.200	5.216	FA	21,667	51,133	08/03/2023	08/01/2033
74666Z-ZB-1	PYPESTREAM INC CONV TL 14.00 11/18/2027				5.B GI	3,780,268	98.2815	4,422,668	4,500,000	3,945,028	(19,074)	112,390	0	0	14.000	20.081	MAT	1,032,230	0	04/09/2024	11/18/2027
75574U-60-6	READY CAPITAL CORP			2	2.A PL	10,000,000	24.5700	9,828,000	10,000,000	10,000,000	0	0	0	0	5.750	0.058	JAJO	97,431	575,000	02/08/2021	02/15/2026
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	4,000,000	98.5906	3,943,624	4,000,000	4,000,000	0	0	0	0	6.125	6.124	AO	41,514	245,000	04/08/2022	04/30/2025
755763-AC-3	READYCAP HOLDINGS LLC			1,2	1.F PL	15,000,000	95.3014	14,295,210	15,000,000	15,000,000	0	0	0	0	4.500	4.500	AO	133,125	675,000	10/20/2021	10/20/2026
75888Z-ZA-2	REGENITY 1L TL SOFR+500 12/31/2026				4.B Z	9,925,125	99.6150	9,936,596	9,975,000	9,930,011	4,998	0	0	0	10.344	10.733	MON	2,866	421,267	07/31/2024	12/31/2026
759351-AP-4	REINSURANCE GROUP OF AMERICA INC			1,2	2.A FE	1,989,440	89.8795	1,797,590	2,000,000	1,993,841	0	1,018	0	0	3.150	3.212	JD	2,800	63,000	06/04/2020	06/15/2030
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II		SD	1	1.E FE	5,983,320	94.4907	5,669,442	6,000,000	5,994,813	0	2,420	0	0	2.750	2.794	JJ	73,333	165,000	01/13/2020	01/21/2027
75970E-AD-9	RENASANT CORP			2,5	2.B FE	2,000,000	84.7004	1,694,008	2,000,000	2,000,000	0	0	0	0	4.500	4.500	MS	26,500	90,000	08/31/2020	09/15/2035
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC			1,2	3.B FE	2,996,400	98.6250	2,958,750	3,000,000	2,958,750	66,752	748	0	0	3.600	3.628	MN	13,800	108,000	01/16/2020	05/15/2025
77775*-BU-4	ROSENTHAL & ROSENTHAL, INC. - ABS			4	2.B PL	1,000,000	99.9400	999,400	1,000,000	1,000,003	0	(75)	0	0	4.380	4.301	JJ	20,197	43,800	01/18/2018	01/15/2025
77775*-BV-2	ROSENTHAL & ROSENTHAL, INC.				2.B PL	4,000,000	98.5400	3,941,600	4,000,000	4,000,000	0	0	0	0	5.320	5.285	JJ	89,258	212,800	01/31/2019	01/31/2026
78163D-A*-1	RUNWAY GROWTH FINANCE CORP.				2.A PL	5,000,000	94.5599	4,727,995	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	12,396	212,500	12/10/2021	12/10/2026

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
78355H-KY-4	RYDER SYSTEM INC			1,2	2.A FE	4,988,250	108.1916	5,409,580	5,000,000	4,989,715	0	1,186	0	0	6.600	6.631	JD	27,500	357,500	10/30/2023	12/01/2033
78409V-BQ-6	S&P GLOBAL INC	SD		1,2	1.G FE	1,997,840	100.9316	2,018,632	2,000,000	1,998,257	0	302	0	0	5.250	5.263	MS	30,917	105,875	09/07/2023	09/15/2033
78474Q-AA-3	SQ ABS ISSUER LLC - ABS			4	4.B Z	28,962	99.3442	28,962	29,153	28,962	(2)	15	0	0	7.800	7.800	MON	69	411	10/15/2024	10/20/2039
78474Q-AB-1	SQ ABS ISSUER LLC - ABS			4	4.B Z	19,187	98.7224	19,187	19,435	19,187	(4)	20	0	0	11.000	1.812	MON	65	339	10/15/2024	10/20/2034
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO	SD		1,2	1.F FE	2,489,250	100.3650	2,509,125	2,500,000	2,492,111	0	2,001	0	0	4.950	5.046	FA	46,750	125,125	08/07/2023	08/15/2028
808513-CH-6	CHARLES SCHWAB CORP	SD		1,2,5	1.F FE	6,461,330	104.6938	6,805,097	6,500,000	6,464,982	0	2,762	0	0	6.136	6.212	FA	140,702	398,840	09/21/2023	08/24/2034
82808#-AA-6	SILVER POINT SPECIALTY CREDIT FUND, L.P.				2.C PL	15,000,000	94.8492	14,227,380	15,000,000	15,000,000	0	0	0	0	4.000	4.000	MN	95,000	600,000	01/21/2022	11/04/2026
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,000,000	99.0000	1,980,000	2,000,000	2,000,000	0	0	0	0	7.005	7.005	JAJO	35,803	157,181	03/21/2018	04/01/2028
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	8,377,500	97.0000	8,730,000	9,000,000	8,660,052	0	117,003	0	0	5.000	6.615	FA	187,500	450,000	06/22/2022	08/01/2027
829932-AA-0	SIXTH STREET LENDING PARTNERS			1,2	2.C FE	4,946,850	101.2387	5,061,935	5,000,000	4,954,321	0	7,471	0	0	6.500	6.754	MS	99,306	162,500	03/04/2024	03/11/2029
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	15,155,230	95.8807	15,117,510	15,767,000	15,503,827	0	152,277	0	0	2.500	3.576	FA	164,240	394,175	10/19/2022	08/01/2026
83012A-AB-5	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	1,988,060	103.8365	2,076,730	2,000,000	1,990,956	0	2,123	0	0	6.950	7.094	FA	52,897	139,000	08/07/2023	08/14/2028
83012A-AC-3	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	9,903,600	101.1685	10,116,850	10,000,000	9,920,663	0	17,063	0	0	6.125	6.345	MS	204,167	382,813	01/08/2024	03/01/2029
835555-ZZ-9	SOLAS TVARDI SIDECAR 8.00 12/31/2026				4.B Z	5,000,000	99.6985	4,984,925	5,000,000	4,984,925	(15,075)	0	0	0	8.000	8.000	MAT	30,000	(37,500)	12/04/2024	12/31/2026
842587-DT-1	SOUTHERN CO			1,2	2.A FE	4,985,050	102.6457	5,132,285	5,000,000	4,986,547	0	1,117	0	0	5.700	5.738	MS	83,917	290,542	09/05/2023	03/15/2034
8426EP-AG-3	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	2,996,820	102.9213	3,087,639	3,000,000	2,997,145	0	250	0	0	5.750	5.764	MS	50,792	172,979	09/11/2023	09/15/2033
843395-AB-0	PRIMIS FINANCIAL CORP			2,5	2.C FE	1,000,000	94.6441	946,441	1,000,000	1,000,000	0	0	0	0	5.400	5.401	MS	18,000	54,000	08/20/2020	09/01/2030
84470P-AF-6	SOUTHSIDE BANCSHARES INC			2,5	2.B FE	7,500,000	95.0000	7,125,000	7,500,000	7,500,000	0	0	0	0	3.875	3.875	MN	37,135	290,625	11/06/2020	11/15/2030
845011-AH-8	SOUTHWEST GAS CORP			1,2	2.A FE	998,530	101.2669	1,012,669	1,000,000	999,008	0	275	0	0	5.450	5.484	MS	14,836	54,500	03/21/2023	03/23/2028
854502-AT-8	STANLEY BLACK & DECKER INC			1,2	2.A FE	1,003,500	102.7358	1,027,358	1,000,000	1,002,337	0	(654)	0	0	6.000	5.918	MS	19,167	60,000	03/02/2023	03/06/2028
85917A-AC-4	WEBSTER FINANCIAL CORP			2,5	2.A FE	7,500,000	96.9035	7,267,763	7,500,000	7,500,000	0	0	0	0	3.875	3.875	MN	48,438	290,625	10/28/2020	11/01/2030
860630-AG-7	STIFEL FINANCIAL CORP			1,2	2.B FE	1,985,700	94.4072	1,888,144	2,000,000	1,991,593	0	1,375	0	0	4.000	4.088	MN	10,222	80,000	05/13/2020	05/15/2030
86206@-AA-7	STONEHENGE CAPITAL FUND NEVADA III LLC				1.E FE	604,484	96.0987	597,400	621,653	605,057	0	290	0	0	5.500	5.530	JAJO	5,641	33,968	07/15/2020	01/31/2026
86208#-AA-3	STONEHENGE CAP CT VI 2021B-1 8.00 12/15/				1.C FE	739,333	87.1943	644,656	739,333	739,333	0	0	0	0	8.000	8.000	MJSD	2,629	59,147	12/23/2021	12/15/2030
86208@-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I				1.C FE	190,502	96.1455	190,376	198,008	190,502	0	0	0	0	5.500	5.500	MJSD	873	10,760	08/19/2021	03/01/2026
86209@-AA-4	Stonehenge Capital KY V 8.361 03/01/2028				1.E FE	790,924	98.9861	794,625	802,764	790,924	0	0	0	0	8.361	6.887	FJO	16,532	66,818	09/22/2022	03/01/2028
86211*-AA-2	STONEHENGE CAPITAL FUND NEBRASKA IV LLC				1.E FE	493,058	99.7877	499,608	500,671	493,058	0	0	0	0	8.792	8.799	MS	12,961	34,074	12/05/2023	03/01/2028
86213*-AA-0	STONEHENGE CAPITAL FUND LOUISIANA III, L				1.E FE	2,323,105	100.0000	2,346,598	2,346,598	2,323,105	0	0	0	0	8.200	8.201	JAJO	40,216	94,543	04/18/2024	03/01/2030
86661#-AA-3	SUMTER VA CTL 3.291 09/15/2042				1.A	8,874,495	88.7600	7,799,012	8,786,629	8,863,649	0	(5,982)	0	0	3.291	3.226	MON	12,852	289,168	06/10/2021	02/15/2043
866677-AE-7	SUN COMMUNITIES OPERATING LP			1,2	2.C FE	2,439,810	84.2387	2,527,161	3,000,000	2,492,812	0	53,002	0	0	2.700	5.849	JJ	37,350	40,500	02/22/2024	07/15/2031
866677-AK-3	SUN COMMUNITIES OPERATING LP			1,2	2.C FE	1,997,560	100.7773	2,015,546	2,000,000	1,997,997	0	437	0	0	5.500	5.528	JJ	50,722	56,222	01/04/2024	01/15/2029
87157B-30-1	SYNCHRONOSS TECHNOLOGIES INC			2	4.A PL	11,300,000	24.8200	11,218,640	11,300,000	11,218,640	2,540,240	0	0	0	8.375	0.084	JAJO	160,358	946,376	06/28/2021	06/30/2026
871829-BT-3	SYSCO CORP			1,2	2.B FE	2,971,110	104.4851	3,134,553	3,000,000	2,974,040	0	2,567	0	0	6.000	6.126	JJ	82,000	120,000	11/06/2023	01/17/2034
872280-AA-0	CARLYLE SECURED LENDING INC			1,2	2.C FE	9,926,500	102.1846	10,218,460	10,000,000	9,928,128	0	1,628	0	0	6.750	6.920	FA	136,875	0	10/10/2024	02/18/2030
872652-AA-0	TPG OPERATING GROUP II LP			1,2	2.A FE	2,997,090	102.3721	3,071,163	3,000,000	2,997,272	0	182	0	0	5.875	5.888	MS	56,792	88,125	02/29/2024	03/05/2034
87329#-AA-5	TTGA SBIC PIONEER FEEDER FUND, LP				2.B PL	9,507,956	79.5906	7,567,439	9,507,956	9,507,956	0	0	0	0	6.000	5.999	JD	1,161,356	0	02/23/2024	12/31/2035
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	4,882,799	85.0188	5,526,222	6,500,000	5,182,269	0	138,933	0	0	3.050	6.636	MS	58,374	198,250	12/20/2022	03/15/2032
87612G-AC-5	TARGA RESOURCES CORP			1,2	2.B FE	4,992,900	102.8194	5,140,970	5,000,000	4,994,918	0	465	0	0	6.125	6.141	MS	90,174	306,250	01/03/2023	03/15/2033
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	4,810,000	92.0000	5,428,000	5,900,000	5,153,830	0	142,974	0	0	4.000	7.507	AO	49,822	236,000	06/17/2022	04/15/2029
88429Z-ZG-8	THIRD POLE 10.00 03/15/2027				5.B GI	1,126,441	57.5468	1,236,071	2,147,941	1,230,299	(62,806)	166,664	0	0	10.000	36.700	MJSD	9,546	147,941	12/15/2024	03/15/2027
886758-AA-5	TIGER GLOBAL MANAGEMENT, LLC				1.F PL	7,000,000	94.7257	6,630,799	7,000,000	7,000,000	0	0	0	0	3.640	3.640	AO	55,207	254,800	04/13/2022	04/13/2027
89214P-DD-8	TOWNEBANK			2,5	2.A FE	5,000,000	84.8676	4,243,380	5,000,000	5,000,000	0	0	0	0	3.125	3.125	FA	59,028	156,250	02/02/2022	02/15/2032
892331-AR-0	TOYOTA MOTOR CORP	SD	C	1,2	1.E FE	4,000,000	101.0568	4,042,272	4,000,000	4,000,000	0	0	0	0	5.123	5.122	JJ	95,629	204,920	07/06/2023	07/13/2033
89236T-JV-8	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	4,994,800	94.8166	4,740,830	5,000,000	4,997,830	0	1,037	0	0	1.900	1.922	JJ	44,333	95,000	01/10/2022	01/13/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89236T-LZ-6	TOYOTA MOTOR CREDIT CORP	SD		1	1.E FE	4,998,550	100.5583	5,027,915	5,000,000	4,998,727	0	177	0	0	5.100	5.105	MS	70,833	127,500	03/18/2024	03/21/2031
89677Y-A#-7	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.C FE	5,000,000	95.3686	4,768,430	5,000,000	5,000,000	0	0	0	0	5.000	4.977	FA	85,417	250,000	02/28/2022	02/28/2027
89788N-AA-8	TRUIST FINANCIAL CORP			2,5	2.A FE	7,454,019	94.2609	7,861,359	8,340,000	7,596,184	0	66,638	0	0	4.916	6.288	JJ	174,248	409,994	10/19/2022	07/28/2033
898402-AA-0	TRUSTMARK CORP			2,5	2.C FE	4,000,000	94.3658	3,774,632	4,000,000	4,000,000	0	0	0	0	3.625	3.626	JD	12,083	145,000	11/18/2020	12/01/2030
90187B-AB-7	TWO HARBORS INVESTMENT CORP				2.B FE	3,808,750	98.7470	3,949,880	4,000,000	3,941,498	0	52,187	0	0	6.250	7.744	JJ	115,278	250,000	04/19/2022	01/15/2026
902613-AV-0	UBS GROUP AG		C	2	1.G FE	5,000,000	101.9906	5,099,530	5,000,000	5,000,000	0	0	0	0	5.959	5.959	JJ	139,871	297,950	01/03/2023	01/12/2034
902788-AA-6	UMB FINANCIAL CORP			2	2.B FE	6,000,000	96.6336	5,798,016	6,000,000	6,000,000	0	0	0	0	3.700	3.699	MS	64,133	222,000	09/14/2020	09/17/2030
902788-AB-4	UMB FINANCIAL CORP			2	2.A FE	5,000,000	96.0361	4,801,805	5,000,000	5,000,000	0	0	0	0	6.250	6.248	MS	80,729	312,500	09/23/2022	09/28/2032
903731-AA-5	UL SOLUTIONS INC			1,2	2.B FE	4,993,250	103.8743	5,193,715	5,000,000	4,994,681	0	1,199	0	0	6.500	6.532	AO	64,097	325,000	10/05/2023	10/20/2028
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
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.B FE	503,390	99.4842	500,794	503,390	503,423	0	(47)	0	0	4.300	4.300	FA	8,177	21,646	08/01/2013	08/15/2025
90985F-AH-9	UNITED COMMUNITY BANKS INC			2,5	2.A FE	3,000,000	98.0121	2,940,363	3,000,000	3,000,000	0	0	0	0	5.000	5.001	JD	6,667	150,000	06/12/2020	06/15/2030
91159H-JG-6	US BANCORP	SD		1,2,5	1.G FE	2,750,400	95.5015	2,865,045	3,000,000	2,794,673	0	20,826	0	0	4.967	6.029	JJ	65,813	149,010	10/14/2022	07/22/2033
91159H-JJ-0	US BANCORP	SD		1,2,5	1.G FE	4,000,000	102.0050	4,080,200	4,000,000	4,000,000	0	0	0	0	5.850	5.850	AO	45,500	234,000	10/18/2022	10/21/2033
915271-AC-4	UNIVEST FINANCIAL CORP			2,5	2.B FE	1,000,000	95.4775	954,775	1,000,000	1,000,000	0	0	0	0	5.000	5.001	FA	18,889	50,000	07/29/2020	08/15/2030
919794-AE-7	VALLEY NATIONAL BANCORP			2,5	2.B FE	2,000,000	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
92259R-AA-3	VELOCITY COMMERCIAL CAPITAL LLC			1,2	2.B PL	5,000,000	98.2968	4,914,840	5,000,000	5,000,000	0	0	0	0	7.125	7.125	MS	104,896	356,250	03/15/2022	03/15/2027
92259R-AC-9	VELOCITY COMMERCIAL CAPITAL LLC			1,2	2.B PL	2,972,430	102.1754	3,065,262	3,000,000	2,975,844	0	3,414	0	0	9.875	10.111	MN	37,854	230,417	02/05/2024	02/15/2029
92326J-AQ-5	VENTURE 41 CLO LIMITED		C	5	2.C PL	1,170,000	98.0297	1,164,103	1,187,500	1,173,520	0	1,039	0	0	12.883	13.290	JAJO	34,846	156,605	02/11/2021	01/11/2034
92326J-AR-3	VENTURE 41 CLO LIMITED		C	5	1.E PL	10,252,325	98.5928	10,108,054	10,252,325	10,252,325	0	0	0	0	8.257	8.375	JAJO	192,822	868,105	02/11/2021	01/11/2034
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS			2	1.G PL	26,350,871	88.3837	23,289,875	26,350,871	26,350,871	0	0	0	0	4.000	4.052	MON	35,134	1,054,035	12/13/2022	11/24/2029
92580@-AC-7	VICOF III TL 8.10 11/15/2029				1.G PL	7,985,042	96.9851	7,744,301	7,985,042	7,985,042	0	0	0	0	8.100	8.100	MON	19,763	646,788	09/18/2023	11/15/2029
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS			2	1.F PL	5,099,379	93.3022	4,757,833	5,099,379	5,099,379	0	0	0	0	4.000	4.000	MON	6,233	203,992	02/21/2022	02/18/2028
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	3,490,000	93.5496	3,741,984	4,000,000	3,635,372	0	67,307	0	0	5.500	8.014	MN	28,111	220,000	09/29/2022	05/15/2029
92826C-AH-5	VISA INC	SD		1,2	1.D FE	5,085,400	95.7007	4,785,035	5,000,000	5,041,162	0	(16,100)	0	0	2.750	2.403	MS	40,486	137,500	03/08/2022	09/15/2027
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	2,979,420	97.2613	2,917,839	3,000,000	2,990,857	0	4,148	0	0	3.700	3.854	JJ	46,558	111,000	02/25/2022	01/30/2027
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	3,994,000	107.5824	4,303,296	4,000,000	3,994,795	0	558	0	0	6.950	6.970	AO	58,689	292,672	09/12/2023	10/15/2033
92852L-AC-3	VITERRA FINANCE BV		C	1,2	2.B FE	2,988,840	99.6952	2,990,856	3,000,000	2,994,523	0	2,196	0	0	4.900	4.985	AO	28,583	147,000	04/13/2022	04/21/2027
928563-AL-9	VMWARE LLC			1,2	2.B FE	4,022,100	83.0272	4,151,360	5,000,000	4,258,521	0	92,932	0	0	2.200	4.845	FA	41,556	110,000	05/06/2022	08/15/2031
928668-BS-0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	4,996,450	97.9327	4,896,635	5,000,000	4,998,177	0	696	0	0	4.350	4.366	JD	13,896	217,500	05/31/2022	06/08/2027
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	1,997,600	100.4163	2,008,326	2,000,000	1,998,165	0	436	0	0	5.650	5.678	MS	34,214	113,000	09/05/2023	09/12/2028
928668-CB-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	2,994,030	102.2141	3,066,423	3,000,000	2,995,222	0	1,061	0	0	6.200	6.247	MN	23,250	186,000	11/07/2023	11/16/2028
929328-AF-9	WSFS FINANCIAL CORP			2,5	1.G FE	5,000,000	94.6806	4,734,030	5,000,000	5,000,000	0	0	0	0	2.750	2.750	JD	6,111	137,500	12/03/2020	12/15/2030
95000U-3A-9	WELLS FARGO & CO			1,2,5	2.A FE	5,000,000	99.5428	4,977,140	5,000,000	5,000,000	0	0	0	0	4.808	4.810	JJ	104,173	240,400	07/18/2022	07/25/2028
960386-AR-1	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.B FE	5,000,000	100.9914	5,049,570	5,000,000	5,000,000	0	0	0	0	5.611	5.611	MS	85,724	140,275	02/26/2024	03/11/2034
96524V-A#-3	WHITEHORSE FINANCE INC SENIOR NOTE A				2.A PL	5,000,000	98.8900	4,944,500	5,000,000	5,000,000	0	0	0	0	5.375	5.375	JD	20,156	268,750	12/04/2020	12/04/2026
96524V-A@-5	WHITEHORSE SENIOR UNSECURED NOTES				2.A PL	3,000,000	99.4000	2,982,000	3,000,000	3,000,000	0	0	0	0	5.375	5.375	AO	31,802	161,250	10/20/2020	10/20/2025
96524V-AB-2	WHITEHORSE FINANCE INC			1,2	2.A PL	4,999,850	94.1530	4,707,650	5,000,000	4,999,990	0	5	0	0	4.000	4.000	JD	8,889	200,000	11/19/2021	12/15/2026
970648-AL-5	WILLIS NORTH AMERICA INC			1,2	2.B FE	3,998,200	99.5028	3,980,112	4,000,000	3,999,166	0	314	0	0	4.650	4.659	JD	8,267	186,000	05/12/2022	06/15/2027
97122M-AA-8	WILLOW TREE CAPITAL RATED NOTES FEEDER L				2.C PL	1,392,575	99.1247	1,380,386	1,392,575	1,392,575	0	0	0	0	9.806	9.802	MJSD	30,762	22,413	12/19/2024	04/11/2038
97122M-AB-6	WILLOW TREE CAPITAL RATED NOTES FEEDER L				3.B PL	1,193,636	99.2653	1,184,866	1,193,636	1,184,866	(8,770)	0	0	0	12.056	12.050	MJSD	32,418	23,663	12/19/2024	04/11/2038
98379J-AA-3	RXO INC			1,2	3.B FE	1,977,500	102.8750	2,057,500	2,000,000	1,986,287	0	4,121	0	0	7.500	7.771	MN	19,167	150,000	10/13/2022	11/15/2027
98850#-AA-9	YUKON CAPITAL PARTNERS IC PARALLEL V LP				1.G PL	1,774,613	98.3389	1,745,134	1,774,613	1,774,613	0	0	0	0	8.000	7.996	MJSD	28,626	33,993	12/09/2024	12/22/2032
G8476*-AA-9	STEPSTONE PRIVATE EQUITY LP SECONDARY OP				1.G PL	5,008,616	100.0000	5,008,616	5,008,616	5,008,616	0	0	0	0	4.250	4.253	MJSD	583	281,210	12/11/2024	12/28/2035
Y166AT-GD-3	CLIFFORD CAPITAL PTE LTD		D	2	1.A FE	1,700,000	95.8054	1,628,692	1,700,000	1,700,000	0	0	0	0	1.121	1.121	MS	5,188	19,057	03/16/2021	03/23/2026

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
Y8585E-AE-8	TEMASEK FINANCIAL (I) LTD		B		1.A FE	5,399,410	100.1100	5,320,316	5,314,470	5,315,175	0	(4,004)	0	(181,777)	3.785	3.707	MS	65,030	208,478	12/19/2023	03/05/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,866,499,462	XXX	1,866,883,555	1,913,299,349	1,875,998,592	1,925,948	6,521,190	12,866,800	(181,777)	XXX	XXX	XXX	33,903,848	89,273,598	XXX	XXX
00112D-AA-4	ACHM TRUST 2024-HE2 - ABS			4	1.A FE	9,531,823	98.9433	9,486,191	9,587,502	9,532,429	0	607	0	0	5.350	5.406	MON	8,549	105,436	10/04/2024	10/25/2039
02147B-AC-9	CWALT 2007-7T2 A3 - CMO/RMBS			4,5	1.A FM	1,786,841	35.1433	2,030,090	5,776,606	1,456,817	0	213,111	0	0	5.053	20.690	MON	4,865	165,974	12/29/2021	04/25/2037
02147B-AD-7	CWALT 2007-7T2 A4 - RMBS			3,5	5.B GI	202,525	6.9670	402,456	0	0	0	0	0	0	0.947	250.000	MON	912	1,067	12/11/2007	04/25/2037
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS			4	1.A FM	150,164	50.4276	106,766	211,722	82,509	0	(1,879)	0	0	6.500	14.140	MON	1,147	13,988	12/29/2021	09/25/2036
02147X-AA-5	CWALT 2006-32CB A1 - CMO/RMBS			4,5	1.A FM	824,619	46.1268	725,506	1,572,850	116	0	0	0	0	5.123	5.123	MON	1,343	102,976	12/29/2021	11/25/2036
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS			4	1.A FM	425,999	52.4707	290,373	553,400	173,717	0	9,922	0	0	5.500	23.481	MON	2,536	31,374	12/29/2021	11/25/2036
02148H-AF-8	CWALT 2006-31CB A6 - RMBS			3,5	6. FE	355,046	6.2444	236,454	0	0	0	0	0	0	0.797	250.000	MON	503	3,884	01/17/2008	11/25/2036
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS			4	1.A FM	155,920	90.3628	162,049	179,331	162,049	4,035	(30)	0	0	5.750	250.000	MON	859	10,312	09/13/2013	03/25/2037
02149M-AV-1	CWALT 2007-J1 2A7 - RMBS			3,5	5.B GI	285,760	6.8841	349,304	0	0	0	0	0	0	0.947	0.947	MON	801	3,078	02/01/2008	11/25/2036
02660L-AA-8	AHMA 2006-4 A11 - RMBS			4,5	1.A FM	198,564	50.5166	151,076	299,062	140,236	0	2,975	0	0	4.643	11.115	MON	231	12,938	05/20/2008	10/25/2046
02660T-AR-4	AHM 2004-1 4A - RMBS			4	2.C FM	436,077	93.3374	411,654	441,039	399,072	11,515	(17,600)	0	0	6.862	10.024	MON	2,522	17,548	11/15/2018	04/25/2044
03464H-AA-3	AOMT 225 A1 - RMBS			4	1.A FE	6,741,220	97.1419	6,715,320	6,912,897	6,815,773	0	48,822	0	0	4.500	5.570	MON	25,923	311,030	07/29/2022	05/25/2067
03464J-AA-9	AOMT 217 A1 - CMO/RMBS			4	1.A FE	3,037,559	83.5860	2,599,909	3,110,460	3,048,184	0	2,283	0	0	1.978	2.348	MON	5,127	61,525	02/10/2022	10/25/2066
03464P-AA-5	AOMT 2022-2 A1 - RMBS			4	1.A	2,794,051	91.0333	2,842,911	3,122,935	2,833,001	0	28,383	0	0	3.353	5.819	MON	8,726	104,712	08/01/2023	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS			4	1.A	9,867,098	94.0119	10,112,185	10,756,282	9,967,841	0	72,919	0	0	4.000	6.046	MON	35,854	430,251	12/06/2023	01/25/2067
03464W-AB-8	AOMT 2020-5 A2 - RMBS			4	1.A	442,294	93.4800	458,520	490,501	449,347	0	7,053	0	0	1.579	6.303	MON	645	7,100	01/23/2024	05/25/2065
049919-AA-1	ATLX 24RPL2 A1 - RMBS			4	1.A	14,159,100	95.4075	14,092,061	14,770,391	14,193,197	0	34,097	0	0	3.850	6.439	MON	9,478	94,777	10/25/2024	04/25/2063
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS		C	4	5.C FM	1,264,628	86.6943	1,251,399	1,443,462	1,251,399	(47,732)	32,159	0	0	4.218	6.359	MON	5,074	58,782	06/07/2016	06/26/2037
05946X-H5-5	BAFC 2005-H 2A1 - CMO/RMBS			4	3.A FM	893,632	92.6300	967,448	1,044,422	967,448	(43,935)	34,045	0	0	5.984	9.229	MON	5,208	56,733	12/05/2014	11/20/2035
05946X-YV-9	BAFC 2005-F 2A1 - CMO/RMBS			4	1.A FM	150,045	88.1676	141,965	161,017	141,965	(9,330)	953	0	0	5.314	5.447	MON	713	8,188	01/04/2017	09/20/2035
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS			4	1.A FM	592,777	82.2948	573,000	696,277	405,713	0	32,022	0	0	6.000	19.717	MON	3,481	41,777	09/18/2013	06/25/2037
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS			4	1.E FM	8,658	92.0996	8,161	8,861	8,862	1,211	(446)	0	0	5.761	5.764	MON	43	467	09/10/2008	11/25/2035
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS			4	1.A FM	513,602	89.5076	485,457	542,364	517,076	0	(959)	0	0	4.805	4.989	MON	2,172	25,752	06/02/2020	01/25/2036
05950A-AW-6	BOAA 2006-4 CB1 - RMBS			3	5.B GI	198,244	23.7400	58,393	0	9,289	0	(4,872)	0	0	6.000	164.014	MON	1,230	15,504	11/30/2007	05/27/2036
05950R-BG-3	BAFC 2006-6 3A2 - RMBS			3,5	5.B GI	197,882	4.3046	3,245	0	0	0	0	0	0	0.947	250.000	MON	12	90	10/24/2008	08/25/2036
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS			4	1.A FM	8,593	84.7984	9,510	11,215	8,594	0	428	0	0	5.791	12.097	MON	54	545	04/30/2008	10/25/2036
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.A FM	560,049	89.3686	547,332	612,443	548,345	0	1,304	0	0	4.899	6.239	MON	2,500	29,436	02/12/2016	05/20/2036
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS			4	1.F FM	73,028	87.1328	64,902	74,486	74,485	0	599	0	0	4.485	4.488	MON	278	3,272	03/07/2019	06/20/2037
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS			4	1.F FM	109,215	87.1328	97,062	111,396	111,393	0	894	0	0	4.485	4.488	MON	416	4,893	03/07/2019	06/20/2037
05952H-AV-1	BOAMS 2007-1 120 - RMBS			3,5	5.B GI	146,110	7.9408	19,559	0	0	0	0	0	0	0.947	250.000	MON	39	348	01/31/2008	03/25/2037
05953Y-AH-4	BAFC 2007-4 A1B - RMBS			4	1.A FM	65,696	84.6710	168,742	199,291	173,775	0	8,272	0	0	5.774	10.789	MON	9,365	9,365	04/25/2008	05/26/2037
05990E-AD-2	BAFC 2012-R6 2A2 - RMBS			4,5	1.E FM	448,071	91.6686	471,975	514,871	501,781	81,808	3,290	0	0	4.643	4.009	MON	398	23,258	01/24/2017	07/28/2036
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS			4	1.A	3,764,700	97.2610	3,731,228	3,836,305	3,796,556	0	23,679	0	0	4.471	5.528	MON	14,293	175,367	08/29/2022	07/25/2052
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS			4	1.A	6,712,661	83.2216	5,680,467	6,825,712	6,701,349	0	1,928	0	0	3.000	3.273	MON	17,064	204,771	02/17/2022	01/25/2052
07384Y-KF-2	BSABS 2003-AC4 A - RMBS			4	2.C FM	855,815	88.9749	753,455	846,817	852,933	0	19,149	0	0	5.500	5.500	MON	3,881	44,440	07/10/2013	09/25/2033
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS			4	1.A FM	686,899	90.2998	723,586	801,315	583,192	0	38,704	0	0	5.328	13.864	MON	3,558	41,584	02/11/2016	04/25/2035
10570P-AA-1	BRAVO 24CES2 A1A - RMBS			4	1.A	4,848,359	99.6939	4,833,536	4,848,377	4,848,452	0	94	0	0	5.549	5.549	MON	4,484	67,259	10/09/2024	09/25/2054
12530G-AA-6	CFMT 2022-HB9 A - RMBS			4	1.A FE	4,955,107	97.9085	5,335,452	5,449,427	5,273,673	0	124,493	0	0	3.250	6.675	MON	2,952	177,106	09/23/2022	09/25/2037
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS			4	1.A FE	16,513,997	95.1700	16,599,079	17,441,503	17,032,076	0	109,340	0	0	2.000	3.420	MON	5,814	348,830	02/14/2022	02/26/2052
12530Y-AA-7	CFMT 24R1 A1 - RMBS			4	1.A	9,026,842	96.8033	8,958,010	9,253,827	9,032,023	0	5,182	0	0	4.000	5.167	MON	6,169	71,974	10/04/2024	10/25/2054
125431-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS			4	1.A FM	81,231	90.4052	176,470	195,199	76,308	0	3,436	0	0	5.089	16.541	MON	828	9,517	08/29/2007	06/20/2036
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS			4	1.A FM	19,304	48.4701	21,870	45,121	22,791	0	(1,081)	0	0	6.000	7.010	MON	226	2,798	05/31/2009	09/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS			4	3.A FM	36	100.0000	32	32	32	(8,898)	2,072	0	0	4.830	65.377	MON	0	1	12/29/2021	11/25/2037
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS			4	1.A FM	327,082	33.6481	366,312	1,088,656	267,234	0	(28,665)	0	0	6.000	14.654	MON	5,443	75,093	05/31/2009	07/25/2037
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.C FE	10,993,856	94.9342	10,437,019	10,993,950	11,090,999	0	72,441	0	0	3.757	4.357	MON	34,420	413,043	02/22/2022	03/25/2067
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS			4	1.C FE	9,131,374	101.4020	9,449,232	9,318,586	9,252,064	0	73,190	0	0	6.000	7.112	MON	46,593	559,115	09/20/2022	10/25/2057
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS			4	1.A FM	245,969	85.3985	207,782	243,309	116,677	0	17,914	0	0	6.000	24.792	MON	1,217	14,599	12/29/2021	02/25/2037
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS			4	1.A FM	182,217	84.4068	154,045	182,503	152,276	0	2,268	0	0	5.750	7.321	MON	874	10,494	12/29/2021	02/25/2037
12569Q-AA-8	CHNGE 234 A1 - RMBS			4	1.A FE	1,606,038	101.1188	1,624,035	1,606,066	1,606,013	0	(50)	0	0	7.573	7.532	MON	10,136	121,627	08/17/2023	09/25/2058
12628L-AD-2	CSAB 2006-4 A2A - RMBS			4	1.A FM	237,486	15.6975	121,098	771,450	115,398	0	4,684	0	0	5.611	10.151	MON	3,607	7,502	12/29/2021	12/25/2036
12638P-AB-5	CSMC 2007-3 A1A - RMBS			4	1.A FM	630,144	23.0201	407,812	1,771,545	391,712	0	32,395	0	0	5.837	15.688	MON	8,617	23,849	12/29/2021	04/25/2037
12647H-BC-9	CSMC 2013-8R 4A2 - CMO/RMBS			4	1.A FM	1,175,848	93.0031	1,506,695	1,620,048	1,479,226	0	37,376	0	0	5.779	7.250	MON	1,428	66,970	06/01/2016	12/30/2036
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1.A FE	3,130,227	97.7699	3,110,285	3,181,229	3,168,845	0	22,941	0	0	4.650	5.537	MON	12,327	147,233	06/30/2022	07/25/2067
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS			4	1.A	7,739,319	99.5504	7,743,504	7,778,476	7,824,148	0	48,576	0	0	5.169	5.815	MON	33,506	402,069	08/01/2022	05/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.A FM	1,518,930	80.9003	1,356,462	1,676,708	1,379,403	0	(9,374)	0	0	5.250	5.681	MON	7,336	88,027	01/16/2014	04/25/2035
12667F-RE-7	CWALT 2004-J6 1A1 - CMO/RMBS			4	1.A FM	46,804	99.4384	45,853	46,112	46,112	0	356	0	0	5.500	3.574	MON	211	2,537	09/10/2013	08/25/2026
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS			4	1.A FM	28,622	98.8718	27,812	28,130	28,234	0	(33)	0	0	6.500	6.306	MON	152	1,828	01/10/2014	10/25/2034
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS			4,5	6. FM	0	77.7856	202,090	259,804	202,090	(113,192)	136,174	0	0	5.153	5.402	MON	223	9,321	07/08/2008	01/25/2036
12668A-P9-0	CWALT 2005-J14 A2 - RMBS			3	5.B FE	232,606	4.1961	60,858	0	0	0	0	0	0	0.547	250.000	MON	132	578	01/18/2008	12/25/2035
12668B-YA-5	CWALT 2006-7CB 1A9 - CMO/RMBS			4	1.A FM	36,605	47.9090	98,795	206,213	98,678	0	8,326	0	0	6.000	24.024	MON	1,031	12,705	03/25/2008	05/25/2036
12668E-AC-1	CWALT 2006-J5 1A3 - RMBS			3,5	5.B GI	53,756	10.7151	260,115	0	0	0	0	0	0	1.547	250.000	MON	626	16,340	10/15/2007	09/25/2036
12668E-AX-5	CWALT 2006-J5 1A7 - RMBS			3,5	5.B GI	52,147	10.6350	199,176	0	0	0	0	0	0	1.447	250.000	MON	452	10,734	10/15/2007	09/25/2036
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS			4	1.A FM	474,879	92.8865	554,357	596,811	263,110	0	45,060	0	0	4.017	29.650	MON	1,998	23,359	12/29/2021	05/20/2036
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS			4	1.A FM	13,235	45.4907	9,073	19,945	9,113	0	(507)	0	0	5.500	7.646	MON	91	1,206	11/10/2005	11/25/2035
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS			4	1.A FM	289,636	94.6995	302,135	319,046	319,048	0	7,394	0	0	4.648	4.679	MON	1,236	14,557	02/01/2017	12/20/2035
126694-UJ-5	CWHL 2005-31 1A1 - CMO/RMBS			4	1.A FM	267,341	91.6399	283,103	308,929	300,306	0	7,639	0	0	5.021	6.308	MON	1,293	15,245	07/15/2016	01/25/2036
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS			4	1.A FM	42,158	94.8091	39,896	42,080	40,270	0	(988)	0	0	6.117	5.911	MON	215	2,382	01/27/2017	05/25/2034
12669G-BY-6	CWHL 2004-HYB7 1A1 - CMO/RMBS			4	1.A FM	69,163	95.1512	65,524	68,863	57,291	0	(3,406)	0	0	4.990	9.870	MON	286	3,278	01/27/2017	11/20/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS			4	1.A FM	99,754	95.1512	94,505	99,321	82,558	0	(4,908)	0	0	4.990	9.901	MON	413	4,728	01/27/2017	11/20/2034
147275-AA-9	CFMT 24RM5 A - ABS			4	1.A FE	6,699,794	96.5625	6,684,591	6,922,554	6,705,916	0	6,122	0	0	4.000	4.791	MON	23,075	43,074	10/23/2024	10/25/2054
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	701,982	87.0302	596,763	685,697	699,277	0	(784)	0	0	3.500	3.189	MON	2,000	23,999	01/14/2020	03/25/2050
16159X-AB-8	CHASE 2024-8 A3 - RMBS			4	1.A	24,709,380	97.9819	24,640,530	25,148,042	24,712,668	0	3,288	0	0	5.500	5.825	MON	115,262	115,262	11/06/2024	08/25/2055
16160N-AB-7	CHASE 24RPL4 A1A - RMBS			4	1.A	3,606,163	88.0739	3,445,038	3,911,531	3,606,797	0	634	0	0	3.375	4.999	MON	11,001	33,004	09/24/2024	12/26/2064
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS			4	1.A FM	22,612	92.4342	27,958	30,247	22,712	0	1,639	0	0	4.340	13.444	MON	109	1,473	09/05/2008	01/25/2036
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS			4,5	1.A FM	280,514	43.4921	189,330	435,320	144,582	0	(3,079)	0	0	4.953	14.906	MON	359	24,119	12/29/2021	12/25/2036
16163Q-BA-5	CHASE 2007-A1 101 - CMO/RMBS			4	1.A FM	145,074	96.3731	144,415	149,850	148,075	0	1,477	0	0	5.756	4.547	MON	719	8,047	05/28/2020	02/25/2037
16165M-AG-3	CFLX 2006-2 A5 - RMBS			4	1.A FM	1,094,472	79.9512	894,103	1,118,311	775,443	0	43,561	0	0	5.990	12.134	MON	5,582	45,291	12/29/2021	09/25/2036
161930-AB-8	CHASE 24RPL2 A1A - RMBS			4	1.A	2,474,907	87.4070	2,506,245	2,867,327	2,483,337	0	8,430	0	0	3.250	6.128	MON	1,553	54,360	05/23/2024	08/25/2064
17025A-AH-5	CWHL 2006-17 A8 - CMO/RMBS			4,5	1.A FM	163,679	42.8847	468,719	1,092,975	178,545	0	47,585	0	0	5.003	58.854	MON	911	44,965	05/31/2009	12/25/2036
17030E-AA-5	CHNGE 2022-3 A1 - CMO/RMBS			4	1.C FE	2,039,753	99.1026	2,065,925	2,084,633	2,069,431	0	17,599	0	0	5.000	6.149	MON	8,686	104,232	06/24/2022	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS			4	1.A FE	9,199,307	92.2102	8,517,182	9,236,702	9,291,515	0	62,551	0	0	3.007	3.670	MON	23,146	277,748	07/21/2022	01/25/2067
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS			4	1.A FM	0	46.9787	56,464	120,191	28,438	0	4,040	0	0	6.098	25.430	MON	611	2,718	03/22/2006	03/25/2036
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS			4	1.A FM	0	86.1128	45,699	53,069	0	0	(697)	0	0	5.749	5.749	MON	254	2,582	08/11/2005	08/25/2035
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS			4	1.A FM	183,606	87.2977	168,581	193,110	168,581	(3,880)	3,284	0	0	5.750	5.648	MON	925	11,104	07/17/2013	04/25/2036
17312V-AA-6	CMLTI 2007-6 11A - CMO/RMBS			4	1.A FM	17,791	88.2640	42,814	48,506	26,368	0	5,154	0	0	4.873	26.802	MON	197	2,253	11/18/2008	03/25/2037
18976G-AR-7	CMALT 2007-A6 A16 - CMO/RMBS			4	2.C FM	372,949	84.0354	539,859	642,419	580,472	0	18,160	0	0	6.000	10.436	MON	3,212	38,545	03/04/2008	06/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19685E-AA-9	COLT 222 A1 - CMO/RMBS			4	1.A FE	3,513,050	92.0270	3,774,336	4,101,335	3,569,057	0	47,140	0	0	2.994	6.723	MON	10,233	122,794	10/17/2023	02/25/2067
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	1,706,009	84.8742	1,447,963	1,706,011	1,705,893	0	(29)	0	0	1.390	1.388	MON	1,976	23,708	10/06/2020	01/26/2065
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS			4	1.A FE	5,001,084	100.3768	4,991,849	4,973,111	5,041,470	0	28,135	0	0	6.467	6.929	MON	26,801	321,611	03/14/2023	08/25/2067
21075W-CJ-2	CONHE 1996-1 A7 - RMBS			4	1.A FM	43,524	51.8834	121,363	233,915	68,742	0	23,302	0	0	3.941	87.153	MON	768	11,262	02/02/1996	03/15/2027
23242L-AB-9	CWHEL 2006-F 2A1 - RMBS			4	1.A FM	66,192	93.7006	88,762	94,730	87,141	0	1,596	0	0	4.652	7.399	MON	196	5,274	03/13/2008	07/15/2036
24380X-AA-5	DRMT 2022-2 A1 - RMBS			4	1.A	1,043,056	95.8565	1,001,150	1,044,426	1,047,582	0	2,427	0	0	4.300	4.419	MON	3,743	44,910	03/25/2022	03/25/2067
251510-MD-2	DBALT 2006-AB1 A1A - CMO/RMBS			4	1.A FM	46,881	87.7183	133,861	152,603	106,293	0	4,724	0	0	5.431	11.451	MON	691	6,755	12/20/2022	02/25/2036
251563-FP-2	DMSI 2004-4 7A3 - RMBS			3	5.B GI	0	5.8340	4,524	0	0	0	0	0	0	1.939	250.000	MON	25	768	08/18/2004	06/25/2034
31572Y-AA-6	EFMT 2022-2 A1 - RMBS			4	1.A	1,816,060	97.0456	1,905,948	1,963,971	1,835,943	0	17,090	0	0	4.299	6.498	MON	7,036	84,409	09/26/2023	04/25/2067
31684C-AA-9	FIGRE 23HE3 A - RMBS			4	1.A FE	1,549,693	101.1926	1,568,189	1,549,707	1,549,703	0	6	0	0	6.436	6.523	MON	1,662	102,510	12/07/2023	11/25/2053
31684D-AA-7	FIGRE 24HE6 A - RMBS			4	1.A FE	6,999,887	100.0000	7,000,000	7,000,000	6,999,893	0	7	0	0	5.724	5.724	MON	13,356	0	12/11/2024	12/28/2054
31684F-AA-2	FIGRE 24HE5 A - RMBS			4	1.A FE	7,661,036	99.1330	7,596,611	7,663,049	7,661,041	0	5	0	0	5.440	5.442	MON	6,948	70,636	10/10/2024	10/26/2054
31684J-AA-4	FIGRE 24SL1 A1 - RMBS			4	1.A FE	7,567,007	100.0210	7,568,672	7,567,083	7,567,045	0	38	0	0	5.748	5.748	MON	7,249	72,493	10/31/2024	07/25/2053
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS			4	1.A FE	11,012,018	97.7813	11,955,802	12,227,085	11,898,140	0	400,065	0	0	2.500	6.497	MON	5,095	305,677	09/26/2022	01/25/2057
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS			4	1.A FE	7,680,470	97.8125	8,421,937	8,610,287	8,359,589	0	311,657	0	0	2.500	6.900	MON	3,588	214,578	09/26/2022	01/25/2057
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS			4	1.A FE	2,468,031	95.3125	2,605,868	2,734,025	2,623,429	0	104,110	0	0	2.000	6.788	MON	911	54,574	06/20/2023	06/25/2052
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS			4	1.A FM	650,634	90.9612	696,264	765,452	589,152	0	(39,017)	0	0	4.967	6.302	MON	3,168	48,121	02/19/2016	02/25/2035
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS			4	1.A FM	210,590	88.4109	197,642	223,549	97,581	0	35,140	0	0	5.904	37.757	MON	1,100	13,448	12/29/2021	09/25/2035
32051G-T7-0	FHAMS 2006-FA1 1I2 - CMO/RMBS			4	1.A FM	146,690	40.4846	95,993	237,110	23,947	0	2,876	0	0	6.000	94.066	MON	1,186	12,749	12/29/2021	04/25/2036
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS			4	1.A FM	102,419	80.6525	89,392	110,836	79,750	0	3,456	0	0	6.386	14.024	MON	590	6,550	07/12/2016	11/25/2035
32113J-CG-8	FNLC 2005-4 A4 - RMBS			4,5	1.A FM	1,652,429	97.8803	1,891,007	1,931,959	1,918,082	0	59,775	0	0	5.233	7.754	MON	1,685	77,840	01/23/2015	02/25/2036
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS			4	1.A	6,405,757	83.0991	5,710,360	6,871,747	6,414,268	0	6,282	0	0	3.000	4.002	MON	17,179	206,152	04/08/2022	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	17,385,264	79.3241	13,711,435	17,285,333	17,348,143	0	(1,731)	0	0	2.500	2.461	MON	36,011	432,348	10/20/2021	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	10,918,873	79.3726	8,891,664	11,202,435	10,908,038	0	4,572	0	0	2.500	2.875	MON	23,338	280,061	01/27/2022	09/25/2051
33852J-AA-6	FSMT 217 A1 - CMO/RMBS			4	1.A	13,173,721	80.3241	10,660,648	13,272,041	13,165,747	0	1,728	0	0	2.500	2.622	MON	27,650	332,178	01/27/2022	08/25/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS			4	1.A	9,929,274	80.2127	7,954,595	9,916,878	9,912,381	0	(19)	0	0	2.500	2.518	MON	20,660	247,922	11/10/2021	11/27/2051
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS			4	1.A	7,360,192	97.2692	7,594,645	7,807,862	7,446,714	0	65,470	0	0	4.349	6.089	MON	28,297	339,347	08/24/2023	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	4,754,563	99.7725	4,898,650	4,909,820	4,807,434	0	33,125	0	0	5.707	6.923	MON	23,348	280,077	10/14/2022	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A	10,084,547	96.5379	10,391,289	10,763,948	10,207,245	0	93,038	0	0	4.210	6.177	MON	37,764	453,059	08/16/2023	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - CMO/RMBS			4	1.A	784,953	99.4765	793,916	798,094	792,445	0	5,276	0	0	5.269	6.194	MON	3,504	42,052	06/20/2023	08/25/2067
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4,5	1.A FM	243,222	52.6075	243,222	462,333	243,222	0	18,310	30,256	0	4.593	8.808	MON	354	4,804	01/05/2016	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS			4	2.B FM	681,222	70.9855	544,314	766,796	544,314	(11,101)	(7,558)	0	0	5.500	5.579	MON	3,514	42,174	12/16/2014	02/25/2036
36242D-BZ-5	GSR 2004-9 B1 - CMO/RMBS			4	1.A FM	171,324	93.6689	165,227	176,395	173,327	0	321	0	0	5.790	5.103	MON	851	9,765	01/19/2017	08/25/2034
36242D-PG-2	GSR 2004-14 3A2 - CMO/RMBS			4	1.A FM	136,457	95.3214	132,098	138,582	129,426	0	(4,252)	0	0	5.578	7.242	MON	644	7,318	02/05/2016	12/25/2034
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS			4	1.A FM	541,300	86.8027	482,917	556,339	522,702	0	(11,254)	0	0	3.818	4.508	MON	1,770	20,546	02/17/2021	01/25/2035
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS			4	1.A FM	56,700	74.9074	44,708	59,685	54,834	0	(1,140)	0	0	3.818	5.062	MON	190	2,204	03/14/2017	01/25/2035
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS			4	1.A	6,603,199	80.1348	5,386,566	6,721,881	6,595,342	0	2,186	0	0	2.500	2.770	MON	14,004	168,047	01/10/2022	05/28/2052
39678W-AA-6	GCSP 51 A - RMBS			4,5	1.A FM	159,618	95.1060	153,437	161,333	161,076	0	(1,318)	0	0	4.635	4.635	MON	122	7,251	07/18/2005	09/25/2034
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS			4	1.A FM	271,993	32.6688	313,225	958,788	269,983	0	(1,465)	88,190	0	6.000	5.239	MON	4,794	17,793	09/03/2013	09/25/2037
40445N-AA-6	HTAP 241 A - RMBS			4	2.B FE	3,302,404	99.2507	3,348,803	3,374,085	3,314,136	0	11,732	0	0	7.000	7.856	MON	19,682	118,093	06/21/2024	04/25/2037
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS			4	1.A FM	76,633	92.1524	70,931	76,971	76,614	0	38	0	0	4.622	3.499	MON	296	3,379	01/27/2017	06/19/2034
41161P-FV-0	HVMLT 2004-6 5A - CMO/RMBS			4	1.A FM	66,569	95.5262	62,730	65,668	63,914	0	(1,848)	0	0	6.281	4.608	MON	344	3,587	01/27/2017	08/19/2034
41161V-AC-4	HVMLT 2006-7 2AA - RMBS			4,5	1.A FM	1,823,395	87.1661	2,160,245	2,478,308	2,160,245	24,093	(8,605)	0	0	4.881	12.168	MON	4,368	108,895	12/04/2014	09/19/2036
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS			4	1.A	6,489,180	98.7306	6,473,970	6,557,207	6,541,585	0	41,319	0	0	5.082	5.903	MON	27,770	333,069	08/05/2022	07/25/2067
45254N-MZ-7	IMM 2005-2 1A2 - RMBS			4,5	1.A FM	95,462	98.1510	111,544	113,645	93,423	0	(7,872)	0	0	5.073	14.529	MON	96	6,641	02/11/2008	04/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45254N-NT-0	IMM 2005-3 M1 - RMBS			4,5	6. FM	0	69.4977	57,919	83,339	57,919	(44,599)	27,381	0	0	5.083	124.614	MON	71	6,555	05/20/2008	08/25/2035
452766-AA-6	IMPRL 2022-NQM1 A1 - CMO/RMBS			4	1.A	8,249,509	88.9474	8,690,119	9,769,953	8,366,804	0	96,556	0	0	2.493	6.819	MON	20,297	243,565	11/08/2023	02/25/2067
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS			4	1.A	8,025,840	97.8096	8,056,826	8,237,255	8,095,626	0	59,675	0	0	4.380	5.610	MON	30,066	360,792	08/22/2023	05/25/2067
45276N-AA-9	IMPRL 2022-NQM4 A1 - CMO/RMBS			4	1.A	4,430,897	99.2374	4,662,274	4,698,102	4,475,748	0	39,093	0	0	4.767	6.660	MON	18,663	223,959	09/26/2023	06/27/2067
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS			4	1.A	6,024,805	93.3632	6,288,154	6,735,152	6,083,759	0	52,459	0	0	3.638	6.357	MON	20,419	245,025	09/20/2023	03/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS			4	1.A	9,355,224	99.5480	9,375,367	9,417,936	9,430,208	0	59,869	0	0	5.390	6.137	MON	42,302	507,627	03/09/2023	08/25/2067
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS			4,5	1.A FM	597,685	68.8490	597,685	868,110	597,685	0	21,775	55,478	0	5.133	11.695	MON	743	52,102	02/16/2016	02/25/2035
45660L-LP-2	INDX 2005-AR7 4A1 - CMO/RMBS			4	5.C FM	156,123	93.0814	164,690	176,932	164,690	4,285	(2,544)	0	0	4.789	4.792	MON	706	8,158	11/10/2016	06/25/2035
45660L-LQ-0	INDX 2005-AR7 5A1 - CMO/RMBS			4	1.A FM	178,308	83.7997	202,876	242,096	202,876	8,799	(14,424)	0	0	5.327	5.328	MON	1,075	12,037	02/18/2016	06/25/2035
45660N-X9-1	INDX 2004-AR6 5A2 - CMO/RMBS			4	1.A FM	94,879	96.7697	111,969	115,706	104,695	0	1,349	0	0	5.501	8.226	MON	530	6,096	05/30/2008	10/25/2034
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS			4	1.A	739,959	87.7296	640,852	730,486	731,791	0	(84)	0	0	3.500	3.419	MON	2,131	25,567	10/22/2019	03/25/2050
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS			4	1.A	6,469,067	80.5129	5,294,469	6,575,926	6,460,159	0	1,801	0	0	2.500	2.756	MON	13,700	164,398	01/10/2022	07/25/2051
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS			4	1.A	7,765,611	84.7429	8,080,803	9,535,670	7,807,045	0	33,090	0	0	3.250	6.468	MON	25,826	309,909	09/29/2023	07/25/2052
466247-J4-6	JPMMT 2006-A2 2A1 - CMO/RMBS			4	1.A FM	0	86.0579	236,018	274,255	0	0	0	0	0	5.192	5.192	MON	1,187	13,851	05/29/2009	04/25/2036
466247-UG-6	JPMMT 2005-A6 7A1 - CMO/RMBS			4	1.G FM	103,530	90.2819	95,618	105,910	96,440	0	1,583	0	0	5.560	7.650	MON	491	5,543	03/21/2017	08/25/2035
466247-ZP-1	JPMMT 2005-S3 A2 - CMO/RMBS			4	1.A FM	76,784	42.9055	67,052	156,279	62,241	0	(2,495)	0	0	5.750	10.118	MON	749	8,905	05/31/2009	01/25/2036
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS			4	1.A FM	163,159	28.6247	69,309	242,130	81,501	0	(8,684)	0	0	6.000	7.951	MON	1,211	15,794	02/07/2008	12/25/2035
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS			4	2.C FM	21,789	73.6010	255,069	346,556	168,874	0	3,911	0	0	4.974	11.041	MON	1,432	16,905	08/01/2018	03/25/2036
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS			4, , , ,

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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
52522D-AG-6	LXS 2006-16N AA1 - RMBS			4,5	1.A FM	3,832,372	92.8746	4,583,512	4,935,162	4,583,512	(29,120)	126,374	0	0	4.853	5.102	MON	3,992	246,508	10/07/2015	11/25/2046
525241-AL-9	LXS 2007-1 WF1 - RMBS			4	1.A FM	63,827	89.2238	146,912	164,656	110,272	0	6,152	0	0	4.494	11.434	MON	634	6,174	08/11/2008	01/25/2037
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS			4	1.A	1,735,483	96.3383	1,806,886	1,875,564	1,757,943	0	16,854	0	0	4.112	6.560	MON	1,285	78,241	09/08/2023	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - RMBS			4	1.A	5,671,514	96.6618	5,535,633	5,726,805	5,722,160	0	32,707	0	0	3.907	4.605	MON	18,646	223,746	04/05/2022	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS			4	1.A	5,670,746	94.6282	5,485,383	5,796,774	5,739,985	0	27,953	0	0	4.000	5.025	MON	19,323	228,288	06/07/2022	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS			4	1.A	4,594,775	98.7635	4,629,982	4,687,949	4,638,034	0	31,301	0	0	4.950	5.953	MON	19,338	232,053	06/20/2023	07/25/2057
55287A-AA-3	MFRA 24RPL1 A1 - RMBS			4	1.A FE	6,376,990	94.4016	6,361,040	6,738,276	6,384,191	0	7,200	0	0	4.250	5.742	MON	23,865	119,324	07/19/2024	02/25/2066
576433-GM-2	MARM 2003-6 6A1 - CMO/RMBS			4	1.A FM	160,184	89.7998	149,449	166,425	156,223	0	1,509	0	0	3.535	4.619	MON	490	5,826	02/26/2016	12/25/2033
576433-XA-9	MARM 2005-1 3A1 - CMO/RMBS			4	1.A FM	72,038	89.5795	67,928	75,830	73,146	0	246	0	0	3.211	5.505	MON	203	2,441	02/07/2017	02/25/2035
576434-U2-8	MALT 2005-5 2OX - RMBS			3	5.B GI	0	12.7999	723	0	143	0	(341)	0	0	5.500	178.314	MON	26	623	11/30/2007	07/25/2025
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	6,856,193	80.1797	5,485,276	6,841,227	6,842,854	0	(451)	0	0	2.500	2.503	MON	14,253	171,031	10/22/2021	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS			4	1.A	6,929,843	79.8266	5,721,379	7,167,259	6,921,468	0	(6,365)	0	0	2.500	2.983	MON	14,932	179,182	02/09/2022	12/25/2051
59024K-AM-5	MANA 2007-AF1 FIO - RMBS			3	5.B GI	304,640	9.0657	37,619	0	5,545	0	(4,831)	0	0	5.781	233.608	MON	1,999	13,181	01/09/2008	05/26/2037
59319P-AA-4	MFRA 24RTL3 A1 - RMBS			4	1.G FE	7,999,901	99.7062	7,976,496	8,000,000	7,999,886	0	(15)	0	0	5.913	5.913	MON	7,884	70,956	10/30/2024	11/25/2039
61690P-AV-3	MSRR 13R7 10B - CMO/RMBS			4	1.A FM	598,030	99.9152	598,271	598,778	596,820	0	(69)	0	0	6.000	6.045	MON	2,994	35,927	10/15/2013	12/27/2046
61749J-AH-9	MSM 2006-7 4A3 - RMBS			3,5	5.B GI	279,706	5.8737	297,938	0	0	0	0	0	0	0.797	0.797	MON	674	3,896	12/11/2007	06/25/2036
61749L-BM-2	MSM 2006-8AR 6A2 - CMO/RMBS			4	1.A FM	537	98.2552	17,109	17,413	10,796	0	685	0	0	7.041	97.463	MON	102	1,245	05/27/2008	06/25/2036
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	12,646,300	80.2097	10,406,986	12,974,723	12,634,598	0	5,412	0	0	2.500	2.878	MON	27,031	324,368	01/27/2022	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	6,922,921	80.0497	5,481,820	6,848,021	6,906,879	0	(1,157)	0	0	2.500	2.395	MON	14,267	171,201	10/14/2021	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 - RMBS			4	1.A	7,015,963	80.3599	5,601,263	6,970,221	7,001,835	0	(642)	0	0	2.500	2.451	MON	14,521	174,256	10/15/2021	09/25/2051
61774Y-AA-9	MSRM 231 A1 - CMO/RMBS			4	1.A	13,326,148	89.9897	14,235,485	15,819,016	13,393,347	0	30,999	0	0	4.000	6.629	MON	10,546	636,982	10/06/2023	02/25/2053
61776Y-AA-7	MSRM 24RPL1 A1 - RMBS			4	1.A FE	13,949,025	95.8765	13,955,125	14,555,314	13,932,486	0	(16,539)	0	0	4.000	6.846	MON	48,518	97,035	11/04/2024	06/25/2064
61777H-AE-5	JPSMT 241 A3 - RMBS			4	1.A FE	8,243,135	93.8700	8,079,527	8,607,145	8,245,683	0	2,548	0	0	4.503	5.726	MON	32,296	0	12/09/2024	01/25/2063
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS			4	1.A	3,157,836	86.1756	3,040,541	3,528,308	3,216,120	0	16,821	0	0	2.277	4.400	MON	6,694	80,323	07/15/2022	04/25/2061
64831D-AB-8	NRZT 22INV1 A2 - CMO/RMBS			4	1.A	10,786,417	83.1016	11,396,024	13,713,363	10,827,280	0	30,309	0	0	3.000	6.663	MON	34,283	411,401	10/21/2022	03/25/2052
64831P-AA-3	NRMLT 24RTL1 A1 - RMBS			4	1.G FE	1,999,978	101.0722	2,021,444	2,000,000	1,999,739	0	(239)	0	0	6.664	6.617	MON	11,107	94,777	04/03/2024	03/25/2039
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS			4	1.A	6,180,535	99.0450	6,360,012	6,421,335	6,232,840	0	44,769	0	0	5.000	6.280	MON	26,756	319,159	09/08/2023	07/25/2062
65538P-AA-6	NAA 2007-1 1AA - RMBS			4	1.A FM	0	90.5125	170,923	188,839	103,133	0	9,384	0	0	6.495	21.892	MON	943	10,960	05/08/2007	03/25/2047
65539C-AK-2	NMRR 2011-4R 110 - CMO/RMBS			4	1.A FM	1,136,338	89.6255	1,171,747	1,307,381	1,074,663	0	16,217	0	0	4.297	6.790	MON	4,682	54,510	06/06/2016	12/29/2036
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS			2	1.A	726,859	102.0000	741,405	726,868	726,862	0	(20)	0	0	6.120	6.093	MON	3,707	44,484	01/06/2023	11/27/2062
67115N-AA-8	OBX 2022-INV1 A1 - RMBS			4	1.A	4,495,610	83.0991	4,008,382	4,823,616	4,495,347	0	4,979	0	0	3.000	4.022	MON	12,059	144,709	04/08/2022	12/26/2051
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS			4	1.A	7,486,629	93.2261	8,036,839	8,620,803	7,500,061	0	13,901	0	0	4.500	6.716	MON	32,328	387,936	10/17/2023	01/27/2053
67119Q-AB-5	OBX 2024-J1 A2 - RMBS			4	1.A	5,940,285	97.4375	5,879,940	6,034,576	5,939,768	0	(517)	0	0	5.500	5.972	MON	27,658	27,658	11/01/2024	09/25/2054
67120T-AA-8	NYMT 24BPL2 A1 - RMBS			4	1.G FE	1,999,958	100.7923	2,015,846	2,000,000	1,999,956	0	(2)	0	0	6.509	6.509	MON	2,170	74,492	05/23/2024	05/25/2039
67448E-AA-6	OBX 22INV4 A1 - RMBS			4	1.A	4,727,388	85.7709	4,346,408	5,067,462	4,737,192	0	4,583	0	0	3.500	4.516	MON	14,780	177,497	06/07/2022	06/25/2052
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS			4	1.A	8,157,481	89.3647	8,746,797	9,787,754	8,175,499	0	18,323	0	0	4.000	6.827	MON	32,626	391,510	10/20/2023	10/25/2052
67448X-AA-4	OBX 2021-J3 A1 - RMBS			4	1.A	19,275,822	80.3527	15,285,631	19,023,170	19,230,476	0	(3,929)	0	0	2.500	2.366	MON	39,632	475,579	10/01/2021	10/25/2051
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS			4	1.A	4,965,781	96.9734	5,025,864	5,182,724	5,002,345	0	36,564	0	0	4.000	5.805	MON	3,455	190,033	01/22/2024	01/26/2054
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS			4	1.A	13,471,793	80.5645	10,821,357	13,431,917	13,447,882	0	(302)	0	0	2.500	2.497	MON	27,983	335,798	10/21/2021	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS			4	1.A	313,085	89.2762	273,401	306,242	306,998	0	(2,197)	0	0	3.500	1.858	MON	893	10,719	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	18,797	98.9602	18,237	18,428	18,428	0	(83)	0	0	3.500	4.599	MON	54	645	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	326,421	91.7752	295,283	321,746	321,746	0	(1,261)	0	0	3.500	3.181	MON	938	11,258	10/28/2019	11/26/2049
69377C-AA-1	PRKCM 2022-AFC1 A1A - CMO/RMBS			4	1.A	3,473,412	97.3489	3,635,837	3,734,851	3,516,309	0	35,623	0	0	4.100	6.486	MON	12,761	153,130	09/08/2023	04/25/2057
69377E-AA-7	PRPM 22INV1 A1 - CMO/RMBS			4	1.A	1,977,614	98.3609	1,999,706	2,033,030	1,994,083	0	14,721	0	0	4.400	5.618	MON	7,454	89,453	06/23/2022	04/25/2067
69381L-AA-5	PRPM 24RPL3 A1 - RMBS			4	1.A FE	10,462,272	96.2251	10,444,111	10,853,832	10,465,066	0	2,795	0	0	4.000	5.428	MON	6,030	41,003	11/04/2024	11/25/2054

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
73015B-AC-9	PMTLT 24INV1 A3 - RMBS			4	1.A	9,684,192	97.5466	9,616,389	9,858,251	9,676,858	0	(7,335)	0	0	5.500	6.041	MON	45,184	90,367	11/01/2024	10/25/2059
73071K-AA-4	PNT 2024-1 A1 - RMBS			4	1.F FE	1,944,519	99.4761	1,944,052	1,954,291	1,944,718	0	199	0	0	6.500	6.722	MON	2,117	10,586	12/12/2024	06/25/2054
74160M-BN-1	PRIME 2003-2 1A9 - RMBS			3,5	5.B GI	377,746	6.2512	5,295	0	0	0	(974)	0	0	2.947	250.000	MON	42	1,935	12/01/2007	10/25/2033
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS			4	1.A	433,222	83.5808	357,014	427,149	432,187	0	(372)	0	0	3.000	2.750	MON	1,068	12,814	02/14/2020	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	816,596	83.0470	674,260	811,902	814,317	0	(678)	0	0	3.000	2.860	MON	2,030	24,357	11/26/2019	12/27/2049
74390F-AA-7	PRPM 24RCF6 A1 - RMBS			4	1.A FE	4,581,692	96.3234	4,560,870	4,734,955	4,585,395	0	3,703	0	0	4.000	5.381	MON	3,157	36,827	10/07/2024	10/27/2064
74448M-AA-4	PRPM 24RPL4 A1 - RMBS			4	1.A FE	15,368,819	96.0902	15,374,432	16,000,000	15,372,111	0	3,292	0	0	4.000	5.580	MON	32,000	0	11/22/2024	12/28/2054
748956-AA-7	RCKT 23CES2 A1A - RMBS			4	1.A	6,245,742	100.8747	6,300,411	6,245,779	6,245,018	0	(705)	0	0	6.808	6.810	MON	35,434	425,213	09/13/2023	09/25/2043
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS			4	1.A FM	268,171	83.1766	232,622	279,672	163,621	0	6,911	0	0	6.000	15.472	MON	1,398	16,780	12/29/2021	03/25/2037
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS			4	1.A FM	410,411	90.9724	390,910	429,702	390,910	(10,345)	9,154	0	0	4.889	7.350	MON	350	21,434	01/24/2017	02/26/2051
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	741,157	88.3595	644,906	729,867	739,466	0	(347)	0	0	3.500	2.633	MON	2,129	25,545	10/11/2019	09/27/2049
74935W-AA-2	RCKT 23CES1 A1A - CMO/RMBS			4	1.A	1,628,124	100.5234	1,636,678	1,628,156	1,627,886	0	(184)	0	0	6.515	6.476	MON	8,840	106,074	06/20/2023	06/25/2043
749384-AA-1	RCKT 2021-5 A1 - RMBS			4	1.A	21,430,779	80.2964	17,326,100	21,577,679	21,395,145	0	3,073	0	0	2.500	2.628	MON	44,954	539,442	01/13/2022	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS			4	1.A	34,433,450	80.2502	28,201,344	35,141,775	34,399,472	0	12,009	0	0	2.500	2.803	MON	73,212	878,544	01/10/2022	01/25/2052
74938W-AB-7	RCKT 222 A2 - RMBS			4	1.A	3,084,573	79.8047	2,602,752	3,261,402	3,085,941	0	2,736	0	0	2.500	3.272	MON	6,795	81,535	02/17/2022	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS			4	1.A	12,197,463	80.2810	9,916,197	12,351,861	12,180,584	0	2,810	0	0	2.500	2.703	MON	5,147	310,049	01/06/2022	12/26/2051
749407-AA-0	RCKT 23CES3 A1A - CMO/RMBS			4	1.A	6,691,488	101.2155	6,772,936	6,691,600	6,690,776	0	(748)	0	0	7.015	6.972	MON	39,664	475,974	11/13/2023	11/25/2043
749421-AA-1	RCKT 24CES8 A1A - RMBS			4	1.A	7,860,225	100.1732	7,873,840	7,860,226	7,860,215	0	(10)	0	0	5.490	5.459	MON	35,958	71,915	10/18/2024	11/25/2044
749577-AJ-1	RFMSI 2006-S9 A9 - RMBS			3,5	5.B FE	203,412	5.6132	57,860	0	3,005	0	(196)	0	0	1.147	190.799	MON	197	3,267	08/20/2008	09/25/2036
74958W-AC-0	RFMSI 2007-SA1 2A2 - CMO/RMBS			4	1.A FM	144,311	56.9785	178,661	313,558	124,680	0	22,786	0	0	4.899	36.103	MON	1,280	15,636	11/13/2008	02/25/2037
74958Y-AE-2	RFMSI 2007-S4 A5 - CMO/RMBS			4,5	1.A FM	49,195	80.2045	122,993	153,350	94,523	0	3,315	0	0	6.000	13.167	MON	153	9,201	05/31/2009	04/25/2037
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	658,585	99.5400	655,556	658,585	658,585	0	129	0	0	1.259	1.259	MON	138	8,288	11/17/2021	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	3,909,796	85.7000	3,387,806	3,953,100	3,953,100	0	48,308	0	0	2.125	2.125	MON	1,400	84,003	09/24/2021	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	18,762,196	85.5000	16,063,873	18,788,155	18,788,165	0	25,817	0	0	3.000	3.019	MON	9,394	563,645	01/21/2022	01/25/2062
74970F-AA-5	RPIT 2022-3 A - CMO/RMBS			4	1.A FE	9,768,995	89.2200	9,368,100	10,500,000	10,182,944	0	169,241	0	0	4.000	6.119	MON	7,000	420,000	08/04/2022	08/25/2062
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A	3,146,343	96.2258	3,051,106	3,170,777	3,176,136	0	20,652	0	0	4.000	4.730	MON	10,569	126,831	04/01/2022	03/25/2067
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS			4	6. FM	709,156	84.8909	756,241	890,838	742,810	0	(10,276)	0	0	4.093	4.533	MON	3,027	57,383	02/11/2016	07/25/2036
75115C-AP-2	RALI 2006-QS9 114 - RMBS			3,5	5.B GI	132,580	5.5812	52,947	0	0	0	0	0	0	0.847	0.000	MON	134	1,112	02/01/2008	07/25/2036
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS			4,5	1.A FM	238,544	71.1506	230,705	324,248	0	0	(4,694)	0	0	4.793	4.793	MON	259	16,025	12/29/2021	09/25/2036
75116C-ET-9	RALI 2007-QS6 114 - CMO/RMBS			4	1.A FM	274,084	79.4196	226,263	284,896	115,075	0	14,394	0	0	5.750	27.467	MON	1,365	16,382	12/29/2021	04/25/2037
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	11,284,177	80.2760	8,988,265	11,196,703	11,260,997	0	(1,373)	0	0	2.500	2.434	MON	23,326	279,918	10/13/2021	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS			4	1.A	11,688,550	79.7897	9,480,314	11,881,626	11,674,514	0	3,377	0	0	2.500	2.750	MON	24,753	297,041	01/07/2022	12/25/2051
75970N-BE-6	RAMC 2005-3 AF4 - RMBS			4	1.A FM	801,011	99.7789	799,248	801,019	801,019	0	0	0	0	5.140	4.971	MON	3,431	41,173	09/09/2005	11/25/2035
76110H-2Y-4	RALI 2005-QS5 A2 - RMBS			3,5	5.B GI	70,760	4.6966	70,760	0	70,760	2,959	29,274	58,040	0	0.897	37.815	MON	225	1,940	02/22/2018	04/25/2035
76110V-QL-5	RFMS2 2004-HS2 AI6 - RMBS			4	1.A FM	0	94.9000	0	0	0	0	0	0	0	5.170	0.000	MON	0	0	06/22/2004	06/25/2034
76110V-RX-8	RFMS2 2005-HS1 1A4 - RMBS			4	1.A FM	54,071	1.3401	31,753	2,369,452	0	0	(10,566)	0	0	5.610	5.610	MON	11,077	30,466	09/13/2005	09/25/2035
761118-BU-1	RALI 2005-QA8 NB2 - CMO/RMBS			4	1.A FM	319,757	90.7152	364,678	402,003	229,386	0	3,370	0	0	5.455	9.324	MON	1,828	20,575	12/03/2015	07/25/2035
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS			4	1.A FM	18,116	83.4635	57,157	68,482	41,400	0	548	0	0	6.000	11.249	MON	342	3,868	02/08/2008	10/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS			4	1.A FM	2,234	78.3859	120,660	153,931	120,660	(17,415)	9,320	0	0	5.500	12.266	MON	706	8,468	02/13/2006	02/25/2036
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS			4	1.A FM	765,092	98.1207	825,589	841,401	828,963	0	40,152	0	0	5.561	5.578	MON	3,911	44,694	07/05/2016	05/18/2035
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS			4	1.A	4,036,493	99.5962	4,022,707	4,039,016	4,081,230	0	25,603	0	0	5.353	5.937	MON	18,017	216,209	07/29/2022	08/25/2062
816939-AC-6	SEMT 24INV1 A3 - RMBS			4	1.A FE	6,733,797	97.9688	6,713,457	6,852,648	6,728,427	0	(5,370)	0	0	5.500	6.049	MON	31,408	31,408	11/15/2024	10/25/2054
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	3,403,402	87.5201	2,927,431	3,344,867	3,389,996	0	(2,542)	0	0	3.500	3.156	MON	9,756	117,070	11/14/2019	12/27/2049
81748E-AB-2	SEMT 2024-7 A2 - RMBS			4	1.A	1,882,739	99.4850	1,883,934	1,893,687	1,882,786	0	47	0	0	6.000	6.013	MON	9,468	47,342	07/16/2024	08/25/2054
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	1,027,698	87.3231	879,014	1,006,622	1,033,331	0	(65)	0	0	3.500	2.375	MON	2,936	35,232	10/08/2019	11/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS			4	1.A	795,523	87.4496	678,921	776,356	789,586	0	194	0	0	3.500	2.814	MON	2,264	27,173	02/13/2020	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS			4	1.A	2,612,616	88.7687	2,267,112	2,553,954	2,599,480	0	(3,615)	0	0	3.500	3.146	MON	7,449	89,388	01/08/2020	02/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS			4	1.A	14,842,852	80.2499	11,787,969	14,689,076	14,810,323	0	(2,193)	0	0	2.500	2.402	MON	30,602	367,227	10/06/2021	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	10,463,831	80.1641	8,606,077	10,735,575	10,456,326	0	4,880	0	0	2.500	2.869	MON	22,366	268,389	01/19/2022	02/26/2052
81749E-AA-3	SEMT 24HY A1A - RMBS			4	1.A	10,371,221	98.1100	10,327,848	10,526,804	10,386,329	0	15,108	0	0	4.520	5.615	MON	7,931	79,104	10/28/2024	11/25/2063
83612T-AR-3	SVHE 2007-OPT1 X - RMBS			3	6. FE	337,817	0.1551	61,853	0	55,660	0	(5,929)	0	0	0.049	19.475	MON	326	16,592	10/04/2007	06/25/2037
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS			4	1.A FM	151,347	92.7743	159,934	172,391	150,347	0	11,034	0	0	4.113	11.034	MON	591	6,994	02/10/2016	11/25/2035
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS			4	1.A FM	459,386	51.2712	459,386	895,993	459,386	0	4,375	49,904	0	4.673	9.556	MON	3,497	42,290	02/16/2016	07/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS			4	1.A FM	255,477	84.2424	244,141	289,808	247,562	0	7,765	0	0	5.166	8.054	MON	1,251	14,256	01/15/2016	07/25/2035
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS			4,5	1.A FM	109,856	58.0546	136,115	234,460	121,133	0	4,188	0	0	4.753	14.522	MON	186	13,051	08/27/2008	08/25/2035
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS			4	1.A FM	471,086	63.1766	397,351	628,953	55,639	0	23,953	0	0	5.332	223.039	MON	2,794	31,733	12/29/2021	09/25/2035
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS			4	1.A FM	276,585	90.7500	276,408	304,582	255,701	0	7,147	0	0	5.214	11.212	MON	1,323	14,729	03/09/2017	09/25/2035
863579-ZL-5	SARM 2005-20 3A3 - CMO/RMBS			4	1.A FM	281,119	89.9576	297,692	330,925	247,208	0	18,805	0	0	6.138	15.567	MON	1,693	19,830	02/04/2016	10/25/2035
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	1.A FM	62,408	75.1386	50,066	66,632	50,995	1,033	(211)	0	0	3.375	3.500	MON	187	2,249	12/20/2022	08/25/2031
86359A-MG-5	SASC 2003-AL1 APO - RMBS	@		4	5.B GI	26,060	97.3042	36,003	37,000	33,724	0	1,897	0	0	0.000	5.782	N/A	0	0	02/05/2003	04/25/2031
86359A-WT-6	SASC 2003-AL2 APO - RMBS	@		4	5.B GI	61,474	88.1610	69,711	79,073	54,697	0	4,950	0	0	0.000	10.308	N/A	0	0	05/20/2003	01/25/2031
87222E-AB-4	TBW 2007-1 A2 - RMBS			4,5	1.A FM	529,659	21.5606	650,669	3,017,863	167,639	0	67,600	0	0	4.753	66.566	MON	2,391	30,357	05/31/2009	03/25/2037
87222E-AC-2	TBW 2007-1 A3 - RMBS			4	1.A FM	1,536,328	22.7576	1,064,340	4,676,856	931,364	0	48,338	0	0	5.880	10.101	MON	22,917	47,044	05/31/2009	03/25/2037
885220-KW-2	TMST 2006-2 A2B - CMO/RMBS			4	1.E FM	436,021	86.3713	392,905	454,902	441,400	0	1,196	0	0	4.483	3.771	MON	340	20,571	12/11/2018	04/25/2036
89055J-AA-3	TRK 24RRT2 A1 - RMBS			4	1.G FE	6,839,625	99.1035	6,838,142	6,900,000	6,843,721	0	4,096	0	0	5.504	6.008	MON	6,330	63,296	11/06/2024	09/25/2039
89171V-AF-4	TPMT 2015-5 B2 - CMO/RMBS			4	1.A	3,903,104	95.2301	3,809,204	4,000,000	3,946,962	0	7,414	0	0	4.013	6.914	MON	13,377	161,005	10/05/2018	05/25/2055
89172R-AD-7	TPMT 2015-6 M2 - CMO/RMBS			4	1.A	3,386,797	98.1472	3,435,152	3,500,000	3,462,887	0	9,328	0	0	3.750	4.109	MON	10,938	131,250	03/27/2017	04/26/2055
89172Y-AD-2	TPMT 2016-3 M2 - CMO/RMBS			4	1.A	1,000,625	98.7069	987,069	1,000,000	997,688	0	(427)	0	0	4.000	3.972	MON	3,333	40,000	05/02/2017	04/25/2056
89175J-AB-6	TPMT 176 A2 - CMO/RMBS			4	1.A	468,906	94.5058	472,529	500,000	491,123	0	3,354	0	0	3.000	3.453	MON	1,250	15,000	03/04/2019	10/25/2057
89176E-AB-6	TPMT 2018-1 A2 - RMBS			4	1.A	478,750	95.8381	479,191	500,000	494,861	0	2,699	0	0	3.250	3.773	MON	1,354	16,250	03/04/2019	01/25/2058
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS			4	1.A	6,087,366	101.7809	6,195,838	6,087,427	6,087,392	0	(132)	0	0	7.294	7.257	MON	37,001	444,017	10/19/2023	10/25/2063
89183C-AA-3	TPMT 24CES1 A1A - RMBS			2	1.A	6,080,992	99.9422	6,077,577	6,081,092	6,079,870	0	(1,122)	0	0	5.848	5.848	MON	29,635	325,987	01/11/2024	01/25/2064
89183G-AA-4	TPMT 244 A1A - RMBS			4	1.A	15,307,882	97.1108	15,156,376	15,607,302	15,317,010	0	9,128	0	0	4.310	6.000	MON	56,056	114,095	10/18/2024	10/27/2064
891947-AA-1	TPMT 24CES6 A1 - RMBS			4	1.A FE	7,872,689	100.0177	7,874,152	7,872,758	7,872,686	0	(3)	0	0	5.725	5.725	MON	37,560	37,560	11/20/2024	11/25/2064
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	12,346,581	80.1858	10,212,977	12,736,640	12,338,698	0	5,204	0	0	2.500	2.936	MON	26,535	318,416	02/04/2022	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS			4	1.A	27,266,683	80.2445	22,589,463	28,150,793	27,251,907	0	13,652	0	0	2.500	2.953	MON	58,647	703,770	02/04/2022	11/25/2051
915300-AA-8	UNLOK 241 A - RMBS			4	2.B FE	4,505,634	99.2640	4,589,275	4,623,302	4,528,124	0	22,490	0	0	7.000	7.895	MON	5,394	242,723	03/22/2024	04/25/2039
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A	18,396,247	80.3836	14,668,385	18,247,983	18,352,069	0	(3,951)	0	0	2.500	2.423	MON	38,017	456,200	10/13/2021	08/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A	4,710,806	88.9754	4,284,513	4,815,391	4,788,545	0	37,639	0	0	1.824	2.766	MON	7,319	87,833	02/10/2022	11/26/2066
92538N-AA-5	VERUS 2022-4 A1 - RMBS			2	1.A	653,993	98.1075	689,568	702,870	662,953	0	6,271	0	0	4.474	6.621	MON	2,621	31,446	06/20/2023	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - RMBS			4	1.A	1,453,444	92.2827	1,344,810	1,457,272	1,456,091	0	2,120	0	0	4.120	4.236	MON	5,003	59,556	03/22/2022	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS			4	1.A	1,551,006	98.9533	1,534,789	1,551,024	1,561,700	0	9,739	0	0	5.152	5.769	MON	6,659	79,909	07/28/2022	07/25/2067
92838C-AA-6	VISIO 221 A1 - RMBS			4	1.A FE	3,724,498	100.4727	3,742,161	3,724,555	3,761,198	0	21,305	0	0	5.760	6.280	MON	17,875	214,497	07/14/2022	08/27/2057
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS			4	5.A FM	1,197,190	85.0896	1,315,097	1,545,544	1,315,097	(21,727)	50,105	0	0	4.673	8.666	MON	6,019	69,395	02/17/2016	05/25/2037
933636-AG-7	WAMU 2007-HY4 3A1 - CMO/RMBS			4	1.A FM	490,732	90.5744	469,390	518,236	469,390	(12,837)	12,119	0	0	4.338	6.555	MON	1,873	22,080	01/06/2017	04/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS			4	1.A FM	408,027	92.3773	423,001	457,906	423,001	(59,427)	13,287	0	0	5.107	7.742	MON	1,949	21,983	02/23/2016	11/25/2036
93363N-AB-1	WAMU 2006-AR12 1A2 - CMO/RMBS			4	1.A FM	184,909	87.8522	171,845	195,607	171,845	3,540	(6,789)	0	0	4.823	4.845	MON	786	8,944	03/13/2017	10/25/2036
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS			4	3.A FM	1,073,700	84.0000	1,063,389	1,265,939	1,063,389	(8,927)	18,560	0	0	4.110	6.943	MON	4,336	50,332	01/29/2016	07/25/2037
939336-6E-8	WMALT 2005-4 C10 - RMBS			3,5	5.B GI	57,355	3.0101	14,522	0	0	0	0	0	0	0.647	250.000	MON	52	320	03/05/2008	06/25/2035
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS			4	1.A FM	197,151	90.7131	178,323	196,580	178,323	(18,412)	1,148	0	0	5.750	5.750	MON	942	11,140	12/29/2021	02/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93934F-LV-2	WMALT 2006-2 1A5 - RMBS			3,5	5.B GI	274,811	3.5299	53,325	0	0	0	0	0	0	0.847	250.000	MON	213	1,800	01/23/2008	03/25/2036
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS			4	1.A FM	362,147	73.5960	286,006	388,616	191,415	0	12,157	0	0	6.000	18.739	MON	1,943	22,886	12/29/2021	07/25/2036
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS			4,5	1.A FM	0	65.8559	119,786	181,891	115,557	0	16,896	0	0	5.053	28.430	MON	153	10,656	04/23/2008	07/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS			4	1.A	1,689,897	88.2592	1,465,387	1,660,322	1,695,850	0	(168)	0	0	3.500	2.489	MON	4,843	58,111	11/19/2019	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	1,088,665	82.7188	889,962	1,075,889	1,076,441	0	(101)	0	0	3.000	2.758	MON	2,690	32,277	02/14/2020	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS			4	1.A	26,224,934	80.2438	21,452,828	26,734,561	26,249,176	0	7,638	0	0	2.500	2.761	MON	11,139	672,095	01/13/2022	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,101,749,079	XXX	1,031,298,110	1,163,761,155	1,099,849,309	(339,834)	4,632,905	281,867	0	XXX	XXX	XXX	2,970,154	32,444,533	XXX	XXX
04963X-AA-2	AHPT 24ATRM A - CMBS			4	1.A	5,999,998	99.5050	5,970,300	6,000,000	5,999,983	0	(15)	0	0	5.590	5.590	MON	19,563	54,994	10/07/2024	10/12/2039
05608V-AA-4	BX 2021-MFM1 A - CMBS			4,5	1.A FE	1,904,984	99.9375	1,903,793	1,904,984	1,904,984	0	0	0	0	5.212	5.266	MON	4,688	116,624	01/05/2021	01/17/2034
05610D-AA-0	BX 2023-DELC A - CMBS			4,5	1.A	4,488,669	100.7500	4,533,750	4,500,000	4,494,811	0	6,662	0	0	7.087	7.482	MON	15,060	361,304	05/24/2023	06/15/2038
450953-AA-2	ICNQ 24MF A - CMBS			4	1.A FE	5,049,961	100.3208	5,016,040	5,000,000	5,049,411	0	(550)	0	0	5.778	5.650	MON	15,248	24,075	11/04/2024	12/12/2034
450953-AE-4	ICNQ 24MF B - CMBS			4	1.D FE	2,185,567	100.5288	2,175,443	2,164,000	2,185,333	0	(234)	0	0	6.074	5.942	MON	6,937	10,953	11/04/2024	12/12/2034
61764R-BJ-6	MSBAM 2015-C20 B - CMBS			4	1.A	5,133,859	99.6100	4,980,500	5,000,000	5,000,000	0	(9,349)	0	0	4.160	3.847	MON	17,333	208,000	02/17/2015	02/18/2048
95003L-AA-8	WFCM 2021-SAVE A - CMBS			4,5	1.A FE	2,863,228	100.0177	2,863,735	2,863,228	2,863,228	0	0	0	0	5.662	5.909	MON	7,655	188,407	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						27,626,266	XXX	27,443,561	27,432,212	27,497,749	0	(3,486)	0	0	XXX	XXX	XXX	86,485	964,356	XXX	XXX
00038P-AA-8	AASET 211 A - ABS			4	1.G FE	3,383,299	93.2859	3,373,225	3,616,007	3,427,227	0	39,786	0	0	2.950	5.255	MON	4,445	106,672	11/03/2023	11/16/2041
00038Q-AA-6	AASET 242 A - ABS		C	2	1.F FE	4,913,774	99.2573	4,877,320	4,913,815	4,913,768	0	(6)	0	0	5.930	5.930	MON	12,141	43,930	10/09/2024	09/16/2049
00038R-AA-4	AASET 2019-2 A - ABS			2	2.C FE	3,226,441	96.0074	3,208,270	3,341,691	3,252,043	0	25,575	0	0	3.376	5.809	MON	4,701	72,524	07/24/2024	10/16/2039
000823-AU-8	ABPCI 2RR A1R - CDO		C	4,5	1.A FE	20,500,000	100.5089	20,604,325	20,500,000	20,500,000	0	0	0	0	6.771	6.866	JAJO	508,960	0	08/02/2024	07/20/2037
00085U-AL-5	ABPCI IV A1R - CDO		C	4,5	1.A FE	8,628,838	100.0565	9,085,130	9,080,000	8,835,230	0	99,619	0	0	6.409	7.958	JAJO	105,069	658,697	12/02/2022	10/27/2033
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	4,5	1.A FE	10,000,000	94.4212	9,442,120	10,000,000	10,000,000	0	0	0	0	2.750	2.759	JAJO	54,236	275,000	04/29/2021	07/20/2033
00090N-AC-4	ABDLF II A2 - CDO			4	1.F FE	17,180,098	93.6036	16,081,190	17,180,098	17,180,098	0	0	0	0	3.550	3.565	JAJO	108,426	609,893	02/15/2022	03/01/2032
001406-AA-5	DCAL 2015 A1 - ABS		D	4	4.C FE	277,138	92.1280	255,322	277,138	255,322	70,324	0	0	0	4.213	4.250	MON	519	11,676	02/13/2015	02/15/2040
00165V-AA-0	ALP CFO 2024 L P - CDO			4	1.G FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	7.371	7.366	JAJO	135,135	0	10/23/2024	10/15/2036
001746-AQ-9	AMMC 18 BR - CDO			4,5	1.A FE	967,000	100.2951	1,002,951	1,000,000	967,000	0	0	0	0	6.383	6.689	FMAN	6,383	72,378	05/16/2022	05/27/2031
00176B-AH-6	AMMC 13R B2R - CDO			4,5	4.A FE	10,060	99.9931	10,317	10,317	10,045	315	(17)	0	0	11.336	11.874	JAJO	224	1,262	06/23/2017	07/24/2029
00176B-AK-9	AMMC 13R 22R - CDO			4,5	4.A FE	10,317	99.9931	10,317	10,317	10,083	605	(89)	0	0	11.846	32.280	JAJO	234	1,316	06/23/2017	07/24/2029
00176B-AM-5	AMMC 13R B3R - CDO			4,5	6. FE	115,520	26.5000	32,887	124,101	32,887	(38,002)	4,332	0	0	13.196	13.196	JAJO	3,139	16,363	06/23/2017	07/24/2029
00176C-AQ-4	AMMC XII BR - CDO			4,5	1.A FE	488,000	100.0556	488,271	488,000	487,264	0	(291)	0	0	6.283	6.460	FMAN	4,259	35,103	11/01/2017	11/10/2030
00176C-AS-0	AMMC XII CR - CDO			4,5	1.D FE	1,808,500	100.0773	1,832,415	1,831,000	1,819,442	0	(125)	0	0	6.683	6.739	FMAN	16,996	139,194	11/29/2018	11/10/2030
00176E-AG-2	AMMC XII ER - CDO			4,5	4.A FE	205,800	100.6064	211,273	210,000	205,600	15,495	(238)	0	0	10.963	11.175	FMAN	3,198	25,152	11/01/2017	11/10/2030
00177U-AC-4	AMMC 26 F - CDO		C	4,5	4.C FE	2,617,150	98.0844	3,020,019	3,079,000	2,617,150	0	0	0	0	12.596	15.025	JAJO	84,029	414,401	02/03/2023	04/15/2036
00178L-AB-5	AMMC 21 A - CDO			4,5	1.A FE	426,782	100.0682	427,073	426,782	426,633	0	(162)	0	0	6.071	6.222	FMAN	4,174	29,788	09/14/2017	11/04/2030
00178L-AC-3	AMMC 21 B - CDO			4,5	1.A FE	2,252,400	100.0730	2,288,569	2,286,900	2,252,099	0	(283)	0	0	6.501	6.693	FMAN	23,952	169,673	05/10/2022	11/04/2030
00178L-AD-1	AMMC 21 C - CDO			4,5	1.B FE	374,100	100.0648	374,342	374,100	374,355	0	(306)	0	0	6.921	6.957	FMAN	4,171	29,362	09/14/2017	11/04/2030
00178L-AE-9	AMMC 21 D - CDO			4,5	2.A FE	322,500	100.6237	324,511	322,500	322,722	0	(267)	0	0	7.921	7.980	FMAN	4,116	28,609	09/14/2017	11/04/2030
00178X-AB-9	AMSR 2019-SFR1 B - CMBS			4	1.A FE	4,999,754	95.9634	4,798,170	5,000,000	4,995,680	0	(1,114)	0	0	3.023	3.018	MON	12,596	151,150	11/26/2019	01/19/2039
00179T-AA-9	AMMC 21 E - CDO			4,5	4.A FE	228,253	100.4536	233,253	232,200	229,178	13,549	396	0	0	11.321	11.927	FMAN	4,235	28,668	09/14/2017	11/04/2030
00255J-AA-8	AASET 241 A1 - ABS			2	1.G FE	2,909,727	100.7067	2,930,388	2,909,824	2,909,727	0	0	0	0	6.261	6.261	MON	7,591	90,586	06/06/2024	05/17/2049
00255U-AA-3	AASET 2020-1 A - ABS			4	2.A FE	1,009,262	96.0037	968,946	1,009,280	1,009,271	0	(28)	0	0	3.351	3.375	MON	1,503	33,821	02/03/2020	01/17/2040
006346-AW-0	ADMSO 231 A2 - ABS			4	1.G FE	6,299,747	103.1560	6,498,828	6,300,000	6,298,671	0	159	0	0	6.967	7.076	MON	19,508	438,921	07/19/2023	07/15/2053
00834B-AA-5	AFFRM 24A A - ABS			4	1.A FE	1,969,752	100.7276	1,984,334	1,970,000	1,969,827	0	75	0	0	5.610	5.612	MON	4,912	92,098	02/07/2024	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00834J-AE-0	AFFRM 2023-A 1A - ABS			4	1.A FE	1,982,631	100.0650	2,001,300	2,000,000	1,997,066	0	8,739	0	0	6.610	7.194	MON	5,876	132,200	04/19/2023	01/18/2028
01448Q-AA-8	ALESC IV A1 - CDO			4,5	1.C FE	23,065	100.0000	27,165	27,165	26,504	0	356	0	0	5.331	6.873	JAJO	253	1,675	09/29/2016	07/30/2034
01449T-AA-1	ALESC 9 A1 - CDO			4,5	1.A FE	11,628,659	93.2639	11,724,693	12,571,524	11,864,690	0	67,394	0	0	4.959	4.842	MJSD	15,585	735,210	08/04/2021	06/23/2036
01449W-AA-4	ALESC X A1 - CDO			4,5	1.A FE	382,529	96.7211	405,882	419,641	388,299	0	(1,425)	0	0	4.939	8.738	MJSD	518	30,963	03/28/2022	09/23/2036
02666A-AA-6	AH4R 2015-SFR1 A - CMBS			4	1.A FE	3,654,207	99.5175	3,636,724	3,654,356	3,648,942	0	(426)	0	0	3.467	3.480	MON	10,558	126,697	02/26/2015	04/18/2052
02666A-AB-4	AH4R 2015-SFR1 B - CMBS			4	1.A FE	1,049,952	99.5232	1,044,994	1,050,000	1,048,287	0	(130)	0	0	3.813	3.830	MON	3,336	40,037	02/26/2015	04/18/2052
02666A-AC-2	AH4R 2015-SFR1 C - CMBS			4	1.A FE	749,966	99.5534	746,651	750,000	748,682	0	(102)	0	0	4.110	4.131	MON	2,569	30,825	02/26/2015	04/18/2052
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS			4	5.B GI	9	0.0010	9	0	9	0	0	0	0	0.000	0.000	MON	0	0	02/22/2018	10/18/2052
03235T-AA-5	ACEF 2014-1 A - ABS			4	6. *	800,302	34.0000	663,665	1,951,957	663,665	61,060	266,874	425,220	0	8.000	109.096	MON	4,771	146,995	12/10/2014	12/20/2025
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	6,000,000	92.1186	5,527,116	6,000,000	6,000,000	0	0	0	0	2.875	2.885	JAJO	30,667	172,500	05/25/2021	07/27/2039
03329L-AS-0	ANCHF 2R AR - CDO			4	1.A FE	3,500,000	97.4186	3,409,651	3,500,000	3,500,000	0	0	0	0	3.928	3.926	AO	25,205	137,480	01/17/2020	04/26/2038
03330E-AJ-3	ANCHF 3 A1R - CDO			2	1.A FE	6,250,000	93.3332	5,833,325	6,250,000	6,250,000	0	0	0	0	2.871	2.881	JAJO	31,402	179,438	12/24/2020	01/28/2039
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	1,305,815	98.7912	1,290,030	1,305,815	1,305,815	0	0	0	0	4.100	4.097	AO	9,815	53,538	01/26/2018	04/25/2036
03331F-AA-8	ANCHF 7 A - CDO			4	1.A FE	4,712,522	99.0168	4,602,899	4,648,604	4,669,653	0	(10,073)	0	0	4.620	4.277	AO	39,374	214,766	03/09/2022	04/25/2037
03331F-AJ-9	ANCHF 7 BR - CDO			4	1.A FE	5,000,000	92.6520	4,632,600	5,000,000	5,000,000	0	0	0	0	3.133	3.132	AO	28,719	156,650	04/13/2021	04/27/2037
03665J-AJ-7	ANTR 2017-1 AR - CDO		C	4,5	1.A FE	8,064,375	100.0000	8,500,000	8,500,000	8,314,312	0	117,709	0	0	6.469	8.075	JAJO	109,973	622,801	10/07/2022	04/20/2033
03665M-AC-5	ANTR 2018-1 B - CDO		C	4,5	1.A FE	3,040,000	100.0132	3,200,422	3,200,000	3,146,570	0	40,741	0	0	6.529	7.999	JAJO	41,786	236,424	07/12/2022	04/20/2031
03665T-AN-6	ANTR 2018-2 A2R - CDO		C	4,5	1.A FE	1,000,000	100.0686	1,000,686	1,000,000	1,000,000	0	0	0	0	6.567	6.568	JAJO	13,135	74,274	04/21/2022	04/20/2034
03665T-AQ-9	ANTR 2018-2 BR - CDO		C	4,5	1.C FE	2,000,000	100.1071	2,002,142	2,000,000	2,000,000	0	0	0	0	6.917	6.923	JAJO	27,670	155,684	04/21/2022	04/20/2034
03666L-AL-6	ANTR 201R A1R - CDO		C	4,5	1.A FE	18,575,000	101.1504	18,788,687	18,575,000	18,575,000	0	0	0	0	6.348	6.401	JAJO	229,273	1,332,489	11/16/2021	10/24/2033
038413-AA-8	AOFIT 2020-A A - ABS			4	1.A FE	408,033	92.0218	375,548	408,108	408,017	0	(17)	0	0	1.900	1.915	MON	302	7,754	08/19/2020	07/17/2046
03880R-AA-7	ARCLO 2021-FL4 A - CMBS		C	4,5	1.A FE	2,830,698	99.9695	2,844,055	2,844,923	2,813,612	0	(17,086)	0	0	5.862	10.116	MON	7,411	79,290	08/08/2024	11/17/2036
03880X-AA-4	ARCLO 2022-FL1 A - CMBS		C	4,5	1.A FE	14,449,712	99.8642	14,430,090	14,449,712	14,449,712	0	0	0	0	5.876	6.125	MON	37,738	994,556	01/26/2022	01/15/2037
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4,5	1.A FE	1,942,896	99.9721	1,980,891	1,981,444	1,971,889	0	12,704	0	0	5.482	5.974	MON	4,827	128,216	06/22/2023	12/17/2035
04684A-AA-0	AOWL 3 A1 - CDO			4,5	1.A FE	3,000,000	100.7614	3,022,842	3,000,000	3,000,000	0	0	0	0	6.767	6.863	JAJO	41,227	94,384	04/30/2024	04/20/2036
05377R-HG-2	AESOP 236 A - ABS			4	1.A FE	7,581,741	102.8465	7,950,034	7,730,000	7,593,854	0	12,033	0	0	5.810	6.429	MON	13,723	449,113	09/27/2023	12/20/2029
05377R-HM-9	AESOP 2023-8 A - ABS			4	1.A FE	8,996,468	103.6695	9,330,255	9,000,000	8,970,682	0	(20,090)	0	0	6.020	6.198	MON	16,555	541,800	09/12/2023	02/20/2030
05377R-HY-3	AESOP 241 A - ABS			4	1.A FE	3,999,312	101.3743	4,054,972	4,000,000	3,992,896	0	(6,416)	0	0	5.360	5.473	MON	6,551	201,298	01/08/2024	06/20/2030
05493N-AA-0	BDS 21FL9 A - CMBS		C	4,5	1.A FE	5,582,047	99.5384	5,556,280	5,582,047	5,582,047	0	0	0	0	5.560	7.035	MON	12,069	362,372	10/01/2021	11/18/2038
054980-AA-5	BDS 2022-FL11 ATS - CMBS			4,5	1.A FE	14,168,801	100.0447	14,175,135	14,168,801	14,168,801	0	0	0	0	6.166	5.884	MON	31,550	1,007,825	04/04/2022	03/21/2039
054982-AA-1	BCAST 2022-A ISSUER LLC				1.D PL	7,336,878	100.0000	7,336,878	7,336,878	7,336,878	0	0	0	0	9.568	9.702	JAJO	152,095	413,236	12/06/2024	10/15/2035
05550G-AL-1	BCMM 2019 A1R - CDO		C	2,5	1.A FE	7,162,500	100.0457	7,503,428	7,500,000	7,335,646	0	73,791	0	0	6.418	7.653	JAJO	104,285	539,606	05/25/2023	10/17/2033
05553E-AA-7	BFNS 221 A - CDO		C	4	1.D FE	8,131,769	96.1132	8,169,358	8,499,725	8,304,531	0	80,724	0	0	5.000	6.211	JAJO	95,622	424,986	10/07/2022	07/10/2035
055984-AA-6	BSPRT 2022-FL9 A - CMBS			4,5	1.A FE	6,369,129	100.0764	6,438,379	6,433,464	6,399,246	0	3,900	0	0	6.693	6.689	MON	19,138	492,048	06/10/2022	05/16/2039
05602C-AA-2	BSPRT 2021-FL7 A - CMBS		C	4,5	1.A FE	3,120,491	99.8782	3,205,401	3,209,310	3,152,659	0	2,225	0	0	5.832	7.194	MON	8,318	217,270	03/21/2023	12/15/2038
06760W-AC-0	BMM 2021-I A1 - CDO		C	4,5	1.A FE	5,814,600	101.0794	6,064,764	6,000,000	5,899,853	0	53,505	0	0	6.429	7.523	JAJO	77,148	437,178	05/25/2023	07/20/2033
072917-AC-1	BXCMM 2022-1 A2 - CDO			4	1.A FE	7,500,000	95.2461	7,143,458	7,500,000	7,500,000	0	0	0	0	3.410	3.424	JAJO	50,440	255,750	02/10/2022	04/20/2035
09261M-AA-4	BLKMM VI A - CDO		C	4,5	1.A FE	52,516,100	100.0746	54,040,284	54,000,000	53,348,775	0	361,045	0	0	6.579	7.374	JAJO	710,533	4,017,175	09/29/2022	04/20/2033
09290E-AC-3	BLKMM AR - CDO			4,5	1.A FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.953	6.038	JAJO	21,496	0	12/11/2024	01/15/2038
092913-AC-6	ELB 5R AR - CDO			4,5	1.A FE	14,483,984	100.1619	15,020,535	14,996,256	14,653,691	0	111,451	0	0	6.209	6.841	MJSD	41,380	1,085,527	06/20/2023	06/15/2034
09748R-AC-2	BOJA 241 A2 - ABS			4	2.B FE	5,000,000	98.6514	4,932,570	5,000,000	5,000,000	0	0	0	0	6.584	6.584	FMAN	66,754	0	10/11/2024	11/20/2054
102104-AA-4	CLDCD 241 A2 - ABS			4	1.F FE	9,000,000	99.6525	8,968,725	9,000,000	9,000,000	0	0	0	0	5.781	5.781	MON	49,139	0	11/22/2024	11/22/2049
10901A-AA-4	BDF II A - CDO			4	1.A FE	3,908,572	99.5250	3,890,007	3,908,572	3,908,572	0	0	0	0	4.750	4.746	AO	34,037	185,657	08/30/2018	10/25/2035
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	2,433,942	98.9395	2,408,130	2,433,942	2,433,942	0	0	0	0	4.250	4.247	AO	18,964	103,443	02/02/2018	04/25/2036
12327A-AA-6	BJETS 2022-1 A - ABS			4	1.F FE	877,612	96.9722	877,219	904,609	888,018	0	4,447	0	0	4.455	5.327	MON	1,791	40,300	05/05/2022	06/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12434L-AC-8	BXMT 2020-FL2 AS - CMBS			2,5	1.A FE	3,000,000	97.3030	2,919,090	3,000,000	3,000,000	0	0	0	0	5.646	5.730	MON	7,058	198,469	01/31/2020	02/17/2038
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	3,311,367	89.5716	2,968,136	3,313,702	3,311,320	0	(222)	0	0	3.250	3.288	MON	4,786	107,999	01/15/2020	02/15/2050
12510H-AS-9	CAUTO 231 A1 - ABS			4	1.A FE	5,548,614	100.9127	5,752,024	5,700,000	5,556,114	0	27,709	0	0	5.750	6.623	MON	14,567	328,660	09/14/2023	09/15/2053
12529K-AA-0	CFMT 2021-GRN1 A - ABS			4	1.B FE	546,047	98.0451	535,378	546,053	546,051	0	2	0	0	1.100	1.103	MON	184	6,007	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	1,079,777	91.8650	992,142	1,080,000	1,079,845	0	26	0	0	2.070	2.084	MON	807	22,356	10/02/2020	10/18/2045
12803V-AA-3	CAJUN 211 A2 - ABS			4	2.B FE	3,880,000	95.3970	3,701,404	3,880,000	3,880,000	0	0	0	0	3.931	3.931	FMAN	17,371	152,523	10/29/2021	11/20/2051
14576A-AA-0	CARM 201 A1 - ABS			4	1.A FE	9,315,820	90.8851	8,815,855	9,700,000	9,394,831	0	78,787	0	0	2.010	3.120	MON	8,124	185,790	02/16/2024	12/15/2050
14576A-AB-8	CARM 201 A2 - ABS			4	1.A FE	853,083	83.9373	716,489	853,600	853,134	0	13	0	0	2.480	2.483	MON	882	21,230	11/18/2020	12/15/2050
14576A-AC-6	CARM 201 A3 - ABS			4	1.F FE	1,224,260	92.9423	1,138,543	1,225,000	1,224,328	0	17	0	0	3.100	3.103	MON	1,582	38,086	11/18/2020	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	877,245	94.6614	830,436	877,270	877,258	0	4	0	0	3.474	3.500	MON	1,355	30,476	01/20/2021	01/15/2046
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	5,000,000	94.2939	4,714,695	5,000,000	5,000,000	0	0	0	0	3.164	3.176	JAJO	28,967	158,200	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4,5	1.A FE	1,670,982	100.2663	1,676,186	1,671,734	1,673,491	0	(711)	0	0	6.318	5.844	JAJO	22,883	121,645	02/04/2021	07/15/2030
15674P-AA-5	CERB XXXIII A - CDO			2,5	1.A FE	19,762,750	100.3140	20,564,370	20,500,000	20,188,669	0	178,152	0	0	6.478	7.495	JAJO	287,709	1,487,393	09/20/2022	07/23/2033
15674R-AC-7	CERB 35 A - CDO		C	4,5	1.A FE	2,153,672	100.2124	2,254,779	2,250,000	2,207,516	0	25,443	0	0	6.418	7.737	JAJO	31,285	161,882	10/11/2022	09/22/2033
15674V-AD-6	CERB 41 B - CDO			4,5	1.B FE	2,000,000	100.9695	2,019,390	2,000,000	2,000,000	0	0	0	0	8.256	8.247	JAJO	35,776	181,173	05/11/2023	07/16/2035
164737-AA-6	CHRY 241 A - ABS			4	1.F FE	2,999,891	100.1910	3,005,730	3,000,000	3,000,011	0	120	0	0	5.700	5.700	MON	7,125	34,675	09/25/2024	04/15/2032
17151K-AA-4	CHMML III A1 - CDO			4,5	1.A FE	21,186,996	101.2157	22,855,158	22,580,645	21,872,323	0	316,265	0	0	6.396	8.143	JAJO	276,832	1,628,225	10/05/2022	10/24/2033
17275G-AA-4	CIRUS 181 A - CDO			4	1.A FE	8,994,106	99.6250	8,960,378	8,994,106	8,994,106	0	0	0	0	4.800	4.797	JJ	187,077	431,717	11/02/2018	01/26/2037
19421U-AA-2	CASL 2019-A A1 - ABS			4,5	1.A FE	356,792	99.5807	357,022	358,526	357,506	0	143	0	0	5.853	1.665	MON	350	24,391	06/26/2019	12/28/2048
20267U-AA-7	CBSLT 2016-B A1 - ABS			4	1.A FE	60,438	97.0552	58,674	60,454	60,448	0	1	0	0	2.730	2.753	MON	28	1,650	10/13/2016	10/25/2040
20633K-AE-8	CONCORD MUSIC ROYALTIES, LLC - ABS			4	1.F FE	8,499,640	97.9649	8,327,017	8,500,000	8,499,592	0	(48)	0	0	5.644	5.644	JAJO	83,955	0	10/16/2024	10/20/2074
21872M-AG-7	CAFL 2018-2 B - CMBS			4	1.A FE	98,920	99.2234	98,155	98,923	98,857	0	(27)	0	0	4.545	4.569	MON	376	5,355	12/06/2018	11/18/2052
21872N-AA-8	CAFL 2019-3 A - CMBS			4	1.A FE	829,241	98.6882	818,384	829,263	829,154	0	(18)	0	0	2.705	2.705	MON	1,869	22,432	11/05/2019	10/17/2052
22284H-AC-7	CLVR 3 B - CDO		C	4,5	1.A FE	324,134	100.0612	324,332	324,134	324,047	0	64	0	0	6.768	6.938	JAJO	4,753	24,471	08/09/2017	10/15/2029
224936-AA-2	CAALT 233 A - ABS			4	1.A FE	4,499,096	101.7594	4,579,173	4,500,000	4,499,360	0	332	0	0	6.390	6.493	MON	12,780	287,550	08/15/2023	08/15/2033
22549N-AA-9	CSRT 2018-PS1 A - CDO		C	4,5	1.D FE	3,023,756	98.5871	3,073,230	3,117,274	3,062,210	0	29,005	0	0	6.187	7.500	JAJO	36,433	218,341	07/25/2018	01/01/2037
233046-AH-4	DNKN 2017-1 AII - ABS			4	1.C FE	2,796,189	95.8000	2,680,005	2,797,500	2,796,787	0	20	0	0	3.350	3.352	FMAN	10,673	93,716	11/22/2017	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - ABS			4	2.B FE	4,983,258	98.5600	5,136,208	5,211,250	5,097,666	0	53,746	0	0	4.021	5.552	FMAN	23,865	209,544	07/14/2022	05/20/2049
233046-AM-3	DNKN 2019-1 A22 - ABS			4	1.C FE	4,181,658	96.5000	3,885,934	4,026,875	4,101,504	0	(15,030)	0	0	4.002	3.549	FMAN	18,354	161,156	11/07/2019	05/20/2049
233046-AQ-4	DNKN 2021-1 A22 - ABS			4	2.B FE	2,508,284	90.2746	2,583,208	2,861,500	2,634,407	0	50,669	0	0	2.493	4.816	FMAN	8,125	71,337	05/13/2022	11/20/2051
233046-AS-0	DNKN 2021-1 A23 - ABS			4	2.B FE	2,859,077	84.3200	3,100,674	3,677,270	2,967,490	0	75,919	0	0	2.791	6.416	FMAN	11,689	102,633	07/11/2023	11/20/2051
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	4,999,036	96.2521	4,812,605	5,000,000	4,999,722	0	237	0	0	2.060	2.074	MON	1,717	103,000	02/24/2021	02/27/2051
24460X-AA-8	DPATH 2021-2 A1 - CDO		C	4,5	1.A FE	1,001,094	101.2408	1,012,408	1,000,000	1,001,023	0	(71)	0	0	6.518	6.511	JAJO	14,121	0	10/28/2024	01/17/2034
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	4,000,000	95.1516	3,806,064	4,000,000	4,000,000	0	0	0	0	3.933	3.933	MJSD	2,622	157,320	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - ABS			4	2.A FE	4,248,367	99.6032	4,287,447	4,304,528	4,289,385	0	17,603	0	0	4.474	4.947	JAJO	35,307	192,585	07/25/2022	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	4,124,801	97.3338	4,117,220	4,230,000	4,174,301	0	19,600	0	0	4.118	4.700	JAJO	31,935	174,191	05/06/2022	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - ABS			4	2.A FE	947,500	99.4029	941,842	947,500	947,524	0	(28)	0	0	4.116	4.133	JAJO	7,150	38,999	04/18/2018	07/27/2048
25755T-AK-6	DPABS 2018-1 A22 - ABS			4	2.A FE	1,420,806	97.7162	1,388,791	1,421,250	1,421,203	0	17	0	0	4.328	4.352	JAJO	11,277	61,512	06/06/2018	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - ABS			4	2.A FE	2,563,801	92.7961	2,457,835	2,648,640	2,590,918	0	10,286	0	0	3.668	4.204	JAJO	17,811	97,152	03/23/2022	10/25/2049
25755T-AN-0	DPABS 2021-1 A1 - ABS			4	2.A FE	8,752,500	90.8241	7,949,379	8,752,500	8,752,500	0	0	0	0	2.662	2.662	JAJO	42,715	232,992	04/08/2021	04/25/2051
26209X-AA-9	HONK 201 A2 - ABS			4	2.C FE	7,034,508	95.8599	6,879,039	7,176,139	7,102,685	0	26,026	0	0	3.786	4.237	JAJO	53,583	271,689	04/21/2022	07/20/2050
26209X-AC-5	HONK 2020-2 A2 - ABS			4	2.C FE	1,878,545	93.6345	1,758,967	1,878,545	1,878,545	0	0	0	0	3.237	3.250	JAJO	11,993	60,809	10/29/2020	01/20/2051
26209X-AF-8	HONK 221 A2 - ABS			4	2.C FE	8,607,163	101.6474	8,748,958	8,607,163	8,607,163	0	0	0	0	7.393	7.460	JAJO	125,498	641,258	09/28/2022	10/21/2052
26249M-AQ-0	DRSLF 37 BR - CDO			4,5	1.A FE	872,156	100.1892	901,703	900,000	892,999	0	2,496	0	0	6.318	6.661	JAJO	12,319	63,840	12/07/2018	01/15/2031
26827E-AC-9	ECAF I A2 - ABS		D	4	5.B FE	910,620	75.7524	689,816	910,620	689,816	96,633	1,248	0	0	4.947	3.779	MON	2,002	45,048	06/15/2015	08/15/2040

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
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	1,124,791	93.2779	1,049,397	1,125,022	1,124,897	0	19	0	0	2.540	2.558	MON	476	28,576	10/16/2019	03/25/2044
282523-AK-5	GUGG4 1828 S2R - CDO		C	4	1.A FE	944,286	99.7697	942,111	944,286	944,286	0	0	0	0	4.442	4.466	JAJO	8,855	41,945	10/05/2018	10/15/2031
28852L-AA-1	ECLO III A1 - CDO			4,5	1.A FE	378,645	100.0455	378,817	378,645	378,650	0	(62)	0	0	6.529	6.514	JAJO	4,944	27,975	06/06/2018	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO			4,5	1.A FE	757,290	100.3770	760,145	757,290	757,290	0	0	0	0	6.629	6.638	JAJO	10,040	56,722	03/23/2021	07/22/2030
30259A-AA-0	FDF 3 A1 - CDO			4	1.A FE	1,613,717	99.7739	1,610,068	1,613,717	1,613,717	0	0	0	0	3.900	3.896	JJ	27,272	62,935	11/29/2017	01/25/2036
30259R-AE-5	FMMSR 20GT1 A - CMO/RMBS			4	2.C FE	2,499,036	95.8708	2,396,770	2,500,000	2,499,786	0	192	0	0	4.450	4.500	MON	1,854	111,250	12/10/2020	07/25/2028
30259R-AH-8	FMMSR 2021-GT1 A - CMO/RMBS			4	2.C FE	7,499,133	92.1719	6,912,893	7,500,000	7,499,560	0	114	0	0	3.620	3.622	MON	4,525	271,500	07/28/2021	07/25/2028
30259R-AM-7	FMMSR 22GT1 A - CMO/RMBS			4	2.C FE	1,999,282	98.9581	1,979,162	2,000,000	1,999,638	0	141	0	0	6.190	6.198	MON	2,063	123,800	04/26/2022	04/26/2027
302637-AJ-2	FSKMM 1R A2R - CDO			4,5	1.A FE	2,350,000	100.2493	2,355,859	2,350,000	2,350,000	0	0	0	0	7.168	7.139	JAJO	36,495	186,946	04/06/2022	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4,5	1.C FE	3,000,000	100.0003	3,000,009	3,000,000	3,000,000	0	0	0	0	7.518	7.585	JAJO	48,864	249,301	12/14/2020	01/15/2031
30332Y-AC-5	FI 241 A1 - ABS			4	1.A FE	5,996,259	96.4500	5,785,660	5,998,611	5,996,263	0	4	0	0	4.880	4.882	MON	24,394	47,162	10/01/2024	10/15/2054
33768N-AA-0	FKH 2022-SFR1 A - CMBS			4	1.A FE	8,910,800	97.9795	8,731,129	8,911,180	8,903,057	0	(3,237)	0	0	4.145	4.139	MON	30,781	369,368	04/05/2022	05/19/2039
34417R-AB-2	FOCUS 221 A2 - ABS			4	2.B FE	1,955,000	102.0376	1,994,835	1,955,000	1,955,000	0	0	0	0	7.206	7.206	JAJO	23,871	140,877	06/28/2022	07/30/2052
34960N-AN-6	FCBSL 3R B1R - CDO		C	4,5	1.C FE	1,078,220	100.0107	1,100,118	1,100,000	1,093,828	0	2,298	0	0	6.624	7.000	JAJO	15,180	81,822	01/17/2019	04/18/2031
34961J-AY-0	FCO IX A1T - CDO			4,5	1.A FE	26,346,896	100.2010	27,200,563	27,146,000	26,801,983	0	176,924	0	0	6.468	7.243	JAJO	380,395	1,901,928	12/18/2024	10/15/2033
34961J-BA-1	FCO IX AFR - CDO			2	1.A FE	8,750,000	94.2334	8,245,423	8,750,000	8,750,000	0	0	0	0	2.490	2.498	JAJO	45,996	217,875	09/20/2021	10/15/2033
34961J-BE-3	FCO IX BR - CDO			2,5	1.C FE	2,500,000	100.0582	2,501,455	2,500,000	2,500,000	0	0	0	0	6.868	6.936	JAJO	37,199	191,275	09/20/2021	10/15/2033
34966Q-AA-1	FCO 25 A1T - CDO			4,5	1.A FE	12,500,000	100.0000	12,500,000	12,500,000	12,500,000	0	0	0	0	5.939	5.939	JAJO	30,931	0	11/12/2024	01/15/2037
35042P-AA-8	FFIN 2021-2 A - ABS			4	1.A FE	2,395,868	93.6759	2,244,407	2,395,928	2,395,878	0	2	0	0	2.190	2.190	MON	2,332	52,471	11/17/2021	01/15/2042
35910E-AA-2	FYBR 2023-1 A2 - ABS			4	1.F FE	3,365,144	101.7738	3,562,083	3,500,000	3,398,348	0	24,063	0	0	6.600	7.653	MON	7,058	231,000	08/01/2023	08/20/2053
361528-AA-0	GBXL 2022-1 A - ABS			4	1.C FE	6,703,739	90.9857	6,102,380	6,706,966	6,703,948	0	72	0	0	2.870	2.872	MON	5,882	192,497	02/01/2022	02/20/2052
36166V-AA-3	GCI 201 A - ABS		C	4	1.F FE	1,301,172	92.2025	1,358,968	1,473,894	1,327,409	0	17,015	0	0	2.820	6.361	MON	1,501	41,564	03/02/2023	10/18/2045
36166V-AE-5	GCI CREDIT SUISSE A - ABS			4	1.F FE	1,713,143	89.8835	1,540,230	1,713,585	1,713,190	0	14	0	0	2.380	2.381	MON	1,473	40,783	06/04/2021	06/18/2046
36246M-AU-3	AMTTOW 2015-2 A - ABS	SD		1,2	1.A FE	2,694,724	99.3046	2,651,433	2,670,000	2,671,626	0	(3,493)	0	0	3.482	3.370	MON	4,132	92,969	01/10/2018	06/15/2050
38172R-AA-0	GOCAP 56 A - CDO			4,5	1.A FE	16,203,125	100.0547	17,009,299	17,000,000	16,600,572	0	172,004	0	0	6.417	7.713	JAJO	206,072	1,230,468	07/27/2022	10/25/2033
381740-AA-7	GOCAP 51 A - CDO		C	4,5	1.A FE	14,325,000	100.0594	15,008,910	15,000,000	14,679,665	0	156,482	0	0	6.366	7.899	FMAN	151,190	1,083,176	12/05/2022	05/05/2034
38174Y-AA-3	GOCAP 24MR AR - CDO		C	4,5	1.A FE	4,400,827	100.1179	4,406,016	4,400,827	4,400,841	0	(3)	0	0	6.416	6.272	FMAN	44,706	16,142	12/24/2024	11/05/2029
38175C-AA-0	GOCAP 21MR AR - CDO			4,5	1.A FE	1,104,316	100.0554	1,105,665	1,105,053	1,104,786	0	(44)	0	0	6.357	6.437	JAJO	13,270	79,310	01/04/2021	01/25/2031
38175C-AC-6	GOCAP 21MR BR - CDO			4,5	1.C FE	2,000,000	100.0003	2,000,006	2,000,000	1,999,742	0	(217)	0	0	6.687	6.759	JAJO	25,264	150,251	12/07/2017	01/25/2031
38178E-AA-3	GOCAP 16RR 1R2 - CDO		C	2,5	1.A FE	3,760,000	100.3811	3,784,367	3,770,000	3,765,591	0	2,474	0	0	6.497	6.568	JAJO	46,269	275,941	09/09/2022	07/25/2033
38178E-AC-9	GOCAP 16RR 2R2 - CDO		C	2,5	1.A FE	1,340,000	100.0921	1,341,234	1,340,000	1,340,000	0	0	0	0	6.687	6.741	JAJO	16,927	100,668	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 49 AR - CDO			4,5	1.A FE	10,000,000	100.1250	10,012,500	10,000,000	10,000,000	0	0	0	0	6.409	7.131	JAJO	128,180	726,591	08/06/2021	08/26/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	9,496,377	97.0595	9,217,136	9,496,377	9,496,377	0	0	0	0	2.944	2.954	JAJO	55,131	279,535	10/15/2021	10/19/2029
38179A-AA-0	GOCAP 57 A1 - CDO			4,5	1.A FE	2,964,850	100.2108	3,016,345	3,010,000	2,980,022	0	12,975	0	0	6.377	6.975	JAJO	36,260	216,641	10/26/2023	10/25/2034
381935-AA-3	GDLP 241 A - ABS			4	1.G FE	4,639,195	99.5777	4,619,721	4,639,313	4,639,186	0	(9)	0	0	5.350	5.350	MON	7,584	35,162	10/18/2024	10/22/2046
387422-AC-2	SCFGP 231 A3 - ABS			4	1.A FE	7,999,336	103.2568	8,260,544	8,000,000	7,999,536	0	176	0	0	6.460	6.550	MON	15,791	516,800	10/11/2023	09/20/2032
39809P-AA-3	GSTNE 2021-FL3 A - CMBS			4,5	1.A FE	10,493,863	99.8356	10,482,753	10,500,015	10,494,755	0	1,440	0	0	5.532	5.934	MON	25,814	678,738	10/05/2021	07/15/2039
40170F-AA-4	GPIM 2018-1 A1 - CDO		C	2,5	1.A FE	1,932,850	100.2476	1,937,636	1,932,850	1,933,116	0	109	0	0	6.448	7.142	JAJO	27,001	139,652	11/20/2018	01/15/2031
40170F-AJ-5	GPIM 2018-1 A2 - CDO		C	4	1.A FE	552,243	99.6058	550,066	552,243	551,924	0	190	0	0	4.550	4.716	JAJO	5,305	26,313	11/20/2018	01/15/2031
40490A-AL-4	HLA 2018-2 A2A - CDO			4,5	1.A FE	5,314,375	100.2747	5,515,109	5,500,000	5,393,145	0	51,439	0	0	6.843	8.146	JAJO	74,230	420,769	06/06/2023	01/22/2031
411707-AH-5	HNGRY 2020-1 A2 - ABS			4	2.B FE	3,325,200	94.0099	3,158,733	3,360,000	3,339,952	0	5,932	0	0	3.981	4.218	MJSD	4,087	133,762	05/12/2022	12/20/2050
42806M-CE-7	HERTZ 234 A - ABS			4	1.A FE	19,058,438	102.7823	19,785,593	19,250,000	19,097,596	0	32,143	0	0	6.150	6.458	MON	19,731	1,183,875	10/27/2023	03/25/2030
43133A-AA-5	HITR 2018-1 A1 - CDO		C	4,5	1.B FE	10,226,648	98.5118	10,560,226	10,719,757	10,483,953	0	105,605	0	0	6.298	7.622	JAJO	155,644	758,005	10/25/2022	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4,5	1.C FE	4,817,885	97.0000	5,121,477	5,279,874	4,994,002	0	79,261	0	0	6.535	9.293	FMAN	38,340	392,266	10/27/2022	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO		C	4	1.B FE	17,598,806	85.9848	15,163,402	17,634,980	17,615,276	0	4,147	0	0	2.600	2.639	FMAN	76,418	458,509	01/25/2022	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
43133M-AA-9	HITR 6 A1 - CDO		C	4,5	1.A FE	8,820,000	98.0027	8,820,243	9,000,000	8,823,069	0	3,069	0	0	6.207	6.742	JAJO	63,622	0	11/04/2024	10/25/2039
43133R-AA-8	HITRR 2019-P10B A - CDO			4,5	1.E FE	2,985,000	96.2026	2,886,078	3,000,000	3,209,576	0	(20,747)	0	0	7.048	4.264	JAJO	49,338	236,831	10/01/2019	07/11/2033
43133Y-AA-3	HITR 4 A1A - CDO		C	4,5	1.A FE	13,591,160	100.0000	13,591,160	13,591,160	13,591,160	0	0	0	0	7.076	7.076	JAJO	187,006	1,075,617	06/03/2022	07/23/2042
43285H-AA-6	HGVT 2020-A A - ABS			4	1.A FE	224,545	96.7191	217,192	224,559	224,550	0	1	0	0	2.740	2.758	MON	103	6,153	06/02/2020	02/25/2039
433674-AA-6	NZES 20PLS1 A - CMO/RMBS			4	2.C FE	1,075,368	97.3644	1,047,028	1,075,370	1,075,304	0	(36)	0	0	3.844	3.871	MON	689	41,337	12/14/2020	12/26/2025
43730N-AA-4	HPA 221 A - CMBS			4	1.A FE	846,526	97.7588	835,969	855,134	845,261	0	3,197	0	0	3.930	4.545	MON	2,801	33,607	03/25/2022	04/19/2039
440405-AE-8	HORZN 181 A - ABS			2	2.C FE	1,816,972	95.9994	1,744,320	1,817,011	1,817,023	0	(11)	0	0	4.458	4.499	MON	3,600	81,002	11/16/2018	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS			4	2.C FE	2,182,524	94.9990	2,071,437	2,180,483	2,181,226	0	(588)	0	0	3.721	3.693	MON	3,606	81,136	08/23/2021	07/15/2039
44330G-AE-3	HLM 4-2014 A2R - CDO			4,5	1.C FE	975,313	100.1302	1,001,302	1,000,000	994,162	0	3,550	0	0	6.379	6.870	JAJO	11,517	71,648	12/10/2018	01/28/2030
44331D-AJ-8	HLM 155R B2R - CDO		C	4	1.C FE	2,000,000	100.0276	2,000,552	2,000,000	1,998,206	0	294	0	0	4.830	4.892	JAJO	20,393	96,600	10/02/2018	10/15/2030
45783N-AA-5	INSTR 2021-1 A - ABS			1	1.F FE	3,360,435	90.8572	3,134,139	3,449,522	3,363,949	0	3,576	0	0	2.300	3.205	MON	3,526	60,901	11/04/2024	02/16/2054
46600C-AQ-3	IVYH XII AAR - CDO		C	4,5	1.C FE	10,456,875	100.2500	11,027,500	11,000,000	10,618,552	0	90,241	0	0	6.779	7.974	JAJO	149,138	840,741	03/02/2023	07/20/2033
46604E-AE-2	IVYH IX-R A1T - CDO			4,5	1.A FE	2,000,000	100.0727	2,001,454	2,000,000	2,000,000	0	0	0	0	6.246	6.233	JAJO	24,291	141,405	02/14/2022	04/24/2034
46604E-AG-7	IVYH IX-R A2R - CDO			4	1.A FE	5,000,000	94.2438	4,712,190	5,000,000	5,000,000	0	0	0	0	3.380	3.394	JAJO	31,922	169,000	02/14/2022	04/24/2034
46616P-AA-1	HENDR 2011-1 A - ABS			2	1.A FE	4,890,862	96.7437	5,134,325	5,307,141	4,914,574	0	27,358	0	0	4.700	6.417	MON	11,086	249,436	09/12/2023	10/15/2056
46619X-AA-1	HENDR 2015-3 A - ABS			2	1.A FE	1,369,403	87.6400	1,201,197	1,370,603	1,369,570	0	22	0	0	4.080	4.125	MON	2,485	55,921	11/20/2015	03/17/2070
466365-AB-9	JACK 2019-1 A2II - ABS			4	2.B FE	6,399,572	98.0420	6,605,580	6,737,500	6,583,199	0	85,330	0	0	4.476	5.999	FMAN	30,157	301,571	08/17/2022	08/25/2049
466365-AD-5	JACK 2022-1 A21 - ABS			4	2.B FE	10,392,342	95.0385	9,879,252	10,395,000	10,393,721	0	545	0	0	3.445	3.466	FMAN	35,811	358,108	02/04/2022	02/26/2052
466365-AF-0	JACK 2019-1 22A - ABS			4	1.C FE	16,105,031	97.5000	16,891,875	17,325,000	16,160,436	0	26,293	0	0	3.776	4.214	FMAN	77,547	647,955	10/11/2022	08/25/2049
466365-AG-8	JACK 2022-1 21A - ABS			4	1.B FE	8,297,543	94.5000	8,930,250	9,450,000	8,821,761	0	256,936	0	0	2.735	6.179	FMAN	25,846	258,458	09/30/2022	02/26/2052
46651T-AA-9	HENDR 181 A - ABS			4	1.A FE	862,663	87.6863	927,699	1,057,975	868,011	0	3,960	0	0	3.740	6.747	MON	1,649	39,761	10/24/2023	10/17/2072
471912-AA-3	JCPDL 242 A1 - CDO		C	4,5	1.A FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.943	6.012	JAJO	0	0	12/20/2024	01/21/2037
476681-AB-7	JMIKE 211 A2I - ABS			2	2.B FE	5,970,000	95.6752	5,711,809	5,970,000	5,970,000	0	0	0	0	2.891	2.891	FMAN	22,054	172,593	12/03/2021	02/15/2052
476681-AD-3	JMIKE 241 A2 - ABS			4	2.B FE	7,500,000	98.7518	7,406,385	7,500,000	7,500,000	0	0	0	0	5.636	5.635	FMAN	15,264	0	12/11/2024	02/16/2055
47760Q-AC-7	JIMMY 2022-1 A21 - ABS			4	2.B FE	1,323,463	96.5596	1,318,039	1,365,000	1,344,024	0	8,204	0	0	4.077	4.814	JAJO	9,430	55,651	04/06/2022	04/30/2052
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	4.A FE	992,003	96.7510	959,805	992,037	959,805	117,813	0	0	0	4.212	4.212	MON	1,857	41,785	12/12/2017	12/15/2042
48254V-AE-3	KKRLP III A2 - CDO			4,5	1.A FE	15,000,000	100.3461	15,051,915	15,000,000	15,000,000	0	0	0	0	6.429	6.473	JAJO	192,870	1,092,944	08/20/2021	10/21/2030
49255P-AA-1	KSTRL 2018-1 A - ABS		C	4	2.B FE	856,692	98.3110	866,673	881,563	877,080	4,245	0	0	0	4.250	5.003	MON	1,665	37,466	12/11/2018	12/15/2038
50543L-AA-0	LAFL 2016 A1 - ABS		C	1	3.A FE	1,925,182	96.8011	1,900,471	1,963,274	1,900,471	231,307	319	0	0	4.300	4.748	MON	3,752	84,421	12/08/2016	01/15/2042
552339-AA-1	LYRA 242 A2 - ABS			4	1.G FE	4,863,335	97.3725	4,861,647	4,992,834	4,866,436	0	3,100	0	0	5.760	6.408	MJSD	8,787	33,552	11/01/2024	12/20/2064
55280H-AW-7	MCFCL 4RR ARR - CDO			4,5	1.A FE	27,669,231	100.0453	28,705,416	28,692,418	28,218,786	0	223,644	0	0	6.379	7.345	JAJO	366,058	2,075,989	10/26/2023	10/20/2033
55281F-AN-0	MCFCL VII AR - CDO			4,5	1.A FE	17,120,750	100.5030	18,090,540	18,000,000	17,620,999	0	211,721	0	0	6.499	7.945	JAJO	233,964	1,324,378	09/28/2022	07/20/2033
55283A-AA-7	MCA 3 A - CDO			4	1.E FE	2,698,861	97.5382	2,631,792	2,698,217	2,698,286	0	(61)	0	0	3.179	3.172	FMAN	10,962	87,692	11/09/2020	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS			4,5	1.A FE	3,638,616	99.6395	3,625,499	3,638,616	3,638,616	0	0	0	0	5.590	5.624	MON	7,910	237,298	06/10/2021	07/18/2036
55284A-AA-6	MF1 2021-FL7 A - CMBS		C	4,5	1.A FE	10,345,477	99.6968	10,715,958	10,748,547	10,550,056	0	47,168	0	0	5.570	6.674	MON	23,281	698,861	09/27/2022	10/21/2036
55284J-AA-7	MF1 2022-FL8 A - CMBS			2,5	1.A FE	22,996,637	99.8743	22,967,731	22,996,637	22,996,637	0	0	0	0	5.716	5.409	MON	47,471	1,530,538	01/07/2022	02/19/2037
55285B-AA-3	MF1 2022-FL10 A - CMBS			4,5	1.A FE	18,109,694	100.0969	18,218,334	18,200,698	18,012,330	0	53,150	0	0	7.001	7.714	MON	46,016	1,449,122	07/26/2022	09/21/2037
55287E-AA-5	MF1 24FL16 A - CMBS			4,5	1.A FE	19,950,000	100.3316	20,066,320	20,000,000	19,950,989	0	989	0	0	5.916	6.442	MON	46,015	169,479	10/18/2024	11/18/2039
55446M-AA-5	MAACH 1 A - ABS		C	2	2.A FE	694,625	96.0540	667,237	694,648	694,641	0	0	0	0	3.474	3.474	MON	1,073	24,132	10/04/2019	10/15/2039
56577G-AA-7	MRNON 2020-1 A - CDO		C	4,5	1.A FE	5,548,503	100.5272	5,577,755	5,548,503	5,548,503	0	0	0	0	6.868	6.835	JAJO	82,560	424,516	11/20/2020	01/17/2034
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4,5	1.A FE	3,000,000	100.9329	3,027,987	3,000,000	3,000,000	0	0	0	0	6.618	6.669	JAJO	43,014	221,926	04/27/2021	07/17/2034
56577L-AC-2	MRNON 2021-1 AR2 - CDO		C	4	1.A FE	2,000,000	95.4268	1,908,536	2,000,000	2,000,000	0	0	0	0	2.720	2.729	JAJO	11,484	54,400	04/27/2021	07/17/2034
56577L-AJ-7	MRNON 2021-1 BR2 - CDO		C	4	1.C FE	1,000,000	94.5943	945,943	1,000,000	1,000,000	0	0	0	0	3.330	3.344	JAJO	7,030	33,300	04/27/2021	07/17/2034
58003U-AA-6	MF1 2020-FL4 A - CMBS		C	4,5	1.A FE	260,193	100.0165	260,934	260,890	260,890	0	469	0	0	6.196	6.267	MON	674	18,723	08/17/2022	12/17/2035
58003U-AC-2	MF1 2020-FL4 AS - CMBS		C	4,5	1.A FE	8,000,000	99.7335	7,978,680	8,000,000	8,000,000	0	0	0	0	6.596	11.655	MON	21,988	606,773	10/28/2020	12/17/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59111R-AA-0	METAL 2017-1 A - ABS		C	4	5.B FE	447,205	66.5990	577,670	867,386	577,670	(235,971)	284,535	0	0	4.581	40.250	MON	1,766	39,735	10/30/2017	10/15/2042
59170J-A*-9	METRONET INFRASTRUCTURE ISSUER LLC - ABS			4	1.F FE	5,000,000	103.5000	5,175,000	5,000,000	5,000,000	0	0	0	0	7.860	7.860	MON	32,750	393,000	10/04/2023	10/20/2053
59801M-AE-8	MIDO 8 B - CDO			4,5	1.C FE	1,500,000	100.1623	1,502,435	1,500,000	1,499,693	0	247	0	0	6.433	7.123	FMAN	11,257	109,747	01/16/2018	02/20/2031
61033W-AC-6	MCMML 9 A2 - CDO		C	4	1.A FE	1,294,211	99.2057	1,283,931	1,294,211	1,294,211	0	0	0	0	3.279	3.292	JAJO	8,134	42,437	10/16/2019	10/22/2031
61034J-AA-8	MCMML XIII A1 - CDO			4,5	1.A FE	287,250	100.1068	300,320	300,000	291,877	0	2,677	0	0	6.201	7.507	FMAN	1,912	21,276	03/29/2023	02/24/2034
61034J-AC-4	MCMML XIII A2 - CDO			4	1.A FE	10,500,000	94.7135	9,944,918	10,500,000	10,500,000	0	0	0	0	3.270	3.283	FMAN	35,289	343,350	02/09/2022	02/24/2034
61034N-AA-9	MCMML 11 A1 - CDO		C	4,5	1.A FE	2,504,325	100.3595	2,508,988	2,500,000	2,501,057	0	(445)	0	0	6.333	6.361	FMAN	18,470	180,370	08/17/2021	05/20/2033
61034U-AA-3	MCMML X A1R - CDO			4,5	1.A FE	17,191,094	100.3413	17,559,728	17,500,000	17,267,995	0	35,814	0	0	6.391	7.059	FMAN	130,483	1,181,807	07/26/2024	05/20/2034
61034V-AC-7	MCMML XII A1 - CDO		C	4,5	1.A FE	20,659,800	100.0728	21,015,288	21,000,000	20,850,312	0	67,076	0	0	6.120	6.190	MJSD	64,948	1,505,609	08/18/2022	09/15/2033
621887-AA-6	MTLOG 2018-1 AR - CDO		C	4,5	1.A FE	3,800,393	100.7167	4,013,243	3,984,684	3,907,757	0	54,978	0	0	6.543	8.154	JAJO	51,421	292,722	01/09/2023	01/22/2033
62946A-AB-0	NPRL 2016-1 A2 - ABS			4	2.A FE	2,571,328	99.2725	2,481,813	2,500,000	2,511,953	0	(8,672)	0	0	5.438	5.111	MON	4,154	135,950	11/10/2016	04/20/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS			2	1.G FE	1,722,007	96.3711	1,690,991	1,754,666	1,731,470	0	2,692	0	0	3.372	4.116	MON	1,808	59,167	05/18/2022	10/21/2047
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	2.A FE	999,941	95.6629	956,629	1,000,000	1,000,025	0	(8)	0	0	4.219	4.255	MON	1,289	42,190	11/10/2017	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	1,223,255	91.8745	1,123,907	1,223,307	1,223,289	0	5	0	0	3.098	3.118	MON	1,263	37,898	11/01/2019	11/19/2049
62947A-AF-0	NPRL 2021-1 A1 - ABS			4	1.F FE	16,901,962	94.6096	15,998,721	16,910,252	16,907,520	0	1,551	0	0	2.230	2.250	MON	12,570	377,099	03/03/2021	03/20/2051
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS			4	2.C FE	1,054,448	98.2993	1,036,539	1,054,472	1,054,469	0	4	0	0	4.212	4.213	MON	740	44,414	11/12/2020	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS			4	2.C FE	1,213,973	96.4488	1,170,890	1,214,002	1,213,992	0	6	0	0	3.104	3.105	MON	628	37,683	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
64016N-AA-5	NBLY 211 A2 - ABS			4	2.B FE	3,624,536	92.1256	4,000,554	4,342,500	3,808,473	0	133,340	0	0	3.584	7.969	JAJO	26,372	155,635	08/17/2023	04/30/2051
64016N-AC-1	NBLY 221 A2 - ABS			4	2.B FE	952,901	90.6578	1,044,752	1,152,413	996,080	0	30,747	0	0	3.695	7.753	JAJO	7,215	42,582	07/19/2023	01/30/2052
643821-AA-9	USRE 2021-1 A1 - CMBS			4	1.F FE	9,818,699	92.1965	9,219,650	10,000,000	9,895,805	0	55,859	0	0	1.910	2.515	MON	5,836	191,000	10/25/2021	10/20/2061
65246Q-AA-7	NEWREZ LLC - ABS			4	2.C FE	1,533,570	94.2550	1,445,496	1,533,601	1,533,589	0	6	0	0	3.474	3.474	MON	888	53,277	11/16/2021	11/25/2026
65252B-AA-1	FSSLF 1 A1N - CDO			2,5	1.A FE	12,057,025	100.1142	12,219,652	12,205,713	12,171,372	0	21,439	0	0	6.149	6.900	JAJO	150,106	854,504	03/16/2022	04/22/2030
67108L-BE-2	OZLM VI 2BS - CDO			4	1.A FE	1,600,000	97.8306	1,565,290	1,600,000	1,600,305	0	38	0	0	4.490	4.516	JAJO	14,767	71,840	04/11/2018	04/17/2031
67181D-AA-9	OAKIG 2020-1 A1 - ABS			4	1.A FE	4,133,439	96.4821	3,988,187	4,133,603	4,133,552	0	11	0	0	1.850	1.850	MON	2,337	76,472	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - ABS			4	1.A FE	4,131,874	89.4063	3,695,701	4,133,603	4,132,706	0	91	0	0	2.210	2.212	MON	2,791	91,353	11/06/2020	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS			4	1.A FE	3,610,650	95.3930	3,444,842	3,611,210	3,610,711	0	16	0	0	1.480	1.481	MON	1,633	53,446	01/20/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	3,610,722	88.6339	3,200,756	3,611,210	3,610,774	0	13	0	0	1.930	1.931	MON	2,130	69,696	01/20/2021	01/20/2051
67590B-AU-4	OCT16 XVI BR - CDO			4,5	1.B FE	985,313	100.2198	1,002,198	1,000,000	994,805	0	1,365	0	0	6.509	6.688	JAJO	13,741	73,121	12/07/2018	07/17/2030
675922-AE-8	OCT34 34 B1 - CDO			4,5	1.A FE	1,794,502	100.2262	2,007,531	2,003,000	2,003,000	0	0	0	0	6.279	7.037	JAJO	25,154	142,882	11/08/2017	01/22/2030
675922-AJ-7	OCT34 34 C1 - CDO			4,5	1.A FE	2,131,363	100.1277	2,382,038	2,379,000	2,379,000	0	0	0	0	6.579	7.344	JAJO	31,303	176,979	11/08/2017	01/22/2030
675922-AL-2	OCT34 34 C2 - CDO			4,5	1.C FE	2,342,797	100.0141	2,615,369	2,615,000	2,615,000	0	0	0	0	6.629	6.685	JAJO	34,670	195,868	11/08/2017	01/22/2030
68269J-AE-1	OMFIT 2023-1 A - ABS			4	1.A FE	18,554,389	101.6578	19,522,364	19,204,000	18,688,679	0	111,349	0	0	5.500	6.351	MON	49,877	1,056,220	10/30/2023	06/14/2038
691200-AC-3	OR IV A1R - CDO		C	2,5	1.A FE	7,167,188	100.0192	7,501,440	7,500,000	7,338,609	0	55,646	0	0	6.383	7.718	FMAN	55,848	544,921	07/22/2022	08/20/2033
69120T-AA-4	ORTF 2020-1 A1R - CDO		C	4,5	1.A FE	11,000,000	100.8415	11,092,565	11,000,000	11,000,000	0	0	0	0	7.706	7.814	JAJO	183,657	935,113	08/07/2023	10/15/2035
69121N-AA-6	EQS 242M A - ABS			4	1.F FE	9,997,704	100.0801	10,008,010	10,000,000	9,997,714	0	10	0	0	5.700	5.704	MON	19,000	0	12/17/2024	12/20/2032
69291V-AB-0	PKAIR 241 A - ABS			4	1.A FE	1,827,233	100.5072	1,836,522	1,827,254	1,827,284	0	51	0	0	5.842	5.842	MON	4,744	45,665	06/20/2024	09/15/2039
69547Y-AA-8	PATH 231 A - CMBS			4	1.A FE	9,620,851	93.2386	10,256,246	11,000,000	9,912,218	0	215,620	0	0	3.600	6.624	MON	33,000	396,000	09/27/2023	10/26/2040
70163Q-AE-8	PARLI 2R AR - CDO		C	4,5	1.A FE	1,248,241	100.1944	1,250,668	1,248,241	1,248,241	0	0	0	0	6.129	6.891	JAJO	15,301	112,071	11/15/2021	10/20/2031
708054-AA-9	PNTPK 10 A1 - CDO			4,5	1.A FE	10,000,000	100.0500	10,005,000	10,000,000	10,000,000	0	0	0	0	5.927	6.012	JAJO	14,818	0	11/27/2024	01/21/2037
70806E-AA-6	PNTPK 4 A1B - CDO			4	1.A FE	25,000,000	94.6491	23,662,275	25,000,000	25,000,000	0	0	0	0	3.450	3.466	JAJO	177,292	862,500	02/11/2022	04/15/2034
70806F-AA-3	PNTPK 7 A1A - CDO			4,5	1.A FE	3,000,000	102.4812	3,074,436	3,000,000	3,000,000	0	0	0	0	7.317	7.388	JAJO	43,904	303,422	06/23/2023	07/20/2035
70806J-AA-5	PNTPK III A1 - CDO		C	4,5	1.A FE	2,500,000	100.7380	2,518,450	2,500,000	2,500,000	0	0	0	0	6.513	6.571	JAJO	32,114	136,803	04/01/2024	10/22/2032
72353P-AA-4	PION 1 A - ABS		C	4	2.B FE	1,323,941	95.8240	1,354,585	1,413,617	1,341,524	0	17,583	0	0	3.967	8.181	MON	2,492	32,712	05/22/2024	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS			4	2.B FE	2,850,000	91.9664	2,621,042	2,850,000	2,850,000	0	0	0	0	3.858	3.858	MJSD	7,941	109,953	11/20/2019	12/05/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74041N-AB-1	PRETSL XII A2 - CDO		C	4,5	1.A FE	975,034	93.9080	964,460	1,027,027	983,308	0	1,961	0	0	5.490	6.455	MJSD	1,253	66,340	01/20/2023	12/24/2033
74042D-AA-4	PRETSL XX A1 - CDO			4,5	1.A FE	1,306,637	90.7232	1,287,629	1,419,294	814,211	0	17,309	0	0	5.020	14.399	MJSD	1,781	85,543	11/29/2018	03/22/2038
74042F-AA-9	PRETSL 25 A1 - CDO		C	4,5	1.E FE	3,432,758	89.7281	3,505,147	3,906,410	3,518,721	0	31,151	0	0	4.910	6.494	MJSD	4,795	231,065	03/24/2022	06/22/2037
74042J-AA-1	PRETSL XXI A1 - CDO		C	4,5	1.A FE	3,041,313	92.2384	3,086,942	3,346,700	3,095,859	0	20,841	0	0	4.970	4.996	MJSD	4,158	200,005	03/17/2022	03/22/2038
74331G-AA-7	PROG 23SFR2 A - CMBS			4	1.A FE	4,701,107	97.9158	4,895,790	5,000,000	4,761,401	0	54,480	0	0	4.500	5.980	MON	18,750	225,000	09/19/2023	10/15/2040
74331U-AA-6	PROG 22SFR3 A - CMBS			4	1.A FE	5,571,006	95.8304	5,575,139	5,817,714	5,674,702	0	46,586	0	0	3.200	4.300	MON	6,206	186,289	04/05/2022	04/19/2039
75574E-AA-5	RCMT 2022-FL9 A - CMBS			4,5	1.A FE	2,898,197	100.2869	2,929,951	2,921,569	2,909,329	0	4,231	0	0	6.806	6.952	MON	3,314	227,047	06/23/2022	06/25/2037
75575A-AA-2	RCMT 2023-FL12 A - CMBS			4,5	1.A FE	1,005,467	100.2317	1,012,861	1,010,520	1,007,783	0	1,096	0	0	6.674	6.610	MON	1,124	77,207	06/12/2023	05/25/2038
75575R-AA-5	RCMT 2023-FL11 A - CMBS			4,5	1.A FE	1,961,995	100.2338	1,971,511	1,966,912	1,965,213	0	1,896	0	0	6.713	7.197	MON	2,201	150,997	01/26/2023	10/25/2039
755931-AA-0	RCMT 22FL10 A - CMBS			4,5	1.A FE	6,887,070	100.4398	6,969,631	6,939,113	6,908,074	0	5,229	0	0	6.891	6.853	MON	7,969	545,264	10/07/2022	10/25/2039
77587A-AU-0	RMRK WM-R B2R - CDO		C	4	1.C FE	2,000,000	91.8755	1,837,510	2,000,000	2,000,000	0	0	0	0	2.540	2.548	JAJO	10,019	50,802	09/17/2020	04/21/2031
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	3,000,000	96.8688	2,906,064	3,000,000	3,000,000	0	0	0	0	3.572	3.571	AO	18,753	107,160	01/30/2020	04/28/2038
784024-AC-5	SCFET 2023-1 A3 - ABS			4	1.A FE	5,498,739	102.7974	5,653,857	5,500,000	5,499,121	0	353	0	0	6.170	6.258	MON	10,369	339,350	11/07/2023	05/20/2032
78403D-AZ-3	SBATOW 221 1C - ABS		SD	4	1.F FE	2,000,000	102.5523	2,051,046	2,000,000	2,000,000	0	0	0	0	6.599	6.673	MON	5,499	132,347	11/15/2022	11/15/2052
78433D-AA-2	SEB4P 211 A2 - ABS			4	2.C FE	5,985,000	97.4904	5,834,800	5,985,000	5,985,000	0	0	0	0	4.969	4.999	JAJO	50,392	297,395	11/22/2021	01/30/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	2,665,774	94.6315	2,522,732	2,665,848	2,665,793	0	6	0	0	2.301	2.340	MON	2,726	61,341	10/18/2021	02/28/2033
78472J-AE-3	SPART 20T2 AT2 - ABS			4	1.A FE	2,999,426	96.0000	2,880,000	3,000,000	2,999,693	0	223	0	0	1.830	1.849	MON	2,440	54,900	10/23/2020	11/15/2055
78520E-AB-2	SDCP 211 A2 - ABS			4	1.F FE	380,773	94.9886	396,102	417,000	389,963	0	9,190	0	0	1.881	6.615	MON	240	3,922	06/18/2024	06/20/2046
80306A-AA-8	SAPA 2018-1 A - ABS		C	2	2.B FE	332,656	97.7640	323,283	330,676	330,778	36,790	(416)	0	0	4.250	4.124	MON	625	14,054	08/08/2019	12/15/2040
81761T-AE-5	SERV 2021-1 A21 - ABS			4	2.C FE	6,050,960	89.7808	5,992,602	6,674,704	6,207,420	0	108,978	0	0	2.865	5.032	JAJO	32,403	191,230	08/14/2023	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	3,054,764	97.1615	2,939,864	3,025,750	3,033,784	0	(4,147)	0	0	3.882	3.745	JAJO	21,534	117,460	01/22/2020	10/25/2049
817743-AG-2	SPRO 221 A2 - ABS			4	2.C FE	4,862,500	91.0380	4,426,723	4,862,500	4,862,500	0	0	0	0	3.127	3.127	JAJO	27,876	152,050	01/20/2022	01/25/2052
817743-AJ-6	SPRO 241 A2 - ABS			4	2.C FE	6,947,500	100.6786	6,994,646	6,947,500	6,947,500	0	0	0	0	6.174	6.174	JAJO	78,639	322,895	01/17/2024	01/25/2054
82809J-AA-7	SPCSL 4R AAR - CDO		C	4,5	1.A FE	7,000,000	100.2528	7,017,696	7,000,000	7,000,000	0	0	0	0	6.379	6.721	JAJO	120,312	0	09/05/2024	10/15/2036
83438J-AA-4	SLOSO 2007-1 ALA - CDO			4,5	1.E FE	6,531,494	90.4262	6,608,316	7,307,966	6,665,040	0	30,138	0	0	5.111	6.951	JAJO	89,233	431,776	03/23/2022	10/07/2037
83546D-AL-2	SONIC 2020-1 A21 - ABS			4	1.C FE	5,353,746	97.1500	5,111,709	5,261,667	5,327,142	0	(6,327)	0	0	3.395	3.303	MON	5,458	178,634	02/03/2020	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	8,387,710	95.1405	7,508,964	7,892,500	8,110,332	0	(102,377)	0	0	2.745	1.370	MON	6,620	216,649	06/15/2020	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS			2	2.B FE	3,386,250	88.3235	2,990,855	3,386,250	3,386,250	0	0	0	0	2.190	2.200	MON	2,266	74,159	07/29/2021	08/21/2051
83608G-AQ-9	SNDPT II A2R - CDO			4,5	1.C FE	1,752,188	100.1279	1,802,302	1,800,000	1,786,436	0	4,355	0	0	6.329	6.730	JAJO	20,569	129,503	12/07/2018	01/27/2031
85022W-AP-9	SCFT 2020-A A - ABS			4	1.A FE	1,705,263	91.8538	1,566,427	1,705,348	1,705,288	0	8	0	0	1.970	1.980	MON	560	33,595	09/16/2020	09/26/2037
85208N-AD-2	SPRNTS 1A1 - RMBS			1	1.F FE	187,500	99.9204	187,351	187,500	187,500	0	0	0	0	4.738	4.763	MJSD	271	8,884	03/14/2018	09/20/2029
85208U-AA-2	SPRTE 211 A - ABS		C	2	1.F FE	2,881,414	95.5969	2,965,219	3,101,794	2,922,363	0	26,975	0	0	3.750	7.126	MON	5,170	55,340	12/13/2024	11/15/2046
85236K-AF-9	SIDC 231 A2 - ABS			4	1.G FE	4,901,400	100.8565	5,042,825	5,000,000	4,933,104	0	18,075	0	0	5.900	6.444	MON	4,917	295,000	03/08/2023	03/25/2048
85572R-AA-7	STARR 2018-1 A - ABS			2	1.F FE	166,601	97.3565	172,206	176,882	172,805	0	6,204	0	0	4.089	10.830	MON	321	4,822	05/08/2024	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS		C	4	1.F FE	4,626,264	98.3660	4,622,231	4,699,013	4,631,704	0	5,441	0	0	4.089	5.508	MON	8,540	14,678	12/16/2024	03/15/2044
85913D-AA-6	SSG 241 A - CDO			4,5	1.A FE	21,000,000	100.0000	21,000,000	21,000,000	21,000,000	0	0	0	0	6.002	6.002	JAJO	0	0	12/18/2024	01/15/2037
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.C FE	1,665,780	97.0734	1,617,887	1,666,664	1,666,478	0	94	0	0	3.960	3.999	MON	2,017	66,000	10/12/2016	10/22/2046
86212V-AE-4	STR 2018-1 A2 - ABS			4	1.A FE	3,154,748	96.9135	3,072,260	3,170,106	3,158,898	0	3,451	0	0	4.290	4.465	MON	4,155	135,998	12/08/2023	10/20/2048
86324E-AA-5	STRE 242 A - ABS			4	1.G FE	4,602,349	99.6474	4,587,237	4,603,469	4,602,389	0	40	0	0	5.210	5.212	MON	10,660	30,646	10/18/2024	02/15/2045
864300-AA-6	SUBWAY 2024-1 A21 - ABS			4	2.B FE	6,000,000	101.2073	6,072,438	6,000,000	6,000,000	0	0	0	0	6.028	6.073	JAJO	61,285	130,607	05/30/2024	07/30/2054
87165V-AP-4	SYMP XVI C2R - CDO		C	4	1.E FE	1,000,000	98.5514	985,514	1,000,000	999,891	0	28	0	0	5.150	5.186	JAJO	10,872	51,500	08/29/2018	10/15/2031
87240P-AJ-0	TCP 1R AR - CDO		C	4,5	1.A FE	30,900,141	100.0566	32,509,228	32,490,838	31,673,820	0	311,524	0	0	6.283	7.824	FMAN	226,808	2,333,665	09/28/2022	08/20/2033
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	2,731,556	92.9799	2,909,009	3,128,643	2,904,712	0	75,750	0	0	2.070	5.446	MON	2,519	64,763	10/21/2022	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4,5	1.B FE	2,438,121	99.6563	2,455,834	2,464,304	2,438,356	0	235	0	0	6.386	6.604	MJSD	874	41,519	12/06/2024	09/30/2039
87268R-AA-2	TFINS 192 A1 - CDO			4,5	1.B FE	2,235,222	99.8739	2,232,403	2,235,222	2,235,222	0	0	0	0	7.076	7.209	FMAN	14,497	178,701	12/18/2019	02/28/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87342R-AC-8	BELL 2016-1 A23 - ABS			2	2.B FE	6,694,321	99.8054	6,713,473	6,726,563	6,720,463	0	12,202	0	0	4.970	5.068	FMAN	33,431	334,310	08/19/2022	05/25/2046
87342R-AE-4	BELL 181 A22 - ABS			4	2.B FE	7,863,483	98.2006	7,748,753	7,890,739	7,873,054	0	3,901	0	0	4.940	5.036	FMAN	38,980	389,802	06/08/2022	11/25/2048
87342R-AF-1	BELL 181 A22 - ABS			4	1.C FE	1,905,000	98.2000	1,870,710	1,905,000	1,905,279	0	(49)	0	0	4.590	4.590	FMAN	8,744	87,439	12/10/2018	11/25/2048
87342R-AH-7	BELL 2021-1 A22 - ABS			4	2.B FE	5,444,432	88.6737	5,662,924	6,386,250	5,762,490	0	128,491	0	0	2.294	4.994	FMAN	14,650	146,501	06/22/2022	08/25/2051
88035K-AA-7	TENET 241 A1 - ABS			2	1.C FE	11,987,159	98.4452	11,808,646	11,995,147	11,987,153	0	(6)	0	0	5.490	5.495	MON	20,122	95,122	10/15/2024	10/20/2054
88315L-AS-7	TMCL 2021-3 A - ABS		C	2	1.F FE	5,056,333	87.3340	4,483,145	5,133,333	5,074,935	0	6,286	0	0	1.940	2.224	MON	3,043	99,587	10/27/2021	08/20/2046
88432U-AC-0	WINDR 2018-3 A2 - CDO			4,5	1.A FE	1,600,000	100.8982	1,614,371	1,600,000	1,598,358	0	(1,368)	0	0	6.329	6.429	JAJO	20,253	114,950	10/26/2018	01/21/2031
88576N-AD-0	HENDR 2006-2 A2 - ABS			4	1.B FE	4,690,647	101.2868	4,875,952	4,814,006	4,701,782	0	7,410	0	0	5.930	6.635	MON	12,688	285,471	08/25/2023	06/15/2047
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
88607A-AA-7	TBOLT 2019 A - ABS		C	4	3.B FE	938,843	94.0553	883,065	938,879	883,065	91,994	1	0	0	3.671	3.671	MON	1,532	34,466	10/31/2019	11/15/2039
89413A-AA-9	TRAP IX A1 - CDO			4,5	1.B FE	7,489,762	94.6355	7,734,204	8,172,625	7,664,111	0	87,409	0	0	5.209	5.711	JAJO	76,862	492,894	08/04/2021	01/27/2040
89413C-AA-5	TRAP X A1 - CDO			4,5	1.A FE	2,068,152	93.5169	2,116,632	2,263,368	2,101,011	0	9,259	0	0	5.191	7.041	JAJO	28,069	137,156	03/17/2022	07/08/2041
89609M-AA-7	TRIBUTE RAIL LLC - ABS			4	1.F FE	3,026,238	99.0611	2,998,429	3,026,848	3,026,546	0	139	0	0	4.760	4.813	MON	5,603	144,068	05/19/2022	05/17/2052
89613T-AB-4	TAH 2018-SFR1 B - CMBS			4	1.A FE	2,498,746	99.4238	2,485,595	2,500,000	2,498,179	0	(6,006)	0	0	3.739	3.516	MON	7,790	93,475	04/11/2018	05/19/2037
89616Q-AA-9	TCN 2022-SFR1 A - CMBS			4	1.A FE	2,990,012	97.2612	2,908,132	2,990,023	2,959,563	0	11,344	0	0	3.856	4.319	MON	9,608	115,295	03/23/2022	04/19/2039
89656G-AA-2	TRL 211 A - ABS			4	1.C FE	3,711,811	90.6506	3,614,146	3,986,897	3,804,907	0	41,197	0	0	2.260	3.776	MON	3,322	90,104	08/22/2022	07/19/2051
89656R-AA-8	TRL 221 A - ABS			4	1.F FE	10,052,402	96.4553	9,696,492	10,052,835	10,052,501	0	6	0	0	4.550	4.550	MON	15,247	457,404	04/20/2022	05/19/2052
89656Y-AB-1	TRL 202 A2 - ABS			4	1.F FE	5,000,625	92.3661	5,541,966	6,000,000	5,394,279	0	185,455	0	0	2.560	6.490	MON	5,120	153,600	10/14/2022	11/19/2050
89657A-AB-2	TRL 181 A2 - ABS			4	1.F FE	9,247,656	96.9117	9,691,170	10,000,000	9,428,665	0	142,749	0	0	4.620	6.554	MON	17,967	462,000	09/19/2023	06/17/2048
89657A-AC-0	TRL 2020-1 A - ABS			4	1.F FE	985,723	92.7535	914,513	985,961	985,827	0	25	0	0	1.960	1.974	MON	752	19,325	10/14/2020	10/17/2050
89657B-AA-2	TRL 191 A1 - ABS			4	1.F FE	1,679,436	98.2016	1,650,059	1,680,278	1,680,078	0	148	0	0	3.820	3.860	MON	2,496	64,187	04/02/2019	04/17/2049
89657B-AB-0	TRL 2019-2 A1 - ABS			4	1.F FE	529,560	97.6712	517,350	529,685	529,645	0	21	0	0	2.390	2.410	MON	492	12,659	10/08/2019	10/18/2049
89657B-AC-8	TRL 2019-2 A2 - ABS			4	1.F FE	1,886,289	96.3846	1,927,692	2,000,000	1,929,389	0	21,043	0	0	3.100	5.220	MON	2,411	36,167	10/22/2024	10/18/2049
89683L-AA-8	TRP 212 A - RMBS			4	1.F FE	2,489,514	93.1358	2,319,579	2,490,535	2,489,800	0	234	0	0	2.150	2.173	MON	2,082	53,547	05/25/2021	06/20/2051
89708B-AA-1	TROPC 5 AL1 - CDO		C	4,5	1.E FE	5,182,459	88.4869	5,149,803	5,819,848	5,355,232	0	32,312	0	0	5.208	5.355	JAJO	65,665	347,325	01/17/2018	07/15/2036
898203-AA-2	TFINS 2017-2 A1 - CDO		C	4,5	1.C FE	1,279,978	99.7027	1,302,217	1,306,100	1,289,745	0	1,742	0	0	6.186	6.438	MJSD	2,693	93,579	10/02/2017	09/20/2039
898203-AB-0	TFINS 2017-2 A2 - CDO		C	4,5	1.C FE	767,987	99.3869	778,855	783,660	754,594	0	2,924	0	0	6.186	7.005	MJSD	1,481	56,147	10/02/2017	09/20/2039
89820U-AB-0	TFINS 181 A2 - CDO		C	4,5	1.D FE	1,114,675	98.8358	1,112,826	1,125,935	1,007,172	0	(49,677)	0	0	5.846	7.568	MJSD	366	95,536	04/12/2018	03/30/2039
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	5,295,390	99.3697	5,262,014	5,295,390	5,295,390	0	0	0	0	3.000	6.832	JAJO	33,537	158,862	11/24/2020	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO		C	4,5	1.C FE	8,679,364	99.6372	8,647,876	8,679,364	8,679,364	0	0	0	0	6.871	7.700	FMAN	96,078	676,778	02/08/2019	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	4,996,317	100.0244	4,997,536	4,996,317	4,996,317	0	0	0	0	3.321	8.038	JAJO	35,029	165,928	07/15/2020	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	8,603,232	90.8614	7,916,112	8,712,293	8,648,214	0	17,154	0	0	2.250	2.520	MON	1,634	196,027	02/25/2022	02/28/2051
912928-AA-6	STEAM 241 A - ABS			4	1.C FE	4,996,122	99.9680	4,996,101	4,997,701	4,995,927	0	(195)	0	0	4.990	4.970	MON	693	62,348	09/24/2024	09/28/2054
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	5,000,000	94.4789	4,723,945	5,000,000	5,000,000	0	0	0	0	3.156	3.177	MON	7,013	157,800	02/18/2022	02/15/2052
91825K-AA-5	VINEB 23SFR1 A - CMBS			4	1.A FE	7,762,652	96.8577	8,116,968	8,380,303	7,891,443	0	112,477	0	0	4.750	6.508	MON	13,269	393,641	11/22/2023	12/19/2040
92257A-AB-0	VCC 2018-1 A - CMO/RMBS			4	1.A FE	831,637	97.5214	811,299	831,919	831,372	0	303	0	0	3.590	3.712	MON	2,489	29,866	04/06/2018	04/27/2048
92257B-AA-0	VCC 2022-3 A - CMO/RMBS			4	1.A FE	4,450,786	96.9377	4,322,847	4,459,407	4,449,302	0	(896)	0	0	5.220	5.219	MON	19,398	232,781	06/08/2022	06/25/2052
92257C-AA-8	VCC 2019-1 A - RMBS			4	1.A FE	839,432	94.0744	789,871	839,624	839,624	0	0	0	0	3.760	3.625	MON	2,631	31,570	03/11/2019	03/25/2049
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS			4	1.A FE	3,759,499	84.9101	3,214,206	3,785,422	3,771,731	0	8,245	0	0	3.380	3.595	MON	10,662	127,947	02/14/2022	02/26/2052
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS			4	1.A FE	7,607,237	96.7511	7,361,744	7,608,951	7,603,701	0	(2,728)	0	0	5.280	5.557	MON	33,479	428,384	08/05/2022	08/26/2052
92259L-AB-4	VCC 2020-1 AFX - RMBS			4	1.A FE	1,667,285	89.9753	1,500,157	1,667,298	1,665,744	0	(538)	0	0	2.610	2.565	MON	3,626	43,517	02/10/2020	02/25/2050
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS			4	1.A FE	4,571,764	100.7389	4,605,685	4,571,903	4,570,851	0	(914)	0	0	6.650	5.883	MON	25,336	177,352	06/10/2024	06/25/2054
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS			4	1.A FE	6,929,458	93.8407	6,503,804	6,930,685	6,923,581	0	(2,994)	0	0	4.670	4.628	MON	26,972	323,663	04/05/2022	04/25/2052
92259W-AA-2	VCC 244 A - RMBS			4	1.A FE	3,777,431	99.7065	3,766,475	3,777,562	3,777,403	0	(28)	0	0	6.030	6.001	MON	18,982	94,911	08/06/2024	08/25/2054
92261A-BA-5	VCC 245 A - RMBS			4	1.A FE	13,380,002	98.6733	13,203,122	13,380,643	13,380,253	0	251	0	0	5.490	5.465	MON	61,216	183,649	10/03/2024	01/25/2054

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
92916X-AL-1	INGIM 2013-3 2RR - CDO			4,5	1.C FE	491,875	100.2913	501,457	500,000	496,935	0	807	0	0	6.594	6.809	JAJO	6,869	37,037	12/10/2018	10/20/2031
92917J-AG-2	VOYA 2018-2 B2 - CDO			4,5	1.C FE	4,296,466	100.2086	4,899,198	4,889,000	4,889,000	0	0	0	0	6.468	6.516	JAJO	68,509	354,229	05/17/2018	07/15/2031
92917J-AL-1	VOYA 2018-2 C2 - CDO			4,5	1.F FE	2,794,593	100.0394	3,181,253	3,180,000	3,180,000	0	0	0	0	6.768	6.819	JAJO	46,628	240,077	05/17/2018	07/15/2031
94353W-AA-3	WAAV 171 A - ABS			4	3.B FE	1,178,093	92.7490	1,099,131	1,185,060	1,099,131	88,797	6,949	0	0	3.844	23.128	MON	2,025	42,580	10/30/2024	11/15/2042
95058X-AE-8	WEN 2018-1 A22 - ABS			2	2.B FE	3,917,242	95.7937	4,062,643	4,241,034	4,054,065	0	50,460	0	0	3.884	5.444	MJSD	7,321	164,722	10/06/2022	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - ABS			2	2.B FE	1,201,299	97.6643	1,199,404	1,228,088	1,215,653	0	6,632	0	0	3.783	4.426	MJSD	2,065	46,459	09/23/2022	06/15/2049
95058X-AK-4	WEN 211 A21 - ABS			4	2.B FE	3,032,150	89.0142	3,262,608	3,665,267	3,161,851	0	99,143	0	0	2.370	6.227	MJSD	3,861	86,867	09/05/2023	06/15/2051
95058X-AL-2	WEN 211 A22 - ABS			4	2.B FE	955,760	85.0776	1,026,244	1,206,245	991,976	0	25,189	0	0	2.775	6.294	MJSD	1,488	33,473	07/11/2023	06/15/2051
95058X-AM-0	WEN 2022-1 A21 - ABS			4	2.B FE	1,950,000	95.4687	1,861,640	1,950,000	1,950,000	0	0	0	0	4.236	4.236	MJSD	3,671	82,602	03/23/2022	03/15/2052
96034J-AA-4	WESTR 2022-1 A - ABS			4	1.A FE	1,944,726	98.0196	1,908,125	1,946,677	1,943,436	0	1,844	0	0	1.788	2.004	MON	2,901	34,807	01/14/2022	08/20/2036
96034J-AB-2	WESTR 2022-1 B - ABS			4	1.E FE	1,666,597	97.8172	1,632,158	1,668,580	1,660,419	0	(414)	0	0	2.288	3.100	MON	3,181	38,177	01/14/2022	08/20/2036
97064E-AA-6	WESTF 2018-A A - ABS			4	1.G FE	1,882,468	98.7271	1,858,598	1,882,562	1,882,570	0	(4)	0	0	4.750	4.797	MON	3,974	89,422	08/16/2018	09/15/2043
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	3,163,590	92.0225	2,939,114	3,193,908	3,171,057	0	5,435	0	0	3.228	3.501	MON	4,582	103,099	07/27/2023	03/15/2045
97064Y-AA-2	WESTF 2023-A A - ABS			4	1.F FE	6,873,177	103.3861	7,188,714	6,953,269	6,885,439	0	4,654	0	0	8.000	8.433	MON	24,723	556,262	10/19/2023	10/15/2048
974153-AB-4	WSTOP 201 A2 - ABS			2	2.B FE	1,970,000	93.4821	1,841,597	1,970,000	1,970,000	0	0	0	0	2.841	2.851	MJSD	4,042	55,968	10/09/2020	12/05/2050
974153-AE-8	WSTOP 241 A2 - ABS			2	2.B FE	8,000,000	100.1933	8,015,464	8,000,000	8,000,000	0	0	0	0	5.858	5.858	MJSD	36,450	0	11/19/2024	12/05/2054
979888-AS-3	WDMNT 2018-4 A2R - CDO			4,5	1.A FE	5,125,000	100.1065	5,130,458	5,125,000	5,125,000	0	0	0	0	6.567	6.568	JAJO	67,316	380,653	02/18/2022	04/20/2034
97988P-BA-3	WDMNT 171RR A1R - CDO			4,5	1.A FE	23,231,250	100.0489	24,011,736	24,000,000	23,629,525	0	169,943	0	0	6.414	7.262	JAJO	320,698	1,733,976	09/07/2022	10/18/2033
97988Q-AY-0	WDMNT 172RR ARR - CDO			4,5	1.A FE	47,000,000	100.0171	47,008,037	47,000,000	47,000,000	0	0	0	0	5.931	6.016	JAJO	108,412	0	11/27/2024	10/20/2036
97988R-BA-9	WDMNT 229R A1R - CDO			4,5	1.A FE	15,009,375	100.6605	15,099,075	15,000,000	15,021,517	0	12,142	0	0	6.712	6.956	JAJO	329,984	0	09/30/2024	10/27/2036
98877G-AQ-1	ZCCP 2019-1 A1R - CDO		C	4,5	1.A FE	6,527,594	100.2951	6,546,857	6,527,594	6,527,594	0	0	0	0	6.419	6.427	JAJO	89,620	471,321	09/17/2021	07/16/2031
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	3,386,250	90.8221	3,075,463	3,386,250	3,386,250	0	0	0	0	3.238	3.251	JAJO	18,579	109,647	05/27/2021	07/31/2051
98944P-AB-3	ZCAP 2018-1 A - ABS			4	2.B FE	171,724	98.5030	171,697	174,306	173,849	0	453	0	0	4.605	5.204	MON	357	8,027	09/28/2018	10/15/2038
98955R-AG-4	OR 2R AFR - CDO		C	4	1.A FE	6,000,000	95.0937	5,705,622	6,000,000	6,000,000	0	0	0	0	2.480	2.487	JAJO	29,347	148,800	03/10/2021	04/20/2033
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A			4	3.B FE	575,678	91.5000	530,131	579,378	530,131	29,143	1,152	0	0	4.000	4.049	MON	1,030	23,175	11/15/2017	11/15/2037
G7256K-AB-0	PROP 2017-1 A - ABS			4	2.B FE	611,456	87.5000	535,343	611,821	610,773	0	36	0	0	5.300	5.315	MON	1,351	32,693	02/10/2017	03/15/2042
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,940,355,911	XXX	1,941,927,821	1,982,870,363	1,954,604,358	579,849	7,106,859	425,220	0	XXX	XXX	XXX	13,142,744	91,603,755	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,936,230,717	XXX	4,867,553,047	5,087,363,079	4,957,950,008	2,165,963	18,257,468	13,573,888	(181,777)	XXX	XXX	XXX	50,103,231	214,286,242	XXX	XXX
58551T-AA-5	MELLON CAPITAL IV			2,5	2.A FE	4,835,000	86.5000	4,325,000	5,000,000	4,867,476	0	5,422	0	0	5.181	5.450	MJSD	8,634	307,198	02/22/2018	06/29/2049
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						4,835,000	XXX	4,325,000	5,000,000	4,867,476	0	5,422	0	0	XXX	XXX	XXX	8,634	307,198	XXX	XXX
1309999999. Total - Hybrid Securities						4,835,000	XXX	4,325,000	5,000,000	4,867,476	0	5,422	0	0	XXX	XXX	XXX	8,634	307,198	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN			5	2.A PL	711,015	98.0000	696,795	711,015	711,015	0	0	0	0	10.172	10.295	MJSD	11,279	78,058	07/30/2020	07/31/2026
00228*-AB-2	ATI RESTORATION, LLC - INITIAL DDTL			5	2.A PL	248,635	98.0000	243,662	248,635	248,635	0	0	0	0	9.957	10.079	MON	206	27,424	12/29/2021	07/31/2026
00231@-AB-5	ATS ACQUISITION COMPANY, LLC - CLOSING D			5	2.C PL	915,680	100.0000	915,680	915,680	915,680	0	0	0	0	10.471	10.617	MON	799	106,202	11/29/2021	11/30/2026
00231@-AC-3	ATS ACQUISITION COMPANY, LLC - DELAYED D			5	2.C PL	547,331	100.0000	547,331	547,331	547,331	0	0	0	0	10.471	10.614	MJSD	478	64,819	02/16/2024	11/30/2026
00452#-AA-7	Accommodations Plus Technologies LLC/Ter			5	4.B PL	869,893	100.0000	869,893	869,893	869,893	0	0	0	0	11.229	11.293	MJSD	814	107,204	06/30/2023	05/11/2025
00797*-AA-5	Aero Operating LLC/Term Loan 1/20			5	3.B PL	144,103	85.0000	122,488	144,103	122,488	(394)	0	0	0	13.743	13.929	JAJO	5,116	22,975	04/01/2024	02/07/2026
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa			5	3.B PL	41,347	85.0000	35,145	41,347	35,145	(129)	0	0	0	13.743	13.926	JAJO	1,468	6,582	04/01/2024	02/07/2026
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN			5	4.C FE	1,446,375	94.1250	1,564,828	1,662,500	1,564,828	(54,969)	91,164	0	0	11.957	17.624	MJSD	1,657	218,114	01/01/2023	06/30/2025
02639D-AN-6	AMERICAN GREETINGS CORPORATION - TERM LO			5	4.B FE	1,935,500	100.4820	1,984,520	1,975,000	1,940,163	0	5,122	0	0	10.107	10.714	MON	1,663	139,556	04/23/2024	10/30/2029
03979*-AA-9	RTI Surgical			5	3.B PL	991,548	100.0000	991,548	991,548	991,548	0	0	0	0	12.088	12.245	JAJO	21,361	126,944	07/16/2020	07/20/2026
05278*-AA-2	Auto CRM, LLC			5	4.B Z	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	10.000	10.000	MJSD	0	30,000	12/30/2024	04/30/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05554J-AJ-6	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD			5	3.C FE	1,150,441	100.0890	1,163,095	1,162,061	1,151,711	0	1,353	0	0	7.329	7.683	MJSD	710	47,870	06/28/2024	03/05/2029
06683@-AA-7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA			5	3.B PL	134,726	100.0000	134,726	134,726	134,726	0	0	0	0	11.457	11.594	MON	129	17,233	10/29/2020	10/30/2026
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED			5	3.B PL	77,462	100.0000	77,462	77,462	77,462	0	0	0	0	11.457	11.594	MON	74	9,909	04/19/2022	10/30/2026
06829@-AA-2	BARR AIR PATROL, LLC - TERM LOAN			5	2.C PL	1,327,689	100.0000	1,327,689	1,327,689	1,327,689	0	0	0	0	10.740	10.888	JAJO	34,940	154,856	10/04/2023	10/04/2028
06829@-AD-6	Barr Air Patrol, LLC			5	2.C PL	166,617	100.0000	166,617	166,617	166,617	0	0	0	0	10.504	10.644	MJSD	682	17,594	03/19/2024	12/02/2027
06829@-AE-4	BARR AIR PATROL, LLC - SECOND AMENDMENT			5	2.C PL	394,012	100.0000	394,012	394,012	394,012	0	0	0	0	10.479	10.632	MJSD	344	30,340	06/28/2024	10/04/2028
07723@-AA-7	BEHAVIORAL FRAMEWORK, LLC - TERM LOAN			5	2.A PL	1,488,750	100.0000	1,488,750	1,488,750	1,488,750	0	0	0	0	10.585	10.735	MJSD	28,083	173,373	11/01/2023	11/01/2028
07723@-AC-3	Behavioral Framework, LLC			5	2.A PL	684,353	100.0000	684,353	684,353	684,353	0	0	0	0	10.604	10.761	MJSD	0	35,682	06/21/2024	11/01/2028
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN			5	3.A PL	1,075,761	96.8135	1,041,481	1,075,761	1,041,481	(34,280)	0	0	0	10.429	10.570	MJSD	935	126,129	12/31/2020	12/29/2025
1252L*-AE-3	CG BUYER, LLC - CLOSING DATE TERM LOAN			5	3.A PL	2,568,000	99.1000	2,544,888	2,568,000	2,544,888	(23,112)	0	0	0	11.357	11.507	JAJO	2,406	325,852	07/19/2023	07/19/2028
1252L*-AF-0	CG BUYER, LLC - DELAYED DRAW TERM LOAN			5	3.A PL	56,782	100.0000	56,782	56,782	56,782	0	0	0	0	11.573	11.726	JAJO	0	2,966	10/17/2024	07/19/2028
12740@-AB-4	CV INTERMEDIATE HOLDCO CORP. - CLOSING D			5	3.B PL	2,809,460	98.8000	2,775,746	2,809,460	2,775,746	22,476	0	0	0	10.985	11.155	MON	55,003	335,297	03/30/2021	03/31/2026
12740@-AC-2	CV INTERMEDIATE HOLDCO CORP. - DELAYED D			5	3.B PL	1,042,609	98.8000	1,030,098	1,042,609	1,030,098	8,341	0	0	0	10.985	11.106	JAJO	20,414	124,430	07/01/2021	03/31/2026
15644#-AA-4	CENTRIC BRANDS LLC - TERM LOAN			5	5.C PL	602,639	100.0000	602,639	602,639	602,639	0	0	0	0	10.032	10.166	FMAN	9,740	49,467	02/06/2024	08/06/2029
15645#-AA-3	CENTRIC BRANDS LLC - TERM A-1 LOAN			5	6. PL	621,932	100.0000	621,932	621,932	621,932	0	0	0	0	11.032	11.186	FMAN	11,421	55,784	02/06/2024	02/06/2031
15645#-AB-1	CENTRIC BRANDS LLC - TERM A-2 LOAN			5	6. PL	565,801	100.0000	565,801	565,801	565,801	0	0	0	0	12.532	12.706	FMAN	11,423	53,559	11/06/2024	02/06/2031
19076*-AA-7	COBALT BUYER SUB INC			5	3.B PL	90,937	100.0000	90,937	90,937	90,937	909	0	0	0	10.073	10.212	MON	816	10,390	09/30/2021	10/02/2028
19076*-AB-5	COBALT BUYER SUB INC			5	3.B PL	30,494	100.0000	30,494	30,494	30,494	305	0	0	0	9.857	9.994	MON	25	3,484	06/21/2023	10/02/2028
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS,INC. -			5	3.C PL	209,108	77.0000	161,013	209,108	161,013	(20,251)	0	0	0	7.404	7.505	MJSD	200	27,284	12/31/2024	01/20/2027
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS,INC. -			5	3.C PL	77,108	77.0000	59,373	77,108	59,373	(7,519)	0	0	0	7.404	7.505	MJSD	74	10,270	12/31/2024	01/20/2027
21257@-AC-8	CONVEY HEALTH SOLUTIONS, INC. - CLOSING			5	3.A PL	314,412	86.0000	270,394	314,412	270,394	(44,018)	0	0	0	5.429	5.502	MJSD	7,940	32,032	12/31/2024	07/02/2029
23363#-AB-5	DRS Holdings III, Inc./Term Loan 11/19			5	3.A PL	196,411	99.0000	194,447	196,411	194,447	1,964	0	0	0	10.707	10.881	MJSD	1,922	23,265	11/01/2019	11/01/2025
23363#-AC-3	DRS HOLDINGS III, INC. - 2021 TERM LOAN			5	3.A PL	2,751,722	99.0000	2,724,205	2,751,722	2,724,205	27,517	0	0	0	10.707	10.881	MJSD	26,932	325,963	06/02/2021	11/01/2025
23369#-AA-1	DPIS ENGINEERING, LLC - TL			5	2.B Z	1,880,000	98.0000	1,842,400	1,880,000	1,880,000	0	0	0	0	10.335	10.477	JAJO	34,543	46,440	10/31/2024	10/31/2029
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)			5	2.A FE	2,954,182	101.6720	2,992,820	2,943,603	2,949,336	0	(8,935)	0	0	8.367	8.398	JAJO	50,629	346,903	07/14/2022	10/20/2027
25460H-AB-8	DIRECTV FINANCING, LLC - CLOSING DATE TE			5	3.B FE	5,440,606	100.1730	5,447,179	5,437,772	5,437,105	13,012	(2,916)	0	0	9.670	9.782	MON	93,705	530,294	02/11/2022	08/02/2027
27004#-AA-3	J.C. BROMAC CORPORATION - INITIAL TERM L			5	2.C PL	1,975,000	100.0000	1,975,000	1,975,000	1,975,000	0	0	0	0	11.958	12.171	MON	92	218,253	06/02/2023	12/31/2026
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS, LLC			5	3.B PL	57,644	96.0000	55,338	57,644	55,338	(1,153)	0	0	0	10.742	10.891	MJSD	17	6,953	12/17/2020	12/18/2026
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS, LLC			5	3.B PL	77,069	96.0000	73,986	77,069	73,986	(1,541)	0	0	0	10.721	10.865	FMAN	1,450	9,023	04/30/2021	12/18/2026
29359@-AB-0	ENTACT ENVIRONMENTAL SERVICES,INC. - INI			5	2.B PL	2,127,439	99.4000	2,114,674	2,127,439	2,127,439	0	0	0	0	10.079	10.217	MJSD	1,762	240,832	02/08/2021	01/31/2027
29359@-AC-8	ENTACT ENVIRONMENTAL SERVICES, INC. - IN			5	1.G PL	923,582	99.4000	918,040	923,582	923,582	0	0	0	0	10.079	10.247	MJSD	776	104,552	09/01/2023	01/31/2027
30208*-AB-3	EXO GROUP HOLDINGS, LLC			5	3.B PL	942,583	93.7000	883,200	942,583	883,200	(58,444)	0	0	0	11.616	11.783	MJSD	9,380	122,844	06/28/2024	09/01/2026
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC - TERM L			5	2.C PL	116,545	100.0000	116,545	116,545	116,545	0	0	0	0	10.885	11.034	FMAN	1,624	14,068	02/11/2021	02/12/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA			5	6. FE	2,616,151	57.2500	2,828,306	4,940,273	2,828,306	1,126,679	113,594	1,918,979	0	10.392	15.844	JAJO	96,362	694,129	08/19/2024	03/10/2026
36261*-AB-4	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -			5	3.B PL	1,461,100	100.0000	1,461,100	1,461,100	1,461,100	0	0	0	0	10.721	10.905	MON	1,305	175,940	11/24/2021	11/24/2026
36261*-AC-2	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -			5	3.B PL	928,210	100.0000	928,210	928,210	928,210	0	0	0	0	10.721	10.861	MON	829	120,909	08/29/2022	11/24/2026
36458S-A*-0	GALWAY BORROWER LLC - REFINANCING TRANCH			5	4.A PL	107,146	99.7500	108,643	108,915	107,913	(51)	232	0	0	8.829	9.277	MON	80	5,602	09/29/2023	09/29/2028
40178#-AA-6	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -				3.B PL	352,635	100.0000	352,635	352,635	352,635	0	0	0	0	10.937	11.092	MON	0	39,035	11/18/2022	11/24/2026
40178#-AD-0	GUIDED PRACTICE SOLUTIONS DENTAL, LLC -			5	3.B PL	733,050	100.0000	733,050	733,050	733,050	0	0	0	0	10.721	10.873	MON	655	51,659	05/23/2024	11/24/2026
40481#-AA-8	HH - STELLA, INC. - INITIAL TERM LOAN			5	3.B PL	154,864	100.0000	154,864	154,864	154,864	0	0	0	0	9.979	10.118	MJSD	129	17,622	04/20/2021	04/24/2028
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO			5	3.B PL	27,701	100.0000	27,701	27,701	27,701	0	0	0	0	9.979	10.118	MJSD	23	3,207	06/29/2023	04/24/2028
42801@-AD-3	HERSPIEGEL CONSULTING LLC - THIRD AMENDM			5	3.A PL	1,475,598	100.0000	1,475,598	1,475,598	1,475,598	0	0	0	0	10.865	11.009	MON	40,973	172,140	12/01/2023	12/14/2026
42981#-AA-9	HIGH STREET BUYER, INC. - DELAYED DRAW T			5	3.B PL	121,300	100.0000	121,300	121,300	121,300	0	0	0	0	9.579	9.711	MJSD	97	13,054	03/01/2022	04/14/2028
42983#-AA-7	HIGH STREET BUYER, INC. - TERM LOAN B			5	3.B PL	90,029	100.0000	90,029	90,029	90,029	0	0	0	0	9.579	9.711	MJSD	72	9,689	04/15/2021	04/14/2028
42983#-AB-5	HIGH STREET BUYER, INC. - DELAYED DRAW A			5	3.B PL	52,123	100.0000	52,123	52,123	52,123	0	0	0	0	9.579	9.711	MJSD	1,316	5,609	07/01/2021	04/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42983#-AC-3	HIGH STREET BUYER, INC. - DELAYED DRAW T			5	3.B PL	118,844	100.0000	118,844	118,844	118,844	0	0	0	0	9.579	9.711	MJSD	95	12,790	10/01/2021	04/14/2028
44940*-AA-9	ICAT INTERMEDIATE HOLDINGS, LLC - CLOSIN			5	2.B PL	744,375	99.1000	737,676	744,375	744,375	0	0	0	0	10.357	10.512	MON	642	92,538	03/01/2024	03/01/2029
44940*-AB-7	ICAT INTERMEDIATE HOLDINGS, LLC - DELAYE			5	2.B Z	748,125	99.1000	741,392	748,125	748,125	0	0	0	0	10.573	10.720	MJSD	7,048	22,013	10/29/2024	03/01/2029
44961*-AB-1	Implus Footcare, LLC/Initial Term Loan 0			5	3.C PL	290,618	69.3000	201,879	291,312	201,879	(63,533)	45	0	0	12.230	12.401	MJSD	10,457	31,708	06/28/2024	07/31/2025
45321*-AA-5	IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC)			5	3.C PL	45,224	69.3000	31,415	45,332	31,415	(9,887)	7	0	0	1.500	1.508	MJSD	1,563	6,739	06/28/2024	07/31/2025
46126#-AA-6	INTRAPAC PARENT INC. - INITIAL U.S. TERM			5	3.B PL	362,770	100.0000	371,121	371,121	369,897	1,294	1,211	0	0	9.929	10.317	MJSD	307	44,043	01/07/2019	04/11/2026
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T			5	3.B PL	48,108	100.0000	48,108	48,108	48,108	481	0	0	0	9.929	10.065	MJSD	40	5,709	08/03/2021	04/11/2026
48773#-AF-7	KELLERMEYER BERGENSONS SERVICES, LLC - A			5	4.B PL	307,501	100.0000	313,280	313,280	311,272	0	1,096	0	0	5.735	6.003	JAJO	7,093	40,230	10/30/2024	11/06/2028
48773#-AH-3	KELLERMEYER BERGENSONS SERVICES, LLC - T			5	4.B PL	703,114	100.0000	703,114	703,114	703,114	0	0	0	0	3.500	3.561	MON	12,091	45,390	10/31/2024	11/06/2028
50541#-AA-5	LABORATORIES BIDCO LLC - U.S. DOLLAR INI			5	3.C Z	152,274	80.0000	121,819	152,274	121,819	(11,336)	0	0	0	6.229	6.313	JAJO	130	22,184	12/31/2024	07/23/2029
50541#-AB-3	Laboratories Bidco LLC/Second Amendment			5	3.C Z	24,126	80.0000	19,300	24,126	19,300	(1,797)	0	0	0	6.229	6.318	JAJO	21	3,515	12/31/2024	07/23/2029
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT			5	3.C Z	154,618	80.0000	123,694	154,618	123,694	(11,510)	0	0	0	6.229	6.313	JAJO	132	22,525	12/31/2024	07/23/2029
50541#-AD-9	LABORATORIES BIDCO LLC - TL			5	4.A PL	731,801	80.0000	585,441	731,801	585,441	(53,868)	0	0	0	6.229	6.317	FMAN	624	85,881	12/31/2024	07/23/2029
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE			5	5.B GI	53,332	80.0000	42,665	53,332	42,665	(3,958)	0	0	0	6.229	6.306	JAJO	45	7,323	12/31/2024	07/23/2029
51206#-AA-9	LAKERS BUYER, INC. - TERM LOAN			5	3.C PL	151,035	100.0000	151,035	151,035	151,035	0	0	0	0	9.995	10.121	MJSD	126	16,658	03/18/2021	03/22/2027
51206#-AB-7	LAKERS BUYER, INC. - INITIAL DELAYED DRA			5	3.C PL	63,286	100.0000	63,286	63,286	63,286	0	0	0	0	10.886	11.018	MON	707	7,029	03/10/2023	03/22/2027
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO			5	3.C PL	103,208	95.5000	100,575	105,314	100,575	(302)	311	0	0	10.993	11.503	MJSD	2,991	9,512	06/23/2021	06/23/2028
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED			5	3.C PL	34,995	95.5000	33,420	34,995	33,420	0	0	0	0	10.993	11.150	MJSD	995	3,161	12/31/2021	06/23/2028
57780@-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN			5	5.B PL	100,664	99.8750	100,538	100,664	100,538	1,258	0	0	0	10.579	10.759	MON	89	8,936	06/01/2021	06/01/2027
57780@-AB-0	MAVERICK ACQUISITION, INC. - DELAYED DRA			5	3.B PL	22,947	65.0000	14,916	22,947	14,916	(3,672)	0	0	0	10.579	10.759	MON	20	2,037	11/05/2021	06/01/2027
60937@-AA-8	MONICA HOLDCO (US), INC. - TERM LOAN			5	2.C PL	507,926	100.0000	507,926	507,926	507,926	0	0	0	0	10.229	10.369	MJSD	433	75,037	01/07/2021	01/07/2028
62931*-AA-2	NMC SKINCARE INTERMEDIATE HOLDINGS II, L			5	3.B PL	174,218	90.2500	160,916	178,300	160,916	(13,540)	577	0	0	10.748	10.893	MON	4,857	17,350	10/03/2024	11/02/2026
62931*-AC-8	NMC SKINCARE INTERMEDIATE HOLDINGS II, L			5	3.B PL	59,973	90.2500	54,235	60,094	54,235	(4,387)	18	0	0	10.748	10.893	MON	1,637	5,848	10/03/2024	11/02/2026
63607@-AA-1	NATIONAL FIRE & SAFETY, INC. - TERM LOAN			5	3.C PL	934,278	97.3000	743,597	764,231	743,597	51,163	0	0	0	11.238	11.400	MJSD	0	99,404	06/06/2024	08/02/2026
63607@-AB-9	NATIONAL FIRE & SAFETY, INC. - DELAYED D			5	3.C PL	552,673	97.3000	439,875	452,082	439,875	30,277	0	0	0	10.894	11.051	MJSD	0	58,804	09/06/2024	08/02/2026
63607@-AC-7	NATIONAL FIRE & SAFETY, INC. - ADDITIONA			5	3.C PL	771,400	97.3000	613,961	630,998	613,961	40,367	0	0	0	10.971	11.092	JAJO	0	134,588	08/29/2024	08/02/2026
64157@-AA-3	NEW AGE CRYO ACQUISITION, INC. - TERM LO			5	4.B Z	560,595	100.0000	560,595	560,595	560,595	0	0	0	0	9.829	9.971	MJSD	459	49,588	08/30/2024	08/30/2029
64157@-AB-1	NEW AGE CRYO ACQUISITION, INC. - DELAYED			5	4.B Z	168,699	100.0000	168,699	168,699	168,699	0	0	0	0	9.283	9.442	MON	2,363	4,762	12/13/2024	08/30/2029
65658#-AA-2	NORTH HAVEN FALCON BUYER, LLC			5	3.C PL	101,637	65.0000	66,064	101,637	66,064	(17,307)	0	0	0	7.514	7.601	FMAN	1,484	13,808	11/22/2024	05/19/2027
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED			5	3.C PL	17,017	65.0000	11,061	17,017	11,061	(2,893)	0	0	0	12.514	12.682	FMAN	185	2,272	12/31/2024	05/19/2027
65716*-AA-6	NORTH AMERICAN SCIENCE ASSOCIATES, INC.			5	2.C PL	39,660	96.0000	38,073	39,660	39,660	0	0	0	0	10.499	10.634	MJSD	197	4,528	02/24/2023	09/15/2027
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.			5	2.C PL	15,916	96.0000	15,279	15,916	15,916	0	0	0	0	10.499	10.626	MJSD	79	1,817	02/24/2021	09/15/2027
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.			5	2.C PL	123,251	96.0000	118,321	123,251	123,251	0	0	0	0	10.499	10.648	MJSD	612	14,071	12/29/2020	09/15/2027
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES, INC.			5	2.C PL	17,857	96.0000	17,143	17,857	17,857	0	0	0	0	10.499	10.634	MJSD	89	2,039	12/29/2020	09/15/2027
67008*-AA-9	NOVIPAX BUYER, L.L.C. - TERM LOAN			5	3.A PL	172,305	92.0000	158,520	172,305	158,520	(13,784)	0	0	0	11.707	11.857	MON	182	23,503	12/31/2024	12/01/2026
68144#-AB-6	OLYMPIA ACQUISITION, INC. - SECOND AMEND			5	4.C PL	4,737	44.0000	4,120	9,364	4,120	2,840	0	4,627	0	12.164	24.337	FMAN	106	1,134	11/28/2024	02/26/2027
68144#-AC-4	OLYMPIA ACQUISITION, INC. - SECOND AMEND			5	4.C PL	17,620	44.0000	15,326	34,832	15,326	10,580	0	17,213	0	12.164	24.329	MON	377	4,181	12/19/2024	02/26/2027
68144#-AD-2	OLYMPIA ACQUISITION, INC. - INITIAL TERM			5	4.C PL	109,830	44.0000	95,529	217,111	95,529	65,847	0	107,281	0	12.164	24.337	FMAN	2,568	26,283	11/28/2024	02/26/2027
68144#-AE-0	OLYMPIA ACQUISITION, INC. - FIRST OUT DE			5	4.C PL	12,315	100.0000	12,315	12,315	12,315	0	0	0	0	14.004	14.186	MJSD	135	1,720	12/19/2024	02/26/2027
704668-AA-6	PSG-FUNCTIONAL MATERIALS LLC (AKA POLYME			5	5.B GI	893,738	90.0000	804,364	893,738	804,364	(76,378)	32	0	0	12.315	12.540	MON	132,382	34,608	08/02/2024	10/03/2025
70977@-AC-4	PEOPLEASE HOLDINGS LLC - TERM LOAN			5	3.B PL	1,637,749	100.0000	1,640,964	1,640,964	1,638,405	6,597	677	0	0	9.957	10.194	MON	2,534	191,670	05/09/2024	07/15/2027
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN			5	3.B PL	99,695	94.0000	93,713	99,695	93,713	4,571	0	0	0	7.957	8.088	MON	95	12,269	12/31/2024	08/20/2027
74140#-AA-0	Project Potter Buyer, LLC/Term Loan 4/20			5	3.C PL	435,346	100.0000	435,346	435,346	435,346	0	0	0	0	10.329	10.499	MON	375	51,459	04/22/2020	04/23/2027
74140#-AB-8	PROJECT POTTER BUYER, LLC - 2020 INCREME			5	3.C PL	96,171	100.0000	96,171	96,171	96,171	0	0	0	0	10.329	10.453	MON	83	11,368	10/28/2020	04/23/2027
74140#-AC-6	PROJECT POTTER BUYER, LLC - 2020-2 INCRE			5	3.C PL	109,312	100.0000	109,312	109,312	109,312	0	0	0	0	10.329	10.453	MON	94	12,921	11/17/2020	04/23/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74140#-AD-4	PROJECT POTTER BUYER, LLC - 2020 INCREME			5	3.C PL	37,075	100.0000	37,075	37,075	37,075	0	0	0	0	10.329	10.462	MON	32	4,382	12/22/2020	04/23/2027
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA			5	4.B PL	194,928	100.0000	194,928	194,928	194,928	0	0	0	0	12.254	12.424	MON	6,104	22,130	09/30/2024	08/21/2029
74309#-AB-5	PRODUCTION RESOURCE GROUP, L.L.C. - LAST			5	4.B PL	543,726	99.7500	542,367	543,726	542,367	(1,359)	0	0	0	8.479	8.598	MON	8,413	38,721	02/29/2024	08/21/2029
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA			5	4.B PL	10,776	100.0000	10,793	10,793	10,776	0	1	0	0	3.125	3.178	MON	351	3,208	09/30/2024	08/21/2029
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECO				4.B PL	96,032	100.0000	96,032	96,032	96,032	0	0	0	0	2.500	2.568	MON	3,007	16,691	09/30/2024	08/21/2029
74309#-AE-9	PRODUCTION RESOURCE GROUP, L.L.C. - DELA			5	4.B PL	332,173	100.0000	332,173	332,173	332,173	0	0	0	0	12.254	12.430	MJSD	10,274	33,301	09/30/2024	08/21/2029
74354#-AA-1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN			5	4.A PL	128,996	90.7500	117,064	128,996	117,064	(391)	0	0	0	7.664	7.767	FMAN	1,369	15,199	11/28/2024	04/20/2028
75008#-AA-8	RACHAS, INC. - CLOSING DATE TERM LOAN			5	4.B Z	900,000	98.0000	882,000	900,000	882,000	(18,000)	0	0	0	10.714	10.909	FMAN	9,375	37,540	11/01/2024	09/29/2028
76009W-AU-4	UPBOUND GROUP, INC. - TLB			5	3.C Z	4,551,470	100.0420	4,576,263	4,574,342	4,555,136	0	3,836	0	0	8.075	8.339	JAJO	26,895	159,629	05/28/2024	02/17/2028
76028@-AA-4	REPAIRIFY, INC. - INITIAL TERM LOAN			5	2.A PL	120,625	100.0000	120,625	120,625	120,625	0	0	0	0	9.535	9.662	MJSD	96	12,915	06/11/2021	06/14/2027
78249L-AE-0	RUSSELL INVESTMENTS US INSTITUTIONAL HOL			5	4.A FE	3,892,387	95.1250	3,970,110	4,173,571	3,950,944	(1,552)	61,282	0	0	1.500	3.826	JAJO	82,277	255,232	10/31/2024	05/30/2027
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental			5	2.B PL	111,340	100.0000	113,612	113,612	113,612	0	361	0	0	10.479	10.605	MJSD	3,131	13,122	09/05/2018	07/31/2026
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN			5	2.C PL	184,313	99.0000	182,470	184,313	184,313	0	0	0	0	11.703	11.826	MON	479	24,091	08/03/2020	03/31/2025
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T			5	2.C Z	14,609	99.0000	14,463	14,609	14,609	0	0	0	0	11.703	11.698	MON	29	1,909	02/04/2022	03/31/2025
79400@-AA-6	SALDON HOLDINGS, INC. - FIRST AMENDMENT			5	3.B PL	108,417	100.0000	109,513	109,513	109,474	0	199	0	0	10.457	10.595	MON	95	12,854	08/27/2019	03/13/2026
79400@-AB-4	Saldon Holdings, Inc./Term Loan 3/19			5	3.B PL	660,256	100.0000	677,186	677,186	676,638	0	2,844	0	0	10.457	10.956	MON	590	79,483	03/11/2019	03/13/2026
79400@-AC-2	SALDON HOLDINGS, INC. - SECOND AMENMENT			5	3.B PL	59,864	100.0000	59,864	59,864	59,864	0	0	0	0	10.457	10.373	MON	52	7,026	06/24/2021	03/13/2026
816307-ZB-1	SELECTQUOTE, INC. - ELEVENTH AMENDMENT C			5	3.C Z	165,376	91.0000	165,376	181,732	165,376	(1,181)	1,219	0	0	3.000	6.385	MON	2,266	5,570	10/15/2024	09/30/2027
84833*-AB-3	SPERBER LANDSCAPE COMPANIES, LLC			5	2.C PL	2,083,333	100.0000	2,083,333	2,083,333	2,083,333	0	0	0	0	10.066	10.212	MJSD	18,059	237,657	09/01/2021	09/01/2026
84833*-AC-1	SPERBER LANDSCAPE COMPANIES, LLC			5	2.C PL	1,416,667	100.0000	1,416,667	1,416,667	1,416,667	0	0	0	0	10.235	10.370	MON	28,596	162,364	12/16/2022	09/01/2026
84833*-AD-9	SPERBER LANDSCAPE COMPANIES, LLC - FIRST			5	2.C PL	2,188,160	100.0000	2,188,160	2,188,160	2,188,160	0	0	0	0	10.193	10.339	MJSD	29,718	200,383	11/01/2024	09/01/2026
84967#-AA-9	SPRING INSURANCE SOLUTIONS, LLC - INITIA			5	3.A PL	145,108	92.0000	133,500	145,108	133,500	4,236	0	0	0	10.979	11.128	MJSD	133	19,075	04/01/2024	11/24/2025
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYE			5	3.A PL	24,718	92.0000	22,741	24,718	22,741	715	0	0	0	10.979	11.128	MJSD	23	3,251	04/01/2024	11/24/2025
86662#-AA-2	SUN ACQUIRER CORP			5	3.C PL	321,264	100.0000	321,264	321,264	321,264	3,213	0	0	0	10.437	10.583	MON	2,988	35,898	09/03/2021	09/08/2028
86662#-AB-0	SUN ACQUIRER CORP			5	3.C PL	227,080	100.0000	227,080	227,080	227,080	2,271	0	0	0	9.357	9.519	MON	1,937	25,374	06/29/2023	09/08/2028
87221#-AA-4	TAUC MANAGEMENT, LLC - INITIAL TERM LOAN			5	3.A PL	1,351,906	97.4000	1,316,756	1,351,906	1,316,756	(35,150)	0	0	0	15.000	15.201	FMAN	15,844	209,403	10/01/2024	02/12/2027
87221#-AB-2	TAUC MANAGEMENT, LLC - DELAYED DRAW TERM			5	3.A PL	166,205	97.4000	161,884	166,205	161,884	(4,321)	0	0	0	10.754	10.898	MJSD	145	23,085	10/01/2024	02/12/2027
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN			5	3.C FE	4,460,574	100.0000	4,781,198	4,781,198	4,590,666	0	60,259	0	0	7.721	9.266	MON	3,077	417,050	10/13/2022	04/17/2028
90380@-AA-7	US SALT INVESTORS, LLC - INITIAL TERM LO			5	3.B PL	1,067,004	100.0000	1,067,004	1,067,004	1,067,004	0	0	0	0	9.729	9.868	MJSD	865	115,730	07/16/2021	07/19/2028
91839*-AE-6	VPROP OPERATING, LLC - TRANCHE A			5	4.B PL	41,750	100.0000	41,750	41,750	41,750	0	0	0	0	14.206	14.394	MON	16	6,671	12/31/2024	11/06/2026
91839*-AF-3	VPROP OPERATING, LLC - TRANCHE B LOAN			5	4.B PL	49,351	100.0000	49,351	49,351	49,351	0	0	0	0	14.269	14.461	MON	528	6,945	11/06/2024	11/06/2026
91839*-AG-1	VPROP OPERATING, LLC - TRANCHE C LOAN			5	4.B PL	229,413	100.0000	229,413	229,413	229,413	0	0	0	0	14.206	14.397	MON	90	36,659	12/31/2024	11/06/2026
91839Z-ZA-9	VPROP OPERATING, LLC - DELAYED TL			5	4.B Z	36,186	100.0000	36,186	36,186	36,186	0	0	0	0	11.000	11.163	MON	177	0	12/18/2024	11/06/2026
92215*-AF-5	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D			5	3.C PL	316,279	100.0000	316,279	316,279	316,279	0	0	0	0	11.772	11.913	MON	101	32,758	12/06/2024	03/18/2027
92215*-AG-3	VARDIMAN BLACK HOLDINGS, LLC - TERM A LO			5	3.C PL	2,931,642	100.0000	3,071,711	3,071,711	2,967,563	0	35,922	0	0	11.653	13.574	MON	976	315,483	12/31/2024	03/18/2027
92843Z-A#-0	VISUAL EDGE TECHNOLOGY, INC. - LAST OUT			5	5.C PL	1,952,593	100.0000	1,952,593	1,952,593	1,952,593	0	0	0	0	11.664	11.825	FMAN	26,635	234,908	11/22/2024	12/31/2025
92974*-AA-7	WSHP FC ACQUISITION LLC - SECOND AMENDME			5	3.B PL	430,979	93.0000	400,811	430,979	400,811	(9,058)	0	0	0	7.979	8.089	MJSD	430	53,242	12/31/2024	03/30/2028
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME				3.B PL	276,455	93.0000	257,103	276,455	257,103	(5,810)	0	0	0	7.979	8.095	MJSD	276	34,153	12/31/2024	03/30/2028
92974*-AC-3	WSHP FC ACQUISITION LLC - INCREMENTAL TE			5	3.B PL	128,964	93.0000	119,936	128,964	119,936	(2,711)	0	0	0	7.979	8.089	MJSD	129	15,932	12/31/2024	03/30/2028
92974*-AD-1	WSHP FC ACQUISITION LLC - FIRST AMENDMEN			5	3.B PL	51,817	93.0000	49,774	53,521	49,774	(1,312)	192	0	0	4.000	4.431	MJSD	53	6,612	12/31/2024	03/30/2028
92974*-AE-9	WSHP FC ACQUISITION LLC - FIRST AMENDMEN			5	3.B PL	67,433	93.0000	62,712	67,433	62,712	(1,417)	0	0	0	4.000	4.055	MJSD	67	8,331	12/31/2024	03/30/2028
93279#-AA-3	WALNUT PARENT, INC. - INITIAL TERM LOAN			5	3.C PL	156,740	97.0000	152,038	156,740	152,038	(3,135)	0	0	0	9.957	10.091	MON	130	17,344	11/06/2020	11/09/2027
94979@-AA-6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN			5	2.C PL	137,874	100.0000	137,874	137,874	137,874	0	0	0	0	9.957	10.075	FMAN	113	16,208	01/19/2021	01/20/2027
95955@-AA-1	WESTERN SMOKEHOUSE PARTNERS, LLC - DDTL			5	2.A PL	290,323	100.0000	290,323	290,323	290,323	0	0	0	0	10.053	10.190	JAJO	2,538	2,903	12/02/2024	03/31/2029
95955@-AB-9	WESTERN SMOKEHOUSE PARTNERS, LLC - TL			5	2.A Z	284,516	98.0000	284,516	290,323	284,743	0	227	0	0	4.854	5.432	JAJO	2,466	12,097	10/30/2024	03/31/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98415D-A@-3	XIFIN, INC. - INITIAL TERM LOAN			5	3.B PL	105,440	94.0000	99,114	105,440	99,114	(1,951)	0	0	0	11.229	11.377	MJSD	99	13,144	06/28/2024	02/06/2026
98422B-AC-3	ADEIA INC. - TL			5	3.C FE	3,006,684	100.1250	3,010,442	3,006,684	3,006,684	0	0	0	0	7.370	7.472	MON	8,618	143,822	05/15/2024	06/08/2028
C4800#-AA-5	INTRAPAC PARENT INC. - INITIAL CANADIAN			5	3.B PL	184,852	100.0000	189,107	189,107	188,483	659	617	0	0	9.929	10.317	MJSD	156	22,442	01/07/2019	04/11/2026
G4768P-AN-1	INEOS US FINANCE LLC - 2030 DOLLAR TERM		C	5	3.B FE	7,350,889	100.3570	7,451,648	7,425,141	7,370,055	0	11,056	0	0	7.607	7.888	MON	4,707	651,686	02/10/2023	02/18/2030
N7900L-AC-8	AMG ADVANCED METALLURGICAL GROUP N.V. -		C	5	4.A FE	3,733,769	99.7500	3,889,749	3,899,498	3,793,440	0	28,359	0	0	7.971	8.908	MON	22,821	350,117	08/04/2022	11/30/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						112,326,415	XXX	112,050,436	115,701,840	111,515,373	806,209	409,962	2,048,099	0	XXX	XXX	XXX	1,118,760	11,388,347	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						112,326,415	XXX	112,050,436	115,701,840	111,515,373	806,209	409,962	2,048,099	0	XXX	XXX	XXX	1,118,760	11,388,347	XXX	XXX
2419999999. Total - Issuer Obligations						2,272,161,453	XXX	2,261,421,867	2,312,015,512	2,273,463,686	1,925,948	6,807,035	12,866,800	(8,939,491)	XXX	XXX	XXX	35,205,587	96,468,019	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,116,929,493	XXX	1,045,508,570	1,170,002,450	1,114,365,777	(339,834)	4,068,740	1,092,562	0	XXX	XXX	XXX	3,156,235	34,111,836	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						27,626,266	XXX	27,443,561	27,432,212	27,497,749	0	(3,486)	0	0	XXX	XXX	XXX	86,485	964,356	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						2,305,112,700	XXX	2,284,580,927	2,349,954,323	2,318,175,579	579,849	7,075,936	425,220	0	XXX	XXX	XXX	15,443,189	103,972,894	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						112,326,415	XXX	112,050,436	115,701,840	111,515,373	806,209	409,962	2,048,099	0	XXX	XXX	XXX	1,118,760	11,388,347	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						5,834,156,327	XXX	5,731,005,360	5,975,106,336	5,845,018,164	2,972,173	18,358,187	16,432,682	(8,939,491)	XXX	XXX	XXX	55,010,257	246,905,451	XXX	XXX

1.

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

1A	1A ...$ 2,819,190,033	1B ..$ 236,555,350	1C ..$ 257,945,746	1D ..$ 94,640,825 1E ..$ 140,159,819 1F ..$ 351,209,773 1G ..$ 343,222,230
1B	2A ...$ 257,529,219	2B ..$ 526,816,239	2C ..$ 512,948,013	
1C	3A ...$ 43,420,457	3B ..$ 59,919,758	3C ..$ 41,066,528	
1D	4A ...$ 21,188,153	4B ..$ 28,954,720	4C ..$ 4,564,590	
1E	5A ...$ 1,315,097	5B ..$ 85,755,271	5C ..$ 11,286,994	
1F	6 .....$ 7,329,348			

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
00011Z-ZA-0	80 ACRES URBAN AGRICULTURE, INC SERIES	R		73,844.000	25.00	27.084	1,999,984	27.084	1,999,984	1,999,984	0	0	0	0	0	0	0	0	5.B GI	08/29/2024
00461#-12-4	ACLAIMANT, INC.	R		3,307,242.000	25.00	0.454	1,500,165	0.454	1,500,165	1,500,000	0	0	0	0	0	0	0	0	5.B GI	12/20/2022
009522-ZA-4	AIRWAY THERAPEUTICS C	R		2,356,711.000	1.00	2.404	5,666,005	2.404	5,666,005	3,419,519	0	0	0	279,506	0	0	279,506	0	5.B GI	03/15/2023
009522-ZD-8	AIRWAY THERAPEUTICS	R		860,310.000	25.00	1.959	1,685,691	1.959	1,685,691	1,269,996	0	0	0	111,152	0	0	111,152	0	5.B GI	03/15/2023
009522-ZE-6	AIRWAY SAFE	R		100,000.000	25.00	1.000	100,000	1.000	100,000	100,000	0	0	0	0	0	0	0	0	5.B GI	03/14/2023
009522-ZF-3	AIRWAY THERAPEUTICS	R		333,333.000	25.00	1.000	333,333	1.000	333,333	333,333	0	0	0	0	0	0	0	0	5.B GI	12/27/2024
009522-ZZ-9	AIRWAY THERAPEUTICS B	R		2,614,005.000	0.00	2.757	7,207,596	2.757	7,207,596	4,310,450	0	0	0	344,526	0	0	344,526	0	5.B GI	03/15/2023
025816-CH-0	AMERICAN EXPRESS CO			13,094,000.000	1,000.00	0.000	12,504,770	95.500	12,504,770	11,840,981	20,659	475,167	0	1,317,848	24,287	0	1,342,135	0	2.C FE	11/01/2023
04155Z-ZA-8	ARMATUS SERIES SEED	R		820,388.000	25.00	1.373	1,125,983	1.373	1,125,983	1,125,983	0	0	0	0	0	0	0	0	5.B GI	07/07/2023
04271Z-ZA-7	ARRIVO BIOVENTURES LLC SERIES B	R		38,931.000	25.00	51.373	2,000,022	51.373	2,000,022	2,000,022	0	0	0	0	0	0	0	0	5.B GI	01/01/2024
04686J-30-9	ATHENE HOLDING LTD			40,000.000	25.00	0.000	1,003,600	25.090	1,003,600	992,000	0	79,688	0	31,600	0	0	31,600	0	2.C FE	06/12/2020
05344Z-ZA-7	ASC EVE-SER BLOCKER INC	R		4,901,960.780	25.00	1.480	7,254,902	1.480	7,254,902	4,901,961	0	(273,864)	0	2,352,941	0	0	2,352,941	0	5.B GI	02/16/2024
05990K-84-1	BANC OF CALIFORNIA INC			120,000.000	25.00	24.670	2,960,400	24.670	2,960,400	2,595,000	0	232,560	0	58,800	0	0	58,800	0	3.A FE	12/01/2023
060505-GB-4	BANK OF AMERICA CORP			1,640,000.000	1,000.00	0.000	1,578,500	96.250	1,578,500	1,332,500	12,756	71,750	0	105,425	5,275	0	110,700	0	2.B FE	10/31/2023
06055H-AB-9	BANK OF AMERICA CORP			12,000,000.000	1,000.00	0.000	12,120,000	101.000	12,120,000	12,000,000	0	735,000	0	120,000	0	0	120,000	0	2.B FE	04/19/2022
064058-AL-4	BANK OF NEW YORK MELLON CORP			5,000,000.000	1,000.00	0.000	4,737,500	94.750	4,737,500	5,000,000	0	187,500	0	412,500	0	0	412,500	0	2.A FE	11/08/2021
064159-KJ-4	BANK OF NOVA SCOTIA			3,000,000.000	1,000.00	0.000	2,970,000	99.000	2,970,000	3,003,500	51,229	251,581	0	255,000	0	0	255,000	0	2.C FE	10/05/2017
088577-ZA-2	BEXION PHARMACEUTICALS B-1	R		3,835.000	0.00	24.601	94,346	24.601	94,346	60,000	0	0	0	0	0	0	0	0	5.B GI	12/28/2017
088577-ZB-0	BEXION PHARMACEUTICALS B	R		5,046.000	0.00	24.601	124,139	24.601	124,139	99,999	0	0	0	0	0	0	0	0	5.B GI	09/10/2018
088577-ZZ-7	BEXION PHARMACEUTICALS A-1	R		15,622.000	0.00	24.601	384,323	24.601	384,323	212,756	0	0	0	0	0	0	0	0	5.B GI	03/06/2017
09069Z-ZA-2	BIOWISH TECHNOLOGIES SERIES B	R		1,017,047.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	5.B GI	04/05/2017
09069Z-ZB-0	BIOWISH TECHNOLOGIES SERIES C	R		3,600,410.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	5.B GI	04/05/2017
09069Z-ZC-8	BIOWISH TECHNOLOGIES SERIES E	R		3,225,960.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	5.B GI	11/15/2018
09069Z-ZD-6	BIOWISH TECHNOLOGIES SERIES F	R		2,034,975.000	25.00	0.161	327,631	0.161	327,631	282,857	0	0	0	(12,210)	0	0	(12,210)	0	5.B GI	06/01/2022
10924B-AA-5	BRIGHTHOUSE HOLDINGS, LLC	R		3,000,000.000	0.00	0.000	2,700,000	90.000	2,700,000	3,330,000	50,917	195,000	0	(23,792)	(6,208)	0	(30,000)	0	2.C FE	01/23/2018
14822Z-AA-7	CLAROS TECHNOLOGIES, INC	R		2,667,727.000	0.00	0.770	2,054,150	0.770	2,054,150	1,999,995	0	0	0	54,155	0	0	54,155	0	5.B GI	12/01/2023
14822Z-AB-5	CLAROS TECHNOLOGIES, INC SERIES A-2	R		909,091.000	25.00	0.770	700,000	0.770	700,000	700,000	0	0	0	0	0	0	0	0	5.B GI	09/24/2024
173333-ZA-6	Iosant IoT, INC. B	R		1,996,806.000	0.00	0.380	758,786	0.380	758,786	798,722	0	0	0	289,571	0	871,041	(581,470)	0	5.B GI	12/22/2022
173333-ZB-4	LOSANT SERIES C PFD	R		1,046,137.000	25.00	0.260	271,996	0.260	271,996	282,457	0	0	0	(10,461)	0	419,710	(430,172)	0	5.B GI	09/02/2023
173333-ZZ-1	LOSANT IoT INC SERIES A	R		1,528,818.000	25.00	0.250	382,205	0.250	382,205	397,493	0	0	0	(23,522)	0	620,416	(643,938)	0	5.B GI	12/22/2022
190750-86-2	COBANK ACB			10,000.000	100.00	0.000	1,000,000	100.000	1,000,000	1,000,000	15,500	62,000	0	26,181	0	0	26,181	0	2.B FE	11/19/2014
190750-AC-6	COBANK ACB			1,500,000.000	1,000.00	0.000	1,492,500	99.500	1,492,500	1,573,240	0	93,750	0	48,750	0	0	48,750	0	2.B FE	02/22/2018
190750-AE-2	COBANK ACB			1,000,000.000	1,000.00	0.000	1,003,750	100.375	1,003,750	1,000,000	16,125	64,500	0	31,250	0	0	31,250	0	2.B FE	08/16/2022
22922Z-ZA-2	CSA MEDICAL INC SERIES D-1	R		8,734,714.000	25.00	0.401	3,500,000	0.401	3,500,000	3,500,000	0	0	0	0	0	0	0	0	5.B GI	08/29/2024
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP	R		34,343.120	0.00	0.000	5,110,002	148.793	5,110,002	3,409,558	0	0	0	46,103	0	0	46,103	0	1.G PL	05/07/2024
23385H-AA-7	DAIRY FARMERS OF AMERICA INC			3,000,000.000	1,000.00	95.000	2,850,000	95.000	2,850,000	2,685,000	17,813	213,750	0	146,229	3,771	0	150,000	0	3.A FE	09/15/2016
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			2,000,000.000	1,000.00	0.000	1,902,500	95.125	1,902,500	2,000,000	0	67,500	0	342,500	0	0	342,500	0	1.F FE	06/08/2021
277777-ZZ-4	EIKONOKLASTESES THERAPEUTICS PFD	R		1,428,570.000	0.00	1.340	1,914,284	1.340	1,914,284	1,141,058	0	0	0	0	0	0	0	0	5.B GI	12/22/2022
27777Z-ZA-7	Eikonoklastes SAFE	R		1,030,000.000	0.00	1.000	1,030,000	1.000	1,030,000	1,030,000	0	0	0	0	0	0	0	0	5.B GI	02/15/2022
27777Z-ZB-5	EIKONOKLASTES SAFE	R		375,000.000	0.00	1.000	375,000	1.000	375,000	375,000	0	0	0	0	0	0	0	0	5.B GI	06/13/2024
27777Z-ZZ-2	EIKONOKLASTES THERAPEUTICS INC SER A	R		744,950.010	25.00	1.340	998,233	1.340	998,233	998,233	0	0	0	0	0	0	0	0	5.B GI	03/04/2022
28852N-20-8	ELLINGTON FINANCIAL INC			200,000.000	25.00	0.000	5,084,000	25.420	5,084,000	5,000,000	128,376	337,500	0	524,000	0	0	524,000	0	2.A PL	10/16/2019
28852N-30-7	ELLINGTON FINANCIAL INC			300,000.000	25.00	0.000	6,897,000	22.990	6,897,000	7,500,000	117,188	468,750	0	898,020	0	0	898,020	0	2.A PL	12/08/2021
292450-ZZ-9	ENABLE INJECTIONS SERIES B	R		713,710.000	0.00	16.940	12,090,247	16.940	12,090,247	6,109,014	0	0	0	1,293,243	0	0	1,293,243	0	5.B GI	12/22/2022
30216#-11-1	EXPORT FINANCIAL SYSTEM INC	R		1,500,000.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	09/10/1999
35250V-20-3	FRANKLIN BSP CAPITAL CORPORATION			12,500.000	25.00	0.000	12,500,000	1,000.000	12,500,000	12,500,000	0	1,170,376	0	0	0	0	0	0	2.B PL	03/27/2023

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Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
371877-ZA-2	GENETESIS SERIES B	R		253,418.000	10.00	11.400	2,888,965	11.400	2,888,965	1,834,144	0	0	0	162,188	0	0	162,188	0	5.B GI	12/22/2022
371877-ZD-6	GENETESIS SERIES C	R		442,774.000	25.00	6.390	2,829,326	6.390	2,829,326	2,350,821	0	0	0	185,965	0	0	185,965	0	5.B GI	06/14/2022
371877-ZZ-7	GENETESIS A-2	R		409,629.000	0.00	7.570	3,100,892	7.570	3,100,892	2,383,798	0	0	0	0	0	0	0	0	5.B GI	12/22/2022
37427*-10-7	GET ME MEARS GROUP HOLDINGS, LLC	R		5.044	25.00	125,432.000	632,650	125,432.000	632,650	284,620	0	0	0	(4,270)	0	0	(4,270)	0	5.B GI	09/02/2020
404280-BP-3	HSBC HOLDINGS PLC	C		2,000,000.000	1,000.00	0.000	1,985,000	99.250	1,985,000	2,000,000	35,389	130,000	0	62,500	0	0	62,500	0	2.C FE	03/19/2018
45888Z-ZA-5	INTERSHUNT TECHNOLOGIES INC SERIES B-1	R		150,724.000	25.00	29.860	4,500,619	29.860	4,500,619	4,500,619	0	0	0	0	0	0	0	0	5.B GI	08/30/2024
45888Z-ZB-3	INTERSHUNT TECHNOLOGIES INC SERIES B-2	R		112,457.000	25.00	29.860	3,357,966	29.860	3,357,966	2,686,630	0	0	0	671,336	0	0	671,336	0	5.B GI	08/09/2024
46184@-20-8	INVIRSA INC.	R		109,595.000	25.00	12.324	1,350,605	12.324	1,350,605	1,350,613	0	0	0	0	0	0	0	0	5.B GI	04/26/2023
46199Z-ZA-7	I-O UROLOGY CORP SERIES A-1	R		2,893,518.000	25.00	0.691	2,000,000	0.691	2,000,000	2,000,000	0	0	0	0	0	0	0	0	5.B GI	12/15/2023
46658Z-ZA-1	HERO LABS, INC SERIES B	R		443,846.000	25.00	6.759	3,000,000	6.759	3,000,000	3,000,000	0	0	0	0	0	0	0	0	4.B Z	09/04/2024
48128B-AH-4	JPMORGAN CHASE & CO			3,000,000.000	1,000.00	0.000	2,970,000	99.000	2,970,000	3,000,000	0	120,000	0	146,250	0	0	146,250	0	2.B FE	02/19/2020
486633-ZZ-6	KBS Topco, LLC/Preferred	R		91,506.660	25.00	0.358	32,759	0.358	32,759	97,290	0	0	0	(64,531)	0	76,249	(140,779)	0	4.B Z	03/18/2024
499188-ZZ-6	KNOPP BIOSCIENCES LLC C	R		4,952,491.000	0.00	3.010	14,906,998	3.010	14,906,998	3,787,276	0	3,251,111	0	2,624,820	0	0	2,624,820	0	5.B GI	02/14/2019
499189-ZZ-4	Knopp Sub Investments II LLC	R		3,698,500.000	25.00	1.000	3,698,500	1.000	3,698,500	3,698,500	0	(36,985)	0	0	0	0	0	0	5.B GI	11/26/2024
50099A-ZZ-0	KRIYA THERAPEUTICS SERIES C	R		691,065.000	25.00	7.240	5,003,311	7.240	5,003,311	4,999,994	0	0	0	0	0	0	0	0	5.B GI	07/14/2023
523333-ZA-3	LEGACY VENTURES LLC SERIES A PREFERRED S	R		20,425.860	25.00	108.400	2,214,163	108.400	2,214,163	2,214,185	0	0	0	0	0	0	0	0	5.B GI	12/29/2022
55261F-AN-4	M&T BANK CORP			3,000,000.000	1,000.00	0.000	2,835,000	94.500	2,835,000	3,000,000	0	105,000	0	652,500	0	0	652,500	0	2.C FE	08/10/2021
59156R-BT-4	METLIFE INC			2,000,000.000	1,000.00	0.000	2,005,000	100.250	2,005,000	2,000,000	34,597	117,500	0	47,500	0	0	47,500	0	2.B FE	03/20/2018
62888Z-AA-7	NX PRENATAL INC SERIES A3 PREFERRED	R		227,087.000	25.00	6.605	1,500,000	6.605	1,500,000	780,137	0	0	0	0	0	0	0	0	5.B GI	07/28/2023
64828T-70-6	RITHM CAPITAL CORP			200,000.000	25.00	0.000	4,800,000	24.000	4,800,000	5,000,000	0	350,000	0	408,000	0	0	408,000	0	2.C PL	09/14/2021
665859-AQ-7	NORTHERN TRUST CORP			6,000,000.000	1,000.00	0.000	5,880,000	98.000	5,880,000	5,992,500	69,000	276,000	0	239,961	39	0	240,000	0	2.A FE	02/22/2018
681440-ZZ-9	OLYMPIA & YORK CREDIT CORP.	R		26.770	25.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	5.B GI	02/28/2022
69111Z-ZA-4	ORANGE GROVE BIO A	R		8,000.000	25.00	375.000	3,000,000	375.000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	5.B GI	08/10/2022
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			3,011,000.000	1,000.00	0.000	2,958,308	98.250	2,958,308	3,014,764	25,092	150,550	0	151,004	(454)	0	150,550	0	2.B FE	10/28/2016
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	1,875,000	93.750	1,875,000	2,000,000	0	68,000	0	290,000	0	0	290,000	0	2.B FE	09/08/2021
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			13,000,000.000	1,000.00	0.000	13,000,000	100.000	13,000,000	13,000,000	0	780,000	0	715,000	0	0	715,000	0	2.B FE	04/21/2022
69425*-10-2	PRG III LLC	R		1,406.000	25.00	49.941	70,216	49.941	70,216	9,084	0	0	0	(499,220)	0	0	(499,220)	0	5.B GI	10/06/2020
74666Z-ZZ-8	PYPESTREAM INC SERIES G	R		433,646.000	25.00	12.682	5,499,629	12.682	5,499,629	5,500,000	0	0	0	(390)	0	0	(390)	0	5.B GI	05/02/2022
78456@-11-1	SDB HOLDCO LLC	R		1,446,158.050	25.00	62.100	898,064	62.100	898,064	915,418	0	27,148	0	(17,354)	0	0	(17,354)	0	3.B Z	09/30/2024
808513-CB-9	CHARLES SCHWAB CORP			7,000,000.000	1,000.00	0.000	6,790,000	97.000	6,790,000	7,000,000	0	350,000	0	437,500	0	0	437,500	0	2.C FE	03/02/2022
83666Z-ZZ-9	SORTSPOKE (MOCSY INC)	R		311,828.000	0.00	6.414	2,000,002	6.414	2,000,002	2,000,000	0	0	0	0	0	0	0	0	5.B GI	02/11/2022
857477-85-5	STATE STREET CORP			200,000.000	25.00	0.000	4,650,000	23.250	4,650,000	5,000,000	0	267,500	0	(138,460)	0	0	(138,460)	0	2.A FE	04/05/2016
884298-12-2	THIRD POLE, INC.	R		59,700.000	0.00	33.000	1,970,100	33.000	1,970,100	1,472,340	0	0	0	195,219	0	0	195,219	0	5.B GI	05/14/2020
88429Z-ZB-9	THIRD POLE SERIES B-1	R		76,010.000	25.00	36.510	2,775,125	36.510	2,775,125	2,499,969	0	0	0	275,156	0	0	275,156	0	5.B GI	01/18/2022
88429Z-ZC-7	THIRD POLE SERIES B-1 A	R		121,618.000	25.00	36.510	4,440,273	36.510	4,440,273	880,000	0	0	0	440,257	0	0	440,257	0	5.B GI	10/12/2023
88429Z-ZD-5	THIRD POLE SERIES B-1 B	R		121,618.000	25.00	36.510	4,440,273	36.510	4,440,273	4,000,019	0	0	0	440,257	0	0	440,257	0	5.B GI	10/13/2023
88429Z-ZZ-6	THIRD POLE SERIES B TRANCHE 1 - MBS	R		38,308.000	25.00	36.510	1,398,625	36.510	1,398,625	1,263,968	0	0	0	138,675	0	0	138,675	0	5.B GI	01/21/2022
892536-ZZ-9	TRADE FINANCE SYSTEMS INC	R		707,200.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	04/30/2008
89832Q-AF-6	TRUIST FINANCIAL CORP			7,500,000.000	1,000.00	0.000	7,246,875	96.625	7,246,875	7,500,000	0	382,500	0	468,750	0	0	468,750	0	2.C FE	06/16/2020
902973-15-5	US BANCORP			110,000.000	25.00	0.000	2,398,000	21.800	2,398,000	2,585,600	38,776	173,234	0	128,700	0	0	128,700	0	2.B FE	02/22/2018
902973-86-6	US BANCORP			5,241.000	1,000.00	0.000	4,570,466	872.060	4,570,466	3,931,965	79,525	352,531	0	170,537	0	0	170,537	0	2.B FE	02/22/2018
902973-BC-9	US BANCORP			8,000,000.000	1,000.00	0.000	7,560,000	94.500	7,560,000	8,000,000	0	296,000	0	1,290,000	0	0	1,290,000	0	2.B FE	10/19/2021
91988Z-ZA-8	VALSOFT CORPORATION INC.	R		427.000	25.00	11,713.710	5,001,754	11,713.710	5,001,754	5,001,754	0	(10,242)	0	0	0	0	0	0	4.B Z	12/20/2024
92322Z-ZA-1	VEKTOR MEDICAL INC SERIES A	R		1,159,554.000	25.00	1.725	1,999,999	1.725	1,999,999	1,999,999	0	0	0	0	0	0	0	0	5.B GI	02/06/2024
92540Z-ZB-5	LEGACY VENTURES LLC (VESALIO) SERIES B	R		30,481.790	25.00	108.400	3,304,226	108.400	3,304,226	3,043,397	0	0	0	260,829	0	0	260,829	0	5.B GI	08/29/2024

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 Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
92910*-12-2	VOYAGER SPACE HOLDINGS, INC.	R		400,000.000	1,000.00	43.820	17,528,000	43.820	17,528,000	4,000,000	2,061,107	0	0	1,908,000	0	0	1,908,000	0	5.B GI	08/15/2021
92916Z-ZA-3	VOYAGER SPACE HOLDINGS INC	R		25,608.000	25.00	43.820	1,122,143	43.820	1,122,143	999,992	0	0	0	122,150	0	0	122,150	0	5.B GI	11/05/2021
92916Z-ZB-1	VOYAGER SPACE HOLDINGS INC SERIES C	R		22,821.000	25.00	43.820	1,000,016	43.820	1,000,016	1,000,016	0	0	0	0	0	0	0	0	5.B GI	03/08/2024
949746-TD-3	WELLS FARGO & CO			3,000,000.000	1,000.00	0.000	2,910,000	97.000	2,910,000	3,000,000	0	117,000	0	150,000	0	0	150,000	0	2.B FE	01/19/2021
950810-70-5	WESBANCO INC			80,000.000	25.00	0.000	2,011,200	25.140	2,011,200	2,000,000	0	135,000	0	97,384	0	0	97,384	0	2.C FE	08/04/2020
98973A-10-4	ZIONS BANCORPORATION NA			45,708.000	25.00	23.671	1,081,936	23.671	1,081,936	501,920	0	70,077	0	167,771	0	0	167,771	0	3.A FE	12/04/2006
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP	C		80,000.000	25.00	0.000	1,362,400	17.030	1,362,400	2,000,000	0	102,500	0	39,200	0	0	39,200	0	2.C FE	09/14/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							318,647,926	XXX	318,647,926	269,791,940	2,774,047	12,006,930	0	21,382,497	26,710	1,987,416	19,421,792	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							318,647,926	XXX	318,647,926	269,791,940	2,774,047	12,006,930	0	21,382,497	26,710	1,987,416	19,421,792	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							318,647,926	XXX	318,647,926	269,791,940	2,774,047	12,006,930	0	21,382,497	26,710	1,987,416	19,421,792	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 ..$ 1,902,500	1G ..$ 5,110,002		
1B	2A ...$ 27,248,500	2B ..$ 69,941,524	2C ..$ 46,208,845						
1C	3A ...$ 6,892,336	3B ..$ 898,064	3C ..$ 0						
1D	4A ...$ 0	4B ..$ 8,034,513	4C ..$ 0						
1E	5A ...$ 0	5B ..$ 152,411,642	5C ..$ 0						
1F	6 .....$ 0								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00166B-10-5	ALX ONCOLOGY HOLDINGS ORD			5,613.000	9,374	1.670	9,374	10,216	0	0	0	(59,049)	15,155	(74,204)	0	02/26/2020	
013091-10-3	ALBERTSONS COMPANIES CL A ORD			786,786.000	15,452,477	19.640	15,452,477	15,523,288	0	377,657	0	(2,643,601)	0	(2,643,601)	0	03/15/2023	
01877R-10-8	ALLIANCE RESOURCE PARTNERS UNT			25,500.000	670,395	26.290	670,395	477,571	0	71,400	0	129,943	0	129,943	0	01/26/2024	
02157M-10-8	ALTENERGY ACQUISITION CL A ORD			500,000.000	5,540,000	11.080	5,540,000	5,190,000	0	0	0	95,000	0	95,000	0	04/27/2023	
02215L-20-9	KINETIK HOLDINGS CL A ORD			13,500.000	765,585	56.710	765,585	474,457	0	40,905	0	314,817	0	314,817	0	01/09/2024	
030506-10-9	AMERICAN WOODMARK ORD			28,924.000	2,300,326	79.530	2,300,326	1,413,227	0	0	0	(385,268)	0	(385,268)	0	12/20/2018	
03676B-10-2	ANTERO MIDSTREAM ORD			21,000.000	316,890	15.090	316,890	62,434	0	18,900	0	53,760	0	53,760	0	09/13/2022	
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			84,600.000	732,636	8.660	732,636	829,926	21,150	109,980	0	(260,568)	0	(260,568)	0	09/01/2016	
03938L-20-3	ARCELORMITTAL ADR		C	133,333.000	3,083,992	23.130	3,083,992	1,569,524	0	66,667	0	(701,332)	0	(701,332)	0	05/31/2013	
03957W-10-6	ARCHROCK ORD			3,000.000	74,670	24.890	74,670	58,176	0	938	0	16,494	0	16,494	0	08/14/2024	
05591L-10-7	BM TECHNOLOGIES ORD			51,262.000	250,671	4.890	250,671	102,524	0	0	0	145,584	0	145,584	0	01/05/2021	
09628D-10-4	BLUESTEM GROUP ORD			1,430.000	14	0.010	14	14	0	100	0	14	57	(43)	0	12/31/2014	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			10,363.000	497,839	48.040	497,839	376,815	0	0	0	(50,571)	0	(50,571)	0	08/07/2017	
110122-10-8	BRISTOL MYERS SQUIBB ORD			30,000.000	1,696,800	56.560	1,696,800	1,692,300	0	72,000	0	157,500	0	157,500	0	12/27/2018	
112502-10-9	BROOKE CORPORATION			500.000	0	0.000	0	0	0	0	0	0	0	0	0	10/27/2004	
14057J-10-1	CAPITOL FEDERAL FINANCIAL ORD			36,000.000	212,760	5.910	212,760	171,720	0	12,240	0	(19,440)	0	(19,440)	0	12/16/2010	
172967-42-4	CITIGROUP ORD			308,000.000	21,680,120	70.390	21,680,120	10,274,440	0	671,440	0	5,836,600	0	5,836,600	0	01/15/2015	
18885T-30-6	CLIPPER REALTY ORD			372,044.000	1,703,962	4.580	1,703,962	1,927,188	0	141,377	0	(305,076)	0	(305,076)	0	07/27/2015	
19243B-10-2	COGNITION THERAPEUTICS ORD			205,000.000	143,767	0.701	143,767	96,063	0	0	0	(36,347)	199,137	(235,483)	0	10/08/2021	
20030N-10-1	COMCAST CL A ORD			207,000.000	7,768,710	37.530	7,768,710	1,761,076	0	252,540	0	(1,308,240)	0	(1,308,240)	0	08/30/2010	
22662X-10-0	CRIMSON WINE GROUP ORD			789.000	5,010	6.350	5,010	4,884	0	0	0	358	0	358	0	02/22/2018	
22758A-10-5	CROSSAMERICA PARTNERS UNT			14,000.000	308,000	22.000	308,000	252,960	0	29,400	0	(11,741)	0	(11,741)	0	01/24/2024	
23130Q-10-7	CURIOSITYSTREAM CL A ORD	R		27,932.000	42,736	1.530	42,736	15,086	0	2,095	0	27,650	0	27,650	0	10/18/2021	
24664T-10-3	DELEK LOGISTICS PARTNERS COM UNT			12,000.000	507,120	42.260	507,120	481,714	0	27,815	0	25,406	0	25,406	0	12/20/2024	
255402-40-6	ENIVID INC.			24,892.000	0	0.000	0	1	0	0	0	0	0	0	0	12/26/2001	
28852N-10-9	ELLINGTON FINANCIAL ORD			69,166.000	838,292	12.120	838,292	394,938	8,992	107,899	0	(40,808)	0	(40,808)	0	02/05/2018	
29273V-10-0	ENERGY TRANSFER UNT			373,520.000	7,317,257	19.590	7,317,257	2,211,316	0	476,238	0	2,162,681	0	2,162,681	0	12/11/2023	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT			255,000.000	7,996,800	31.360	7,996,800	5,642,569	0	530,400	0	1,277,550	0	1,277,550	0	09/27/2023	
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD			679,620.005	3,302,953	4.860	3,302,953	804,313	0	0	0	2,569,994	0	2,569,994	0	12/15/2023	
354613-10-1	FRANKLIN RESOURCES ORD			63,550.000	1,289,430	20.290	1,289,430	1,293,243	20,336	78,802	0	(603,725)	0	(603,725)	0	09/29/2015	
359678-10-9	FULL HOUSE RESORTS ORD			35,331.000	144,150	4.080	144,150	40,631	0	0	0	(45,577)	0	(45,577)	0	05/30/2008	
37045V-10-0	GENERAL MOTORS ORD			135,920.000	7,240,458	53.270	7,240,458	3,904,285	0	65,242	0	2,358,212	0	2,358,212	0	08/24/2015	
37946R-10-9	GLOBAL PARTNERS UNT			17,500.000	814,625	46.550	814,625	547,711	0	50,050	0	74,200	0	74,200	0	11/27/2023	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			39,231.000	109,454	2.790	109,454	116,516	1,962	17,654	0	(41,193)	82,385	(123,578)	0	02/22/2018	
389375-10-6	GRAY TELEVISION ORD			510,202.000	1,607,136	3.150	1,607,136	2,653,050	0	163,265	0	(1,168,363)	1,795,911	(2,964,274)	0	03/06/2020	
428103-10-5	HESS MIDSTREAM CL A ORD			21,500.000	796,145	37.030	796,145	471,788	0	56,721	0	116,380	0	116,380	0	01/09/2024	
45174J-50-9	IHEARTMEDIA CL A ORD			162,091.000	320,940	1.980	320,940	176,679	0	0	0	301,489	413,332	(111,843)	0	06/13/2022	
48115J-10-9	JOURNEY MEDICAL ORD			180,000.000	703,800	3.910	703,800	442,800	0	0	0	(333,000)	0	(333,000)	0	11/12/2021	
492327-10-1	KEROS THERAPEUTICS ORD			10,105.000	159,962	15.830	159,962	159,962	0	0	0	(2,021)	239,792	(241,813)	0	04/08/2020	
500754-10-6	KRAFT HEINZ ORD			110,000.000	3,378,100	30.710	3,378,100	2,721,400	0	176,000	0	(689,700)	0	(689,700)	0	12/31/2018	
50181P-10-0	LCNB ORD			91,920.000	1,390,750	15.130	1,390,750	1,385,139	0	80,890	0	163,322	222,151	(58,829)	0	09/25/2014	
54173L-10-1	LOMOND THERAPEUTICS HOLDINGS, INC			1,722,222.000	6,888,888	4.000	6,888,888	6,700,000	0	0	0	188,888	0	188,888	0	11/01/2024	
55336V-10-0	MPLX COM UNT			25,000.000	1,196,500	47.860	1,196,500	401,099	0	87,663	0	278,500	0	278,500	0	12/11/2023	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			25,000.000	1,433,000	57.320	1,433,000	859,000	0	44,000	0	(97,250)	0	(97,250)	0	06/05/2018	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			214,882.000	33,944,910	157.970	33,944,910	15,976,657	0	1,452,602	0	262,156	0	262,156	0	03/12/2020	
67080M-10-3	NURIX THERAPEUTICS ORD			7,442.000	140,207	18.840	140,207	58,494	0	0	0	63,406	0	63,406	0	03/17/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
68062P-10-6	OLEMA PHARMACEUTICALS ORD			3,181.000	18,545	5.830	18,545	7,793	0	0	0	(26,084)	0	(26,084)	0	03/17/2021	
682143-10-2	OMEROS ORD			64,113.000	633,436	9.880	633,436	176,311	0	0	0	423,787	0	423,787	0	10/02/2009	
68237Q-10-4	ONCONETIX ORD			36,023.000	22,694	0.630	22,694	22,694	0	0	0	0	262,608	(262,608)	0	06/14/2023	
682680-10-3	ONEOK ORD			25,172.000	2,527,269	100.400	2,527,269	1,173,542	0	99,681	0	759,691	0	759,691	0	02/28/2023	
684023-50-0	ORAGENICS ORD			225.000	83	0.369	83	86	0	0	0	(529)	654	(1,183)	0	10/03/2022	
71742W-10-3	PHENIXFIN ORD			54,003.000	2,734,793	50.642	2,734,793	627,731	0	70,744	0	453,312	0	453,312	0	11/13/2017	
718546-10-4	PHILLIPS 66 ORD			6,250.000	712,063	113.930	712,063	525,125	0	28,125	0	(120,063)	0	(120,063)	0	03/09/2022	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT			412,500.000	7,045,500	17.080	7,045,500	2,178,000	0	523,875	0	796,125	0	796,125	0	03/06/2020	
74017N-10-5	PRECIGEN ORD			66,114.000	74,048	1.120	74,048	70,081	0	0	0	(14,545)	0	(14,545)	0	10/03/2022	
75574U-10-1	READY CAPITAL ORD			248,085.000	1,691,940	6.820	1,691,940	2,504,470	62,021	285,298	0	(850,932)	0	(850,932)	0	03/22/2021	
75943R-10-2	RELAY THERAPEUTICS ORD			7,484.000	30,834	4.120	30,834	30,834	0	0	0	(19,458)	32,106	(51,565)	0	12/19/2018	
76155G-20-6	REVOLUTION LIGHTING TECHNOLOGIES ORD			902,535.000	99,279	0.110	99,279	0	0	0	0	0	0	0	0	05/03/2016	
771049-10-3	ROBLOX CL A ORD			704.000	40,733	57.860	40,733	23,133	0	0	0	8,547	0	8,547	0	03/17/2021	
829242-10-6	SINCLAIR CL A ORD			658,420.000	10,626,899	16.140	10,626,899	7,344,273	0	658,420	0	2,047,686	0	2,047,686	0	09/07/2023	
86765K-10-9	SUNOCO UNT			19,500.000	1,003,080	51.440	1,003,080	699,125	0	64,274	0	(145,435)	0	(145,435)	0	05/07/2024	
87484T-10-8	TALOS ENERGY ORD			1,487,637.001	14,444,955	9.710	14,444,955	20,722,783	0	0	0	818,200	7,542,320	(6,724,119)	0	02/13/2023	
87901J-10-5	TEGNA ORD			0.000	0	18.430	0	0	8,750	0	0	0	0	0	0	10/03/2019	
90290N-10-9	USA COMPRESSION PARTNERS COM UNT			24,000.000	565,440	23.560	565,440	243,133	0	50,400	0	17,520	0	17,520	0	09/27/2023	
90353T-10-0	UBER TECHNOLOGIES ORD			90,000.000	5,428,800	60.320	5,428,800	5,530,393	0	0	0	(101,593)	0	(101,593)	0	12/13/2024	
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	11/16/2020	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			631,665.000	6,676,699	10.570	6,676,699	5,988,184	0	0	0	(511,649)	0	(511,649)	0	09/23/2022	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT			25,000.000	960,750	38.430	960,750	225,582	0	80,000	0	229,250	0	229,250	0	12/05/2023	
98423J-10-1	XPERI ORD			81,070.800	832,597	10.270	832,597	698,020	0	0	0	(60,803)	0	(60,803)	0	06/02/2020	
G35947-20-2	FLEX LNG ORD		C	12,000.000	275,280	22.940	275,280	305,371	0	10,125	0	(30,091)	0	(30,091)	0	12/24/2024	
G491BT-10-8	INVESCO ORD			245,000.000	4,282,600	17.480	4,282,600	3,539,977	0	199,675	0	(88,200)	0	(88,200)	0	03/06/2020	
G79441-10-4	SEACO ORD		C	1,043,750.000	0	0.000	0	0	0	0	0	(1)	0	(1)	0	02/12/2009	
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD		C	125,000.000	792,500	6.340	792,500	1,180,000	0	0	0	(125,000)	0	(125,000)	0	01/02/2018	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					206,920,928	XXX	206,920,928	144,087,836	123,210	7,377,494	0	11,357,772	10,805,607	552,165	0	XXX	XXX
002200-ZZ-9	Asclepius Holdings Common	R		25.430	0	0.000	0	0	0	0	0	0	0	0	0	02/28/2022	
05222Z-ZA-4	ALTENERGY ACQUISITION SPONSOR,LLC CLASS	R		600,000.000	2,520	0.004	2,520	2,520	0	0	0	0	597,480	(597,480)	0	10/29/2021	
05222Z-ZB-2	ALTENERGY ACQUISITION SPONSOR, LLC CLASS	R		600,000.000	1,782,000	2.970	1,782,000	2,400,000	0	0	0	(618,000)	0	(618,000)	0	10/29/2021	
081543-ZB-9	BENCHMARK ACQUISITION CO	R		280.000	0	0.000	0	0	0	0	0	0	0	0	0	02/13/2007	
11155Z-ZB-1	BSP-BPI BLOCKER INC.	R		1,130,257.820	2,681,876	2.373	2,681,876	1,130,258	0	(61,704)	0	1,551,618	0	1,551,618	0	07/19/2024	
133999-ZA-3	CGL HOLDINGS V CLASS A	R		2,364.088	11,566,078	4,892.407	11,566,078	1,705,539	0	0	0	2,955,481	0	2,955,481	0	12/23/2024	
133999-ZB-1	CGL HOLDINGS VI CLASS B	R		421.000	1,035,945	2,460.676	1,035,945	312,431	0	0	0	(74,409)	0	(74,409)	0	03/25/2024	
133999-ZZ-8	CGL HOLDINGS II CORPORATION	R		3,450.000	19,142,508	5,548.553	19,142,508	1,798,365	0	0	0	8,441,944	0	8,441,944	0	12/23/2024	
13499Z-ZA-4	CRANEMERE UK HOLDINGS IV LIMITED (VOTIN	R	C	3,425,029.000	5,478,334	1.599	5,478,334	4,205,593	0	0	0	(1,580,651)	0	(1,580,651)	0	12/29/2020	
13499Z-ZB-2	CRANEMERE UK HOLDINGS IV LIMITED (NON-V	R	C	3,425,029.000	5,478,334	1.599	5,478,334	4,205,593	0	0	0	(1,580,651)	0	(1,580,651)	0	12/29/2020	
156444-ZZ-7	CENTRIC BRANDS L.P./CLASS A LP INTERESTS	R		13,358.250	394,791	29.554	394,791	0	0	0	0	394,791	0	394,791	0	06/21/2021	
23359*-10-9	DTV AMERICA CORPORATION	R		888,889.000	560,000	0.630	560,000	382,222	0	0	0	177,778	0	177,778	0	06/30/2015	
29415C-ZA-2	EOS ENERGY ENTERPRISES, INC.	R		1,379,310.000	4,855,171	3.520	4,855,171	372,414	0	0	0	4,537,930	0	4,537,930	0	12/15/2023	
339CVR-01-1	FLEXION THERAPEUTICS CVR	R		158,850.000	7,943	0.050	7,943	6,354	0	0	0	(14,297)	0	(14,297)	0	11/18/2021	
404129-ZC-5	HC2 BROADCASTING HOLDINGS INC	R		8,163.000	86,773	10.630	86,773	69,141	0	0	0	18,285	69,467	(51,182)	0	08/07/2018	
404129-ZQ-4	HC2 BROADCASTING $.01 10/24/2026	R		20,000.000	212,400	10.620	212,400	169,200	0	0	0	44,800	170,200	(125,400)	0	11/30/2022	
404129-ZR-2	HC2 BROADCASTING $.01 8/31/2026	R		8,330.000	88,465	10.620	88,465	70,472	0	0	0	18,659	70,888	(52,229)	0	11/30/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
404129-ZS-0	HC2 BROADCASTING $.01 8/31/2026	R		30,000.000	318,600	10.620	318,600	253,800	0	0	0	67,200	255,300	(188,100)	0	11/30/2022	
462651-ZZ-6	IRACORE INTERNATIONAL, INC.	R		1,176.000	299,880	255.000	299,880	237,552	0	20,562	0	61,152	0	61,152	0	04/11/2017	
477700-ZA-9	JOBSON MEDICAL LLC	R		88,899.940	0	0.000	0	0	0	0	0	0	0	0	0	03/20/2012	
486630-ZZ-2	KBS Topco, LLC/Class A Common	R		91,506.660	0	0.000	0	0	0	0	0	0	0	0	0	03/18/2024	
606336-ZZ-1	MOD Pizza	R		10,720.000	0	0.000	0	1	0	0	0	(487,697)	1,500,049	(1,987,745)	0	05/01/2019	
62888Z-AB-5	NX PRENATAL INC WARRANTS EXP 07/28/2028	R		227,086.000	615,403	2.710	615,403	622,216	0	0	0	29,522	97,647	(68,126)	0	07/28/2023	
63733Z-ZZ-0	NATIONAL REALTY	R		6,000.000	4,579,320	763.220	4,579,320	4,722,360	0	299,259	0	(193,020)	0	(193,020)	0	12/09/2020	
74666Z-ZA-3	PYPESTREAM INC 12.68 11/18/2032	R		66,686.000	594,839	8.920	594,839	578,168	0	0	0	16,672	0	16,672	0	11/23/2022	
74666Z-ZC-9	PYPESTREAM INC 12.68 8/29/2033	R		33,343.000	307,422	9.220	307,422	1	0	0	0	9,336	0	9,336	0	08/29/2023	
78456@-10-3	SDB HOLDCO LLC	R		2,892,164.000	0	0.000	0	0	0	0	0	0	0	0	0	03/29/2024	
81630Z-ZA-3	SELECTQUOTE, INC.	R		1,939.000	0	0.000	0	0	0	0	0	0	0	0	0	10/15/2024	
86099Z-ZZ-7	STIMDIA MEDICAL INC 7/30/29	R		70,174.000	152,278	2.170	152,278	152,997	0	0	0	(720)	0	(720)	0	12/27/2024	
88429Z-ZE-3	THIRD POLE $32.89 03/31/2031	R		40,130.000	746,017	18.590	746,017	0	0	0	0	3,210	0	3,210	0	10/13/2023	
88429Z-ZH-6	THIRD POLE SERIES B-2 $36.51 03/18/2031	R		50,000.000	972,500	19.450	972,500	1,021,500	0	0	0	(49,000)	0	(49,000)	0	04/10/2024	
91839Q-ZZ-1	V-TEK CAPITAL INC.	R		2,822.000	260,483	92.304	260,483	266,288	0	0	0	(235,599)	0	(235,599)	0	11/06/2020	
92559Z-ZZ-2	VELOCITY VEHICLE GROUP	R		520,574.000	3,637,667	6.988	3,637,667	520,574	0	0	0	(186,418)	0	(186,418)	0	06/01/2021	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					65,857,545	XXX	65,857,545	25,205,558	0	258,117	0	13,307,917	2,761,031	10,546,886	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					272,778,473	XXX	272,778,473	169,293,395	123,210	7,635,611	0	24,665,689	13,566,639	11,099,051	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
89147L-88-6	TORTOISE ENERGY INFR CORP NAV CF			99,807.000	4,191,894	42.000	4,191,894	1,022,024	0	333,854	0	1,320,447	0	1,320,447	0	12/27/2018	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					4,191,894	XXX	4,191,894	1,022,024	0	333,854	0	1,320,447	0	1,320,447	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					4,191,894	XXX	4,191,894	1,022,024	0	333,854	0	1,320,447	0	1,320,447	0	XXX	XXX
P2826#-10-7	El Aguila Compania de Seguros, Class I			3,392,452.000	14,661,666	6.301	14,661,666	22,106,088	0	0	0	(6,438,192)	0	(6,438,192)	0	03/25/2010	
02553@-10-5	American Empire Insurance Company			1,000.000	22,099,836	22,099.836	22,099,836	21,349,677	0	0	0	613,324	0	613,324	0	12/21/2018	
02961#-10-9	American Signature Underwriters, Inc			1,000.000	1,000	1.000	1,000	1,000	0	0	0	0	0	0	0	07/03/2001	
11483*-10-3	Brothers Property Corporation			80.000	105,424	1,317.800	105,424	800,000	0	0	0	(967)	0	(967)	0	10/01/1987	
22729*-10-4	Crop Managers Insurance Agency, Inc			1,000.000	995	0.995	995	510,267	0	0	0	0	0	0	0	12/28/1989	
24817@-10-1	Dempsey & Siders Agency, Inc			343.000	572,658	1,669.557	572,658	2,101,979	0	0	0	106,789	0	106,789	0	01/13/1976	
27951#-10-8	Eden Park Insurance Brokers, Inc			1,000.000	912,921	912.921	912,921	1,351,417	0	0	0	(5,402)	0	(5,402)	0	12/31/2006	
36145#-10-6	GAI Warranty Company			850.000	2,602,595	3,061.877	2,602,595	80,401,850	0	0	0	35,473	0	35,473	0	03/12/2001	
37939@-10-6	Global Premier Finance Company			1,000.000	104,539	104.539	104,539	1,000	0	1,150,000	0	71,828	0	71,828	0	09/18/1998	
38982@-10-0	Great American Alliance Insurance Company			900.000	31,945,506	35,495.006	31,945,506	28,816,485	0	0	0	1,043,702	0	1,043,702	0	03/16/1999	
38983@-10-9	Great American Assurance Company			15,000.000	26,643,184	1,776.212	26,643,184	18,151,223	0	0	0	862,638	0	862,638	0	12/31/1985	
38983Z-ZZ-9	Great American Casualty Insurance Company			10,000.000	11,902,855	1,190.286	11,902,855	8,032,679	0	0	0	396,770	0	396,770	0	04/24/2003	
38984@-10-8	Great American E&S Insurance Company			10,000.000	53,597,035	5,359.703	53,597,035	37,150,000	0	0	0	1,642,175	0	1,642,175	0	03/14/1979	
38985*-10-9	Great American Security Insurance Company			24,000.000	16,969,863	707.078	16,969,863	15,818,371	0	0	0	452,449	0	452,449	0	12/31/2004	
38985#-10-5	Great American Insurance Company of New York			200,000.000	267,629,957	1,338.150	267,629,957	208,431,111	0	0	0	9,270,264	0	9,270,264	0	12/31/1970	
38986*-10-8	Great American Protection Insurance Company			24,000.000	21,373,996	890.583	21,373,996	14,200,000	0	0	0	670,391	0	670,391	0	12/12/1991	
38986@-10-6	Great American Spirit Insurance Company			24,000.000	19,879,938	828.331	19,879,938	17,260,328	0	0	0	641,597	0	641,597	0	12/31/2004	
38990@-10-0	Great American Insurance Agency, Inc			1,000.000	675,602	675.602	675,602	561,000	0	0	0	190,843	0	190,843	0	07/30/1999	
38987#-10-3	Great American Management Services, Inc			100.000	29,487	294.873	29,487	10,090,392	0	0	0	0	0	0	0	06/07/1971	
38988@-10-4	Great American Re, Inc			600.000	710	1.183	710	710	0	0	0	0	0	0	0	10/01/1975	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38990#-10-8	Great American Fidelity Insurance Company			2,500.000	53,631,537	21,452.615	53,631,537	38,762,449	0	0	0	1,659,734	0	1,659,734	0	12/30/1994	
39000#-10-4	Great American Risk Solutions Surplus Lines Insurance Company			10,000.000	138,837,966	13,883.797	138,837,966	113,650,943	0	0	0	5,027,857	0	5,027,857	0	12/31/2017	
74315#-10-1	Professional Risk Brokers, Inc			1,000.000	9,325,608	9,325.608	9,325,608	13,648,603	0	23,500,000	0	(788,910)	0	(788,910)	0	12/31/2006	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					693,504,878	XXX	693,504,878	653,197,573	0	24,650,000	0	15,452,362	0	15,452,362	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					693,504,878	XXX	693,504,878	653,197,573	0	24,650,000	0	15,452,362	0	15,452,362	0	XXX	XXX
5989999999 - Total Common Stocks					970,475,245	XXX	970,475,245	823,512,991	123,210	32,619,466	0	41,438,498	13,566,639	27,871,860	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,289,123,170	XXX	1,289,123,171	1,093,304,931	2,897,258	44,626,395	0	62,820,996	15,554,054	47,293,652	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
912828-6B-1	UNITED STATES TREASURY		07/22/2024	CITIGROUP		411,916	440,000	5,045
91282C-EV-9	UNITED STATES TREASURY		08/30/2024	NOMURA SECURITIES/FIXED INCOME		8,123,552	8,290,000	48,321
91282C-JT-9	UNITED STATES TREASURY		02/29/2024	Societe Generale Paris		3,945,999	3,995,000	21,512
91282C-KX-8	UNITED STATES TREASURY		07/15/2024	Marketaxess		301,788	300,000	554
91282C-KZ-3	UNITED STATES TREASURY		07/31/2024	Marketaxess		755,862	750,000	1,516
0109999999. Subtotal - Bonds - U.S. Governments						13,539,117	13,775,000	76,948
13509P-JT-1	CANADA HOUSING TRUST NO 1		06/18/2024	RBC DOMINION SECURITIES		55,142,607	54,491,953	22,155
13509P-JX-2	CANADA HOUSING TRUST NO 1		12/17/2024	RBC DOMINION SECURITIES		79,636,707	80,815,179	19,150
BM0763-28-4	SINGAPORE, REPUBLIC OF (GOVERNMENT)	B	01/30/2024	Various		4,601,620	4,834,401	5,400
V81778-FF-0	SINGAPORE, REPUBLIC OF (GOVERNMENT)	B	11/25/2024	CIMB BANK		4,200,556	4,200,728	48,162
V81778-GB-8	SINGAPORE, REPUBLIC OF (GOVERNMENT)	B	08/28/2024	Various		7,136,526	7,304,666	39,461
Y280CE-GB-7	SINGAPORE, REPUBLIC OF (GOVERNMENT)	B	05/24/2024	Various		3,091,573	3,250,141	8,669
Y7996F-JV-3	SINGAPORE, REPUBLIC OF (GOVERNMENT)	B	04/26/2024	CIMB BANK		367,925	367,323	2,060
0309999999. Subtotal - Bonds - All Other Governments						154,177,513	155,264,392	145,058
19648G-SF-0	COLORADO HOUSING AND FINANCE AUTHORITY		10/08/2024	RBC CAPITAL MARKETS		7,764,675	7,500,000	0
20775H-4G-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		10/24/2024	MORGAN STANLEY & COMPANY		8,235,440	8,000,000	0
45129Y-6U-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		10/23/2024	Bank of America Merrill Lynch		7,934,850	7,500,000	0
45505T-6B-2	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		10/30/2024	Unmatched Counter Party		5,142,250	5,000,000	0
57419U-LL-0	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		10/22/2024	AFG Private Placement		5,153,000	5,000,000	0
708790-F8-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		11/21/2024	Jefferies		3,938,550	3,850,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						38,168,765	36,850,000	0
00038Q-AA-6	AASET 242 A - ABS	C	10/09/2024	GOLDMAN		4,999,959	5,000,000	0
00038R-AA-4	AASET 2019-2 A - ABS		07/24/2024	DEUTSCHE BANK SECURITIES, INC.		2,521,470	2,649,393	3,501
000823-AU-8	ABPCI 2RR A1R - CDO	C	08/02/2024	Natixis		20,500,000	20,500,000	0
00112D-AA-4	ACHM TRUST 2024-HE2 - ABS		10/04/2024	Jefferies		9,941,925	10,000,000	0
00165V-AA-0	ALP CFO 2024 L P - CDO		10/23/2024	BNY MELLON		10,000,000	10,000,000	0
00176B-AM-5	AMMC 13R B3R - CDO		10/24/2024	Direct		12,836	12,836	0
00218Q-AA-8	AS MILEAGE PLAN IP LTD		10/01/2024	Bank of America Merrill Lynch		7,000,000	7,000,000	0
00244@-AB-0	AG TWIN BROOK B 7.78 03/19/2029		03/19/2024	AFG Private Placement		15,000,000	15,000,000	0
00255J-AA-8	AASET 241 A1 - ABS		06/06/2024	GOLDMAN		2,999,900	3,000,000	0
00288Z-ZA-6	ACLAIMANT INC SUB CONV PN		05/29/2024	AFG Private Placement		633,607	633,607	0
00834B-AA-5	AFFRM 24A A - ABS		02/07/2024	CITIGROUP		1,969,752	1,970,000	0
02147B-AC-9	CWALT 2007-7T2 A3 - CMO/RMBS		06/25/2024	Direct		1,956	1,956	0
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS		06/01/2024	Direct		402	402	0
02147X-AA-5	CWALT 2006-32CB A1 - CMO/RMBS		12/25/2024	Direct		116	116	0
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS		12/01/2024	Direct		41	41	0
03464W-AB-8	AOMT 2020-5 A2 - RMBS		01/23/2024	JP Morgan		599,642	664,999	700
03770D-AA-1	APOLLO DEBT SOLUTIONS BDC		03/18/2024	Bank of America Merrill Lynch		2,980,380	3,000,000	0
03880R-AA-7	ARCLO 2021-FL4 A - CMBS	C	08/08/2024	GOLDMAN		3,484,380	3,501,889	16,520
04020E-AC-1	ARES STRATEGIC INCOME FUND		09/25/2024	JP Morgan		2,964,060	3,000,000	0
04684A-AA-0	AOWL 3 A1 - CDO		04/30/2024	GOLDMAN		3,000,000	3,000,000	0
04963X-AA-2	AHPT 24ATRM A - CMBS		10/07/2024	GOLDMAN		5,999,998	6,000,000	20,495
049919-AA-1	ATLX 24RPL2 A1 - RMBS		10/25/2024	PIPER SANDLER		14,379,206	15,000,000	46,521
05377R-HY-3	AESOP 241 A - ABS		01/08/2024	BNP Paribas		3,999,312	4,000,000	0
054982-AA-1	BCAST 2022-A ISSUER LLC		12/06/2024	AFG Private Placement		3,982,003	3,982,003	0
05499Z-ZA-0	BBCRV PARTNERS LLC 15.00 4/30/2027		12/01/2024	Various		13,483,395	13,483,395	0
06759L-AD-5	BARINGS BDC INC		02/07/2024	WELLS FARGO SECURITIES LLC		1,978,960	2,000,000	0
09069Z-ZE-4	BIOWISH TECH INTL 12.00 12/31/2024		08/01/2024	AFG Private Placement		78,000	78,000	0
09261Y-A*-1	BLACKROCK PRIVATE CREDIT FUND		11/18/2024	AFG Private Placement		5,000,000	5,000,000	0
09290E-AC-3	BLKMM AR - CDO		12/11/2024	SCOTIA		10,000,000	10,000,000	0
09582*-AB-3	BLUE OWL GP STAKES III FINANCING SPV (A)		06/12/2024	AFG Private Placement		2,500,000	2,500,000	0
09582*-AC-1	BLUE OWL III SUB LINE (C) LOAN		06/12/2024	AFG Private Placement		2,500,000	2,500,000	0
09748R-AC-2	BOJA 241 A2 - ABS		10/11/2024	GUGGENHEIM		5,000,000	5,000,000	0
102104-AA-4	CLDCD 241 A2 - ABS		11/22/2024	GUGGENHEIM		9,000,000	9,000,000	0
10240#-AA-3	BOWHUNTER HOLDINGS, LLC		07/01/2024	Capitalized Interest		11	110,577	0
10570P-AA-1	BRAVO 24CES2 A1A - RMBS		10/09/2024	Bank of America Merrill Lynch		4,999,982	5,000,000	30,828

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
11155Z-ZA-3	BROAD SKY PARTNERS LP 4.49%4/20/2032		07/19/2024	AFG Private Placement		1,999,598	2,529,856	0
12530Y-AA-7	CFMT 24R1 A1 - RMBS		10/04/2024	NOMURA SECURITIES/FIXED INCOME		9,754,712	10,000,000	0
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		11/01/2024	CREDIT SUISSE		2,683	2,683	0
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS		08/26/2024	Direct		0	23,549	0
12668B-YA-5	CWALT 2006-7CB 1A9 - CMO/RMBS		04/01/2024	Direct		0	183	0
13499Z-ZG-1	CRANEMERE UK HOLDINGS	C	12/31/2024	Various		1,650,022	1,564,294	90,824
14576A-AA-0	CARM 201 A1 - RMBS		02/16/2024	DEUTSCHE BANK SECURITIES, INC.		2,539,493	2,922,500	979
147275-AA-9	CFMT 24RM5 A - ABS		10/23/2024	RAYMOND JAMES & ASSOCIATES INC.		6,774,748	7,000,000	0
16159X-AB-8	CHASE 248 A3 - RMBS		11/06/2024	MORGAN STANLEY CO		25,302,463	25,751,654	12,876
16160N-AB-7	CHASE 24RPL4 A1A - RMBS		09/24/2024	J P MORGAN SECURITIES		3,687,725	4,000,000	9,750
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS		02/25/2024	Direct		494	494	0
161930-AB-8	CHASE 24RPL2 A1A - RMBS		05/23/2024	JP Morgan		2,589,422	3,000,000	7,854
164737-AA-6	CHRY 241 A - ABS		09/25/2024	BARCLAYS CAPITAL INC FIXED INC		2,999,891	3,000,000	0
17025A-AH-5	CWHL 2006-17 A8 - CMO/RMBS		08/25/2024	Direct		304	304	0
17260G-2#-9	CION ARES DIV CR FD 6.25 06/07/2027		05/22/2024	AFG Private Placement		7,000,000	280,000	0
173331-ZZ-5	LOSANT IoT, INC 8.00 05/01/2025		04/23/2024	AFG Private Placement		200,000	200,000	0
20633K-AE-8	CONCORD MUSIC ROYALTIES, LLC - ABS		10/16/2024	BANCO SANTANDER		8,499,640	8,500,000	0
229111-ZZ-5	CRYOSA 10.00 12/14/2025		07/24/2024	AFG Private Placement		2,000,000	2,000,000	0
24460X-AA-8	DPATH 2021-2 A1 - CDO	C	10/28/2024	Natixis		1,001,094	1,000,000	2,535
26442U-AS-3	DUKE ENERGY PROGRESS LLC		03/11/2024	SCOTIA CAPITAL USA INC		4,983,750	5,000,000	0
26746*-AC-8	DYAL CAPITAL PARTNERS III (B) 6.55 06/15		03/14/2024	AFG Private Placement		2,200,000	2,200,000	0
26746@-AC-6	DYAL CAPITAL PARTNERS III (A) 6.55 06/15		03/14/2024	AFG Private Placement		2,800,000	2,800,000	0
27555Z-ZA-5	EFUSE INC 6.50 12/01/2026		04/24/2024	AFG Private Placement		500,000	500,000	0
277432-AY-6	EASTMAN CHEMICAL CO		02/22/2024	Bank of America Merrill Lynch		993,660	1,000,000	938
29245O-ZC-0	ENABLE INJECTIONS INC 6.00 PIK 11/18/202		10/09/2024	Various		7,579,772	8,969,444	0
29415C-A*-2	EOS ENERGY 26.50 PIK 06/30/2026		12/30/2024	Various		1,611,695	1,632,842	0
30225V-AS-6	EXTRA SPACE STORAGE LP		02/22/2024	WELLS FARGO SECURITIES LLC		979,400	1,000,000	5,550
30332Y-AC-5	FI 241 A1 - ABS		10/01/2024	Bank of America Merrill Lynch		5,997,647	6,000,000	0
31684D-AA-7	FIGRE 24HE6 A - RMBS		12/11/2024	JP Morgan		6,999,887	7,000,000	20,034
31684F-AA-2	FIGRE 24HE5 A - RMBS		10/10/2024	Jefferies		7,997,898	8,000,000	0
31684J-AA-4	FIGRE 24SL1 A1 - RMBS		10/31/2024	GOLDMAN		7,999,920	8,000,000	56,203
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		10/25/2024	Direct		75,854	75,854	0
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		08/25/2024	Direct		14,588	14,588	0
32051G-T7-0	FHAMS 2006-FA1 112 - CMO/RMBS		11/01/2024	Direct		8	8	0
34961J-AY-0	FCO IX A1T - CDO		12/18/2024	SMBC SECURITIES INC		896,896	896,000	10,463
34966Q-AA-1	FORTRESS CREDIT OPPORTUNITIES XXV CLO LL		11/12/2024	SCOTIA		12,500,000	12,500,000	0
35250V-AA-2	FRANKLIN BSP CAPITAL CORP		10/22/2024	JP Morgan		6,006,360	6,000,000	103,800
36143L-2L-8	GA GLOBAL FUNDING TRUST		01/03/2024	WELLS FARGO SECURITIES LLC		1,988,380	2,000,000	0
37190A-AB-5	GENPACT LUXEMBOURG SARL		05/30/2024	GOLDMAN		1,993,360	2,000,000	0
378654-AA-5	GLENDOWER CLASS A?? SOFR + 3.90 07/13/20		07/12/2024	Various		6,278,791	6,278,791	0
38147U-AE-7	GOLDMAN SACHS BDC INC		03/06/2024	Bank of America Merrill Lynch		4,979,200	5,000,000	0
38174Y-AA-3	GOCAP 24MR AR - CDO	C	12/24/2024	SCOTIA		4,178,844	4,178,844	37,982
381935-AA-3	GDLP 241 A - ABS		10/18/2024	CITIGROUP		4,999,873	5,000,000	0
389375-AM-8	GRAY TELEVISION INC		05/23/2024	Various		2,997,500	3,000,000	0
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN		07/31/2024	AFG Private Placement		198,734	198,734	0
400558-AA-6	GRYPHON JUNIOR CAPITAL III FEEDER FUND L		07/12/2024	AFG Private Placement		155,624	155,624	0
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		09/01/2024	Direct		0	185	0
40440V-AA-3	HPS CORPORATE LENDING FUND		01/23/2024	JP Morgan		2,968,200	3,000,000	0
40445N-AA-6	HTAP 241 A - RMBS		06/21/2024	BARCLAYS CAPITAL INC FIXED INC		3,425,644	3,500,000	17,694
41283L-BB-0	HARLEY-DAVIDSON FINANCIAL SERVICES INC		09/25/2024	Bank of America Merrill Lynch		5,139,550	5,000,000	86,771
43133M-AA-9	HITR 6 A1 - CDO	C	11/04/2024	PIPR		8,820,000	9,000,000	0
450953-AA-2	ICNQ 24MF A - CMBS		11/04/2024	DEUTSCHE BANK SECURITIES, INC.		5,049,961	5,000,000	9,630
450953-AE-4	ICNQ 24MF B - CMBS		11/04/2024	DEUTSCHE BANK SECURITIES, INC.		2,185,567	2,164,000	4,381
45254N-NT-0	IMM 2005-3 M1 - RMBS		09/25/2024	Direct		0	675	0
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		07/25/2024	Direct		0	83	0
45660Z-ZA-9	INCLUDEHEALTH INC 8.00 05/30/2025		05/03/2024	AFG Private Placement		1,000,000	1,000,000	0

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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
45783N-AA-5	INSTR 2021-1 A - ABS		11/04/2024	BANCO SANTANDER		881,290	969,741	1,239
45888Z-AA-2	INTERSHUNT TECHNOLOGIES INC 8.00 06/30/2		04/01/2024	AFG Private Placement		1,500,000	1,500,000	0
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS		05/01/2024	Direct		0	35	0
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS		10/01/2024	Direct		18	18	0
46657Y-AC-8	JPMMT 246 A3 - RMBS		07/18/2024	JP Morgan		1,992,500	2,000,000	10,000
46658N-AC-1	JPMMT 24CCM1 A3 - RMBS		12/25/2024	JP Morgan		10,093,988	10,277,048	28,262
471912-AA-3	JCPDL 242 A1 - CDO	C	12/20/2024	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	0
472320-AA-8	JMAC 08R1 A - RMBS		11/25/2024	Direct		0	426	0
476681-AD-3	JMIKE 241 A2 - ABS		12/11/2024	GUGGENHEIM		7,500,000	7,500,000	0
48261L-AB-2	CHURCHILL (KL CHARLIE HOLDINGS) TL		12/31/2024	Various		10,620,440	10,740,440	0
501968-AA-5	LCN NORTH AMERICAN FUND III-D LP		10/23/2024	AFG Private Placement		315,472	315,472	0
50205P-AA-0	LHOME 24RTL4 A1 - RMBS		07/30/2024	NOMURA SECURITIES/FIXED INCOME		4,999,964	5,000,000	0
52522D-AG-6	LXS 2006-16N AA1 - RMBS		04/26/2024	Direct		537	537	0
531542-AA-6	LIBERTY UTILITIES CO		01/09/2024	WELLS FARGO SECURITIES LLC		4,999,800	5,000,000	0
531542-AB-4	LIBERTY UTILITIES CO		02/22/2024	JP Morgan		349,696	350,000	2,568
552339-AA-1	LYRA 242 A2 - ABS		11/01/2024	MITSUBISHI UFJ SECURITIES		4,870,316	5,000,000	0
55287A-AA-3	MFRA 24RPL1 A1 - RMBS		07/19/2024	WELLS FARGO SECURITIES LLC		6,624,682	7,000,000	18,181
55287E-AA-5	MF1 24FL16 A - CMBS		10/18/2024	JP Morgan		19,950,000	20,000,000	0
55354L-A#-6	MSD INVESTMENT CORP.		08/07/2024	AFG Private Placement		3,000,000	3,000,000	0
55354L-A*-0	MSD INVESTMENT CORP.		08/07/2024	AFG Private Placement		3,000,000	3,000,000	0
55354L-B#-5	MSD INVESTMENT CORP F 7.11 05/20/2030		11/20/2024	AFG Private Placement		5,000,000	5,000,000	0
56035L-AH-7	MAIN STREET CAPITAL CORP		01/10/2024	SMBC SECURITIES INC		4,993,250	5,000,000	0
56035L-AJ-3	MAIN STREET CAPITAL CORP		05/28/2024	TRUIST		2,993,790	3,000,000	0
58278L-AA-4	MCREIF SUBREIT, LLC		05/07/2024	PIPR		3,716,189	4,012,333	111,889
58278L-AC-0	MCREIF SUBREIT, LLC		04/15/2024	EXCHANGE		3,712,688	4,008,832	77,611
59319P-AA-4	MFRA 24RTL3 A1 - RMBS		10/30/2024	DEUTSCHE BANK SECURITIES, INC.		7,999,901	8,000,000	0
61034U-AA-3	MCMML X A1R - CDO		07/26/2024	DEUTSCHE BANK SECURITIES, INC.		2,502,344	2,500,000	34,979
61035#-AC-1	MONROE CAPITAL INCOME PLUS 7.47 07/24/20		07/24/2024	AFG Private Placement		5,000,000	5,000,000	0
61776Y-AA-7	MSRM 24RPL1 A1 - RMBS		11/04/2024	MORGAN STANLEY & COMPANY		14,375,189	15,000,000	68,333
61777H-AE-5	JPSMT 241 A3 - RMBS		12/09/2024	JP Morgan		8,243,135	8,607,145	20,454
62879X-AB-1	NB SELECT OPPORTUNITIES ISPV 2022 LLC		11/07/2024	AFG Private Placement		3,743,668	3,743,668	0
637639-AM-7	NATIONAL SECURITIES CLEARING CORP		06/17/2024	WELLS FARGO SECURITIES LLC		2,495,500	2,500,000	0
63946W-AA-2	NB DIRECT ACCESS INSURANCE SPV II LLC		10/02/2024	AFG Private Placement		5,002,594	5,002,594	0
64831P-AA-3	NRMLT 24RTL1 A1 - RMBS		04/03/2024	GOLDMAN		1,999,978	2,000,000	0
67119Q-AB-5	OBX 2024-J1 A2 - RMBS		11/01/2024	MORGAN STANLEY CO		6,097,984	6,194,777	2,839
67120T-AA-8	NYMT 24BPL2 A1 - RMBS		05/23/2024	PERFORMANCE TRUST CAPITAL PARTNERS		1,999,958	2,000,000	0
69121N-AA-6	EQS 242M A - ABS		12/17/2024	CITIGROUP		9,997,704	10,000,000	0
69291V-AB-0	PKAIR 241 A - ABS		06/20/2024	BNP Paribas		1,999,977	2,000,000	0
693581-AA-8	PRPM 24RCF1 A1 - RMBS		01/22/2024	NOMURA SECURITIES/FIXED INCOME		5,748,847	6,000,000	0
69371R-S9-8	PACCAR FINANCIAL CORP		03/18/2024	JP Morgan		4,984,450	5,000,000	0
69381L-AA-5	PRPM 24RPL3 A1 - RMBS		11/04/2024	NOMURA SECURITIES/FIXED INCOME		10,603,166	11,000,000	0
708054-AA-9	PNTPK 10 A1 - CDO		11/27/2024	BNP Paribas		10,000,000	10,000,000	0
70806J-AA-5	PNTPK III A1 - CDO	C	04/01/2024	SCOTIA		2,500,000	2,500,000	35,997
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		05/30/2024	AFG Private Placement		343,851	343,851	0
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	05/22/2024	DEUTSCHE BANK SECURITIES, INC.		1,489,651	1,590,552	1,577
73015B-AC-9	PMTLT 24INV1 A3 - RMBS		11/01/2024	Bank of America Merrill Lynch		9,823,438	10,000,000	53,472
73071K-AA-4	PNT 2024-1 A1 - RMBS		12/12/2024	BARCLAYS CAPITAL INC FIXED INC		1,944,519	1,954,291	6,351
74390F-AA-7	PRPM 24RCF6 A1 - RMBS		10/07/2024	JP Morgan		4,838,158	5,000,000	0
74448M-AA-4	PRPM 24RPL4 A1 - RMBS		11/22/2024	GOLDMAN		15,368,819	16,000,000	0
744538-AF-6	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		03/19/2024	MITSUBISHI UFJ SECURITIES		5,036,550	5,000,000	0
74666Z-ZB-1	PYPESTREAM INC CONV TL 14.00 11/18/2027		04/09/2024	AFG Private Placement		700,000	700,000	0
749421-AA-1	ROKT 24CES8 A1A - RMBS		10/18/2024	WELLS FARGO SECURITIES LLC		7,999,999	8,000,000	34,157
75888Z-ZA-2	REGENITY 1L TL SOFR+500 12/31/2026		07/31/2024	AFG Private Placement		9,950,000	10,000,000	0
78474Q-AA-3	SQ ABS ISSUER LLC - ABS		10/15/2024	EXCHANGE		30,900	31,104	94
78474Q-AB-1	SQ ABS ISSUER LLC - ABS		10/15/2024	EXCHANGE		20,471	20,736	89

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78520E-AB-2	SDCP 211 A2 - ABS		06/18/2024	Societe Generale Paris		380,773	417,000	0
816939-AC-6	SEMT 24INV1 A3 - RMBS		11/15/2024	J P MORGAN SECURITIES		6,878,594	7,000,000	22,458
81748E-AB-2	SEMT 247 A2 - RMBS		07/16/2024	Bank of America Merrill Lynch		2,236,992	2,250,000	6,750
81749E-AA-3	SEMT 24HY A1A - RMBS		10/28/2024	Bank of America Merrill Lynch		10,837,423	11,000,000	39,894
817743-AJ-6	SPRO 241 A2 - RMBS		01/17/2024	BARCLAYS CAPITAL INC FIXED INC		7,000,000	7,000,000	0
82809J-AA-7	SPCSL 4R AAR - CDO	C	09/05/2024	GREENSLEDGE CAPITAL MARKETS LLC		7,000,000	7,000,000	0
829932-AA-0	SIXTH STREET LENDING PARTNERS		03/04/2024	Bank of America Merrill Lynch		4,946,850	5,000,000	0
83012A-AC-3	SIXTH STREET SPECIALTY LENDING INC		01/08/2024	Bank of America Merrill Lynch		9,903,600	10,000,000	0
835555-ZZ-9	SOLAS TVARDI SIDECAR 8.00 12/31/2026		12/04/2024	AFG Private Placement		5,000,000	5,000,000	0
85208U-AA-2	SPRTE 211 A - ABS	C	12/13/2024	DEUTSCHE BANK SECURITIES, INC.		1,553,920	1,624,749	169
85572R-AA-7	STARR 2018-1 A - ABS	C	05/08/2024	DEUTSCHE BANK SECURITIES, INC.		206,504	219,248	623
85573L-AA-9	STARR 2019-1 A - ABS	C	12/16/2024	Various		4,669,107	4,742,522	2,560
85913D-AA-6	SSG 241 A - CDO		12/18/2024	WELLS FARGO SECURITIES LLC		21,000,000	21,000,000	0
86213*-AA-0	STONEHENGE CAPITAL FUND LOUISIANA III, LLC		04/18/2024	AFG Private Placement		2,349,356	2,349,356	0
86324E-AA-5	STRE 242 A - ABS		10/18/2024	GOLDMAN		4,998,784	5,000,000	0
864300-AA-6	SUBWAY 241 A21 - RMBS		05/30/2024	MORGAN STANLEY CO		6,000,000	6,000,000	0
866677-AE-7	SUN COMMUNITIES OPERATING LP		02/22/2024	GOLDMAN		2,439,810	3,000,000	9,225
866677-AK-3	SUN COMMUNITIES OPERATING LP		01/04/2024	CITIGROUP		1,997,560	2,000,000	0
87228Q-AA-0	CARLYLE SECURED LENDING INC		10/10/2024	JP Morgan		9,926,500	10,000,000	0
87265Z-AA-0	TPG OPERATING GROUP II LP		02/29/2024	Bank of America Merrill Lynch		2,997,090	3,000,000	0
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/06/2024	GUGGENHEIM		2,515,109	2,542,119	32,947
87329#-AA-5	TTGA SBIC PIONEER FEEDER FUND, LP		02/23/2024	AFG Private Placement		1,250,000	1,250,000	0
87340#-AA-0	T. ROWE PRICE OHA PRIVATE CREDIT FUND		03/07/2024	AFG Private Placement		2,000,000	2,000,000	0
88035K-AA-7	TENET 241 A1 - ABS		10/15/2024	TRUIST		11,992,009	12,000,000	0
88429Z-ZG-8	THIRD POLE 10.00 03/15/2027		12/15/2024	Various		1,126,441	2,147,941	0
89055J-AA-3	TRK 24RRT2 A1 - RMBS		11/06/2024	BARCLAYS CAPITAL INC FIXED INC		6,839,625	6,900,000	12,659
89183C-AA-3	TPMT 24CES1 A1A - RMBS		01/11/2024	J P MORGAN SECURITIES		7,499,877	7,500,000	36,550
89183G-AA-4	TPMT 244 A1A - RMBS		10/18/2024	GOLDMAN		15,693,046	16,000,000	56,468
891947-AA-1	TPMT 24CES6 A1 - RMBS		11/20/2024	NOMURA SECURITIES/FIXED INCOME		7,999,930	8,000,000	31,811
89236T-LZ-6	TOYOTA MOTOR CREDIT CORP		03/18/2024	JP Morgan		4,998,550	5,000,000	0
89657B-AC-8	TRL 2019-2 A2 - ABS		10/22/2024	WELLS FARGO SECURITIES LLC		958,867	1,000,000	517
912928-AA-6	STEAM 241 A - ABS		09/24/2024	WELLS FARGO SECURITIES LLC		4,998,421	5,000,000	0
91530Q-AA-8	UNLOK 241 A - RMBS		03/22/2024	Jefferies		4,872,745	5,000,000	25,278
92259Q-AA-5	VCC 243 A - CMO/RMBS		06/10/2024	BARCLAYS CAPITAL INC FIXED INC		4,999,848	5,000,000	38,792
92259R-AC-9	VELOCITY COMMERCIAL CAPITAL LLC		02/05/2024	AFG Private Placement		2,972,430	3,000,000	0
92259W-AA-2	VCC 244 A - RMBS		08/06/2024	CITIGROUP		3,999,861	4,000,000	28,140
92261A-BA-5	VCC 245 A - RMBS		10/03/2024	BARCLAYS CAPITAL INC FIXED INC		13,508,353	13,509,000	80,345
94353W-AA-3	WAAV 171 A - ABS		10/30/2024	DEUTSCHE BANK SECURITIES, INC.		96,677	104,516	179
960386-AR-1	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		02/26/2024	CITIGROUP		5,000,000	5,000,000	0
97122M-AA-8	WILLOW TREE CAPITAL RATED NOTES FEEDER L		12/19/2024	AFG Private Placement		1,392,575	1,392,575	0
97122M-AB-6	WILLOW TREE CAPITAL RATED NOTES FEEDER L		12/19/2024	AFG Private Placement		1,193,636	1,193,636	0
974153-AE-8	WSTOP 2024-1A A2 - ABS		11/19/2024	MORGAN STANLEY CO		8,000,000	8,000,000	0
97988Q-AY-0	WDMNT 172RR ARR - CDO		11/27/2024	CITIGROUP		47,000,000	47,000,000	0
97988R-BA-9	WDMNT 229R A1R - CDO		09/30/2024	Natixis		15,009,375	15,000,000	73,931
98850#-AA-9	YUKON CAPITAL PARTNERS IC PARALLEL V LP		12/09/2024	AFG Private Placement		1,783,242	1,783,242	0
G8476*-AA-9	STEPSTONE PRIVATE EQUITY LP SECONDARY OP		12/11/2024	Various		5,196,451	5,196,451	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						943,185,443	948,916,354	1,604,216
00231@-AC-3	ATS ACQUISITION COMPANY, LLC - DELAYED DRAW TERM L		02/16/2024	Direct		139,000	139,000	0
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		04/01/2024	CAPITALIZED INTEREST		3,017	3,017	0
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loan 01/20		04/01/2024	CAPITALIZED INTEREST		866	866	0
02639D-AN-6	AMERICAN GREETINGS CORPORATION - TERM LOAN		04/23/2024	DIRECT		1,960,000	2,000,000	0
05278*-AA-2	Auto CRM, LLC		12/30/2024	DIRECT		1,500,000	1,500,000	0
06829@-AA-2	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD - TRANCHE		06/28/2024	Direct		1,159,134	1,170,843	0
06829@-AD-6	Barr Air Patrol, LLC		03/19/2024	DIRECT		168,300	168,300	0
06829@-AE-4	BARR AIR PATROL, LLC - SECOND AMENDMENT INCREMENTA		06/28/2024	DIRECT		395,992	395,992	0
07723@-AC-3	Behavioral Framework, LLC		06/21/2024	DIRECT		686,068	686,068	0

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1252L*-AF-0	CG BUYER, LLC - DELAYED DRAW TERM LOAN		10/17/2024	DIRECT		57,000	57,000	0
15644#-AA-4	CENTRIC BRANDS LLC - TERM LOAN		02/06/2024	Direct		602,639	602,639	0
15645#-AA-3	CENTRIC BRANDS LLC - TERM A-1 LOAN		05/06/2024	CAPITALIZED INTEREST		621,932	621,932	0
15645#-AB-1	CENTRIC BRANDS LLC - TERM A-2 LOAN		11/06/2024	CAPITALIZED INTEREST		565,801	565,801	0
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS,INC. - TERM LOAN		12/31/2024	Various		10,735	10,735	0
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS,INC. - DELAYED TE		12/31/2024	Various		3,958	3,958	0
21257@-AC-8	CONVEY HEALTH SOLUTIONS, INC. - CLOSING DATE TERM		12/31/2024	Various		4,386	4,386	0
23369#-AA-1	DPIS ENGINEERING, LLC - TL		10/31/2024	PINEBRIDGE		1,880,000	1,880,000	0
30208*-AB-3	EXO GROUP HOLDINGS, LLC		06/28/2024	CAPITALIZED INTEREST		4,332	4,332	0
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOAN (FIRST L		11/04/2024	CAPITALIZED INTEREST		148,603	246,688	0
36458S-A*-0	GALWAY BORROWER LLC - REFINANCING TRANCHE B TERM L		07/25/2024	Direct		120,510	121,697	0
40178#-AD-0	GUIDED PRACTICE SOLUTIONS DENTAL, LLC - EIGHTH AME		05/23/2024	DIRECT		736,733	736,733	0
44940*-AA-9	ICAT INTERMEDIATE HOLDINGS, LLC - CLOSING DATE TER		03/01/2024	Direct		750,000	750,000	0
44940*-AB-7	ICAT INTERMEDIATE HOLDINGS, LLC - DELAYED DRAW TER		10/29/2024	PINEBRIDGE		750,000	750,000	0
44961*-AB-1	Implus Footcare, LLC/Initial Term Loan 04/15		06/28/2024	Various		3,055	3,055	0
45321*-AA-5	IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC) - SPENCO		06/28/2024	Various		476	476	0
48773#-AF-7	KELLERMEYER BERGENSONS SERVICES, LLC - AMENDMENT N		10/30/2024	CAPITALIZED INTEREST		383,639	387,539	0
48773#-AH-3	KELLERMEYER BERGENSONS SERVICES, LLC - TERM LOAN		07/31/2024	Various		708,099	708,099	0
50541#-AA-5	LABORATORIES BIDCO LLC - U.S. DOLLAR INITIAL TERM		12/31/2024	Various		5,238	5,238	0
50541#-AB-3	Laboratories Bidco LLC/Second Amendment Incrementa		12/31/2024	Various		830	830	0
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT INCREMENT		12/31/2024	Various		5,318	5,318	0
50541#-AD-9	LABORATORIES BIDCO LLC - TL		12/31/2024	Various		22,242	22,242	0
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TERM LOAN		12/31/2024	Various		1,741	1,741	0
62931*-AA-2	NMC SKINCARE INTERMEDIATE HOLDINGS II, L - INITIAL		10/03/2024	CAPITALIZED INTEREST		1,531	1,531	0
62931*-AC-8	NMC SKINCARE INTERMEDIATE HOLDINGS II, L - INITIAL		10/03/2024	CAPITALIZED INTEREST		516	516	0
63607@-AA-1	NATIONAL FIRE & SAFETY, INC. - TERM LOAN		06/06/2024	Various		119,229	119,229	0
63607@-AB-9	NATIONAL FIRE & SAFETY, INC. - DELAYED DRAW TERM L		09/06/2024	CAPITALIZED INTEREST		70,532	70,532	0
63607@-AC-7	NATIONAL FIRE & SAFETY, INC. - ADDITIONAL TERM LOA		08/29/2024	CAPITALIZED INTEREST		126,454	126,454	0
64157@-AA-3	NEW AGE CRYO ACQUISITION, INC. - TERM LOAN		08/30/2024	DIRECT		562,000	562,000	0
64157@-AB-1	NEW AGE CRYO ACQUISITION, INC. - DELAYED DRAW TERM		12/13/2024	DIRECT		168,840	168,840	0
65658#-AA-2	NORTH HAVEN FALCON BUYER, LLC		11/22/2024	PAYMENT IN KIND		5,501	5,501	0
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED DRAW TERM		12/31/2024	CAPITALIZED INTEREST		935	935	0
67008*-AA-9	NOVIPAX BUYER, L.L.C. - TERM LOAN		12/31/2024	Various		1,442	1,442	0
68144#-AB-6	OLYMPIA ACQUISITION, INC. - SECOND AMENDMENT TERM		11/28/2024	Various		1,134	1,134	0
68144#-AC-4	OLYMPIA ACQUISITION, INC. - SECOND AMENDMENT DELAY		12/19/2024	CAPITALIZED INTEREST		4,181	4,181	0
68144#-AD-2	OLYMPIA ACQUISITION, INC. - INITIAL TERM LOAN (202		11/28/2024	Various		26,283	26,283	0
68144#-AE-0	OLYMPIA ACQUISITION, INC. - FIRST OUT DELAYED DRAW		12/19/2024	CAPITALIZED INTEREST		1,704	1,704	0
70466@-AA-6	PSG-FUNCTIONAL MATERIALS LLC (AKA POLYME - CLOSING		08/02/2024	CAPITALIZED INTEREST		15,660	15,660	0
70977@-AC-4	PEOPLEASE HOLDINGS LLC - TERM LOAN		05/09/2024	DIRECT		320,679	323,918	0
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN		12/31/2024	Various		3,794	3,794	0
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELAYED DRAW T		09/30/2024	Various		14,505	14,505	0
74309#-AB-5	PRODUCTION RESOURCE GROUP, L.L.C. - LAST OUT TRANC		02/29/2024	PAYMENT IN KIND		34,525	34,525	0
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELAYED DRAW T		09/30/2024	Various		794	794	0
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME		09/30/2024	Various		7,108	7,108	0
74309#-AE-9	PRODUCTION RESOURCE GROUP, L.L.C. - DELAYED DRAW T		09/30/2024	CAPITALIZED INTEREST		336,201	336,201	0
74354#-AA-1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN (FIRST LI		11/28/2024	PAYMENT IN KIND		4,232	4,232	0
75008#-AA-8	RACHAS, INC. - CLOSING DATE TERM LOAN		11/01/2024	PINEBRIDGE		900,000	900,000	0
76009W-AU-4	UPBOUND GROUP, INC. - TLB		05/28/2024	EXCHANGE		4,588,698	4,611,757	0
78249L-AE-0	RUSSELL INVESTMENTS US INSTITUTIONAL HOL - PIK TER		10/31/2024	Various		3,911,961	4,194,563	0
816307-ZB-1	SELECTQUOTE, INC. - ELEVENTH AMENDMENT CONSENTING		10/15/2024	Direct		165,790	182,187	0
84833*-AD-9	SPERBER LANDSCAPE COMPANIES, LLC - FIRST AMENDMENT		11/01/2024	DIRECT		680,982	680,982	0
84967#-AA-9	SPRING INSURANCE SOLUTIONS, LLC - INITIAL TERM LOA		04/01/2024	CAPITALIZED INTEREST		1,448	1,448	0
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYED DRAW TER		04/01/2024	CAPITALIZED INTEREST		247	247	0
87221#-AA-4	TAUC MANAGEMENT, LLC - INITIAL TERM LOAN		10/01/2024	CAPITALIZED INTEREST		18,853	18,853	0
87221#-AB-2	TAUC MANAGEMENT, LLC - DELAYED DRAW TERM LOAN		10/01/2024	CAPITALIZED INTEREST		2,334	2,334	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
91839*-AE-6	VPROP OPERATING, LLC - TRANCHE A		12/31/2024	CAPITALIZED INTEREST		1,418	1,418	0
91839*-AF-3	VPROP OPERATING, LLC - TRANCHE B LOAN		11/06/2024	CAPITALIZED INTEREST		594	594	0
91839*-AG-1	VPROP OPERATING, LLC - TRANCHE C LOAN		12/31/2024	CAPITALIZED INTEREST		7,789	7,789	0
91839Z-ZA-9	VPROP OPERATING, LLC - DELAYED TL		12/18/2024	ARES		36,186	36,186	0
92215*-AF-5	VARDIMAN BLACK HOLDINGS, LLC - DELAYED DRAW TERM L		12/06/2024	CAPITALIZED INTEREST		317,617	317,617	0
92215*-AG-3	VARDIMAN BLACK HOLDINGS, LLC - TERM A LOAN (2024)		12/31/2024	Various		2,931,642	3,071,711	0
928432-A#-0	VISUAL EDGE TECHNOLOGY, INC. - LAST OUT PIK TERM L		11/22/2024	CAPITALIZED INTEREST		24,255	24,255	0
92974*-AA-7	WSHP FC ACQUISITION LLC - SECOND AMENDMENT INCREME		12/31/2024	Various		8,779	8,779	0
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDMENT DDTL		12/31/2024	PAYMENT IN KIND		5,631	5,631	0
92974*-AC-3	WSHP FC ACQUISITION LLC - INCREMENTAL TERM LOAN		12/31/2024	Various		2,627	2,627	0
92974*-AD-1	WSHP FC ACQUISITION LLC - FIRST AMENDMENT INCREMEN		12/31/2024	Various		1,090	1,090	0
92974*-AE-9	WSHP FC ACQUISITION LLC - FIRST AMENDMENT DDTL		12/31/2024	PAYMENT IN KIND		1,374	1,374	0
95955@-AA-1	WESTERN SMOKEHOUSE PARTNERS, LLC - DDTL C DELAYED		12/02/2024	PINEBRIDGE		290,323	290,323	0
95955@-AB-9	WESTERN SMOKEHOUSE PARTNERS, LLC - TL		10/30/2024	PINEBRIDGE		284,516	290,323	0
98415D-A@-3	XIFIN, INC. - INITIAL TERM LOAN		06/28/2024	PAYMENT IN KIND		2,252	2,252	0
98422B-AC-3	ADEIA INC. - TL		05/15/2024	Bank of America Merrill Lynch		3,463,735	3,463,735	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						32,877,564	33,503,617	0
2509999997. Total - Bonds - Part 3						1,181,948,401	1,188,309,362	1,826,221
2509999998. Total - Bonds - Part 5						17,043,657	17,034,640	150,106
2509999999. Total - Bonds						1,198,992,058	1,205,344,002	1,976,327
00011Z-ZA-0	80 ACRES URBAN AGRICULTURE, INC SERIES		08/29/2024	AFG Private Placement	73,844.000	1,999,984	0.00	0
00952Z-ZF-3	AIRWAY THERAPEUTICS		12/27/2024	AFG Private Placement	333,333.000	333,333	0.00	0
04271Z-ZA-7	ARRIVO BIOVENTURES LLC SERIES B		01/01/2024	AFG Private Placement	38,931.000	2,000,022	0.00	0
05344Z-ZA-7	ASC EVE-SER BLOCKER INC		02/16/2024	AFG Private Placement	5,000,000.000	5,000,000	0.00	0
14822Z-AB-5	CLAROS TECHNOLOGIES, INC SERIES A-2		09/24/2024	AFG Private Placement	909,091.000	700,000	0.00	0
22922Z-ZA-2	CSA MEDICAL INC SERIES D-1		08/29/2024	AFG Private Placement	8,734,714.000	3,500,000	0.00	0
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		05/07/2024	AFG Private Placement	5,615.280	131,318	0.00	0
45888Z-ZA-5	INTERSHUNT TECHNOLOGIES INC SERIES B-1		08/30/2024	AFG Private Placement	150,724.000	4,500,619	0.00	0
45888Z-ZB-3	INTERSHUNT TECHNOLOGIES INC SERIES B-2		08/09/2024	AFG Private Placement	112,457.000	2,686,630	0.00	0
46658Z-ZA-1	HERO LABS, INC SERIES B		09/04/2024	AFG Private Placement	443,846.000	3,000,000	0.00	0
48663Z-ZZ-6	KBS Topco, LLC/Preferred		03/18/2024	EXCHANGE	91,506.660	173,539	0.00	0
49918Z-ZZ-4	Knopp Sub Investments II LLC		11/26/2024	AFG Private Placement	3,698,500.000	3,698,500	0.00	0
78456@-11-1	SDB HOLDCO LLC		09/30/2024	Various	1,446,158.050	915,418	0.00	0
91988Z-ZA-8	VALSOFT CORPORATION INC.		12/20/2024	AFG Private Placement	427.000	5,001,754	0.00	0
92322Z-ZA-1	VEKTOR MEDICAL INC SERIES A		02/06/2024	AFG Private Placement	1,159,554.000	1,999,999	0.00	0
92540Z-ZB-5	LEGACY VENTURES LLC (VESALIO) SERIES B		08/29/2024	AFG Private Placement	30,481.790	3,043,397	0.00	0
92916Z-ZB-1	VOYAGER SPACE HOLDINGS INC SERIES C		03/08/2024	AFG Private Placement	22,821.000	1,000,016	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						39,684,528	XXX	0
27777Z-ZB-5	EIKONOKLASTES SAFE		06/13/2024	AFG Private Placement	375,000.000	375,000	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						375,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						40,059,528	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						40,059,528	XXX	0
01877R-10-8	ALLIANCE RESOURCE PARTNERS UNT		01/26/2024	VE CAPITAL	500.000	10,952		0
02215L-20-9	KINETIK HOLDINGS CL A ORD		01/09/2024	VE CAPITAL	500.000	16,568		0
03957W-10-6	ARCHROCK ORD		08/14/2024	VE CAPITAL	3,000.000	58,176		0
22758A-10-5	CROSSAMERICA PARTNERS UNT		01/24/2024	VE CAPITAL	500.000	11,941		0
24664T-10-3	DELEK LOGISTICS PARTNERS COM UNT		12/20/2024	VE CAPITAL	12,000.000	481,714		0
42810J-10-5	HESS MIDSTREAM CL A ORD		01/09/2024	VE CAPITAL	500.000	15,535		0
54173L-10-1	LOMOND THERAPEUTICS HOLDINGS, INC		11/01/2024	Various	1,722,222.000	6,700,000		0
86765K-10-9	SUNOCO UNT		05/07/2024	EXCHANGE	4,000.000	219,600		0
90353T-10-0	UBER TECHNOLOGIES ORD		12/13/2024	ISI GROUP INC.	90,000.000	5,530,393		0
G35947-20-2	FLEX LNG ORD	C	12/24/2024	VE CAPITAL	12,000.000	305,371		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						13,350,250	XXX	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
11155Z-ZB-1	BSP-BPI BLOCKER INC.		07/19/2024	AFG Private Placement	1,130,257.820	1,130,258		0
486630-ZZ-2	KBS Topco, LLC/Class A Common		03/18/2024	EXCHANGE	91,506.660	0		0
78456@-10-3	SDB HOLDCO LLC		03/29/2024	EXCHANGE	2,892,164.000	0		0
816307-ZA-3	SELECTQUOTE, INC.		10/15/2024	EXCHANGE	1,939.000	0		0
860999-ZZ-7	STIMDIA MEDICAL INC 7/30/29		12/27/2024	AFG Private Placement	70,174.000	152,997		0
88429Z-ZH-6	THIRD POLE SERIES B-2 $36.51 03/18/2031		04/10/2024	AFG Private Placement	50,000.000	1,021,500		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,304,755	XXX	0
P2826#-10-7	EL AGUILA COMPANIA DE SEGUROS CL I	D	11/01/2024	Capital Share Purchase	375,000.000	1,878,965		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,878,965	XXX	0
5989999997. Total - Common Stocks - Part 3						17,533,970	XXX	0
5989999998. Total - Common Stocks - Part 5						1,700,000	XXX	0
5989999999. Total - Common Stocks						19,233,970	XXX	0
5999999999. Total - Preferred and Common Stocks						59,293,498	XXX	0
6009999999 - Totals						1,258,285,556	XXX	1,976,327

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383S-RS-1	FN 511797 - RMBS		12/01/2024	Paydown		704	704	704	694	0	10	0	10	0	704	0	0	0	23	05/01/2031
31388D-ZU-5	FN 602055 - RMBS		12/01/2024	Paydown		815	815	831	805	0	9	0	9	0	815	0	0	0	29	09/01/2031
31388G-VW-8	FN 604629 - RMBS		12/01/2024	Paydown		229	229	229	60	0	169	0	169	0	229	0	0	0	8	09/01/2031
31388K-WT-5	FN 607358 - RMBS		12/01/2024	Paydown		570	570	585	457	0	113	0	113	0	570	0	0	0	20	10/01/2031
31390V-ER-1	FN 657244 - RMBS		12/01/2024	Paydown		1,476	1,476	1,496	1,240	0	236	0	236	0	1,476	0	0	0	48	09/01/2032
912828-Y8-7	UNITED STATES TREASURY		07/31/2024	Maturity @ 100.00		1,540,000	1,540,000	1,532,300	1,539,280	0	931	0	931	0	1,540,000	0	0	0	26,950	07/31/2024
91282C-EA-5	UNITED STATES TREASURY		02/29/2024	Maturity @ 100.00		3,805,000	3,805,000	3,751,938	3,800,435	0	4,565	0	4,565	0	3,805,000	0	0	0	28,538	02/29/2024
91282C-FG-1	UNITED STATES TREASURY		08/31/2024	Maturity @ 100.00		8,080,000	8,080,000	7,901,041	7,969,886	0	110,114	0	110,114	0	8,080,000	0	0	0	262,600	08/31/2024
0109999999. Subtotal - Bonds - U.S. Governments						13,428,794	13,428,794	13,189,123	13,312,857	0	116,148	0	116,148	0	13,428,794	0	0	0	318,216	XXX
13509P-EF-6	CANADA HOUSING TRUST NO 1		06/15/2024	Maturity @ 100.00		63,126,562	59,603,852	67,207,512	62,630,155	0	(430,484)	0	(430,484)	926,890	63,126,562	0	0	0	863,879	06/15/2024
13509P-HJ-5	CANADA HOUSING TRUST NO 1		12/15/2024	Maturity @ 100.00		75,240,239	68,827,475	77,670,753	74,891,471	0	(550,219)	0	898,987	75,240,239	0	0	0	1,260,643	12/15/2024	
V81778-GD-4	SINGAPORE, REPUBLIC OF (GOVERNMENT)	B	02/01/2024	Maturity @ 100.00		891,341	905,451	920,613	918,386	0	(1,081)	0	(1,081)	(25,964)	891,341	0	0	0	9,038	02/01/2024
Y31714-AU-5	HOUSING & DEVELOPMENT BOARD	B	11/21/2024	Maturity @ 100.00		3,654,391	3,718,301	3,892,912	3,842,352	0	(51,292)	0	(51,292)	(136,670)	3,654,391	0	0	0	83,615	11/21/2024
Y4900E-BT-1	HOUSING & DEVELOPMENT BOARD	B	07/24/2024	Maturity @ 100.00		351,605	371,416	385,729	383,844	0	(4,698)	0	(4,698)	(27,540)	351,605	0	0	0	11,571	07/24/2024
Z06789-72-6	HOUSING & DEVELOPMENT BOARD	B	11/25/2024	Maturity @ 100.00		528,564	555,967	551,584	573,339	0	(4,714)	0	(4,714)	(40,061)	528,564	0	0	0	9,740	11/25/2024
ZS6416-91-2	HOUSING & DEVELOPMENT BOARD	B	05/22/2024	Maturity @ 100.00		1,495,649	1,485,222	1,464,984	1,506,121	0	9,866	0	9,866	(20,338)	1,495,649	0	0	0	16,031	05/22/2024
0309999999. Subtotal - Bonds - All Other Governments						145,288,352	135,467,685	152,094,087	144,745,669	0	(1,032,622)	0	(1,032,622)	1,575,305	145,288,352	0	0	0	2,254,517	XXX
70914P-VA-7	PENNSYLVANIA (COMMONWEALTH OF)		03/19/2024	Direct		11,650,000	11,650,000	13,465,536	11,650,000	0	0	0	0	0	11,650,000	0	0	0	249,181	10/15/2030
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,650,000	11,650,000	13,465,536	11,650,000	0	0	0	0	0	11,650,000	0	0	0	249,181	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		05/23/2024	Various		45,617	45,617	45,617	45,617	0	0	0	0	0	45,617	0	0	0	426	07/01/2043
051687-DB-4	AURORA ILL SINGLE FAMILY MTG REV - RMBS		12/01/2024	Paydown		7,177	7,177	7,284	7,168	0	9	0	9	0	7,177	0	0	0	215	12/01/2039
13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		12/16/2024	Call @ 100.00		1,240,000	1,240,000	1,196,600	1,234,213	0	5,787	0	5,787	0	1,240,000	0	0	0	78,150	01/15/2040
13079P-TZ-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		07/15/2024	Direct		30,000	30,000	29,850	29,997	0	3	0	3	0	30,000	0	0	0	743	07/15/2030
196479-E6-2	COLORADO HOUSING AND FINANCE AUTHORITY -		11/01/2024	Direct		420,000	420,000	456,032	424,274	0	(4,274)	0	(4,274)	0	420,000	0	0	0	12,400	05/01/2048
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2024	Paydown		75,300	75,298	74,927	74,785	0	515	0	515	0	75,300	0	0	0	719	02/01/2044
19647P-BH-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/02/2024	Call @ 100.00		33,731	33,731	33,731	33,731	0	0	0	0	0	33,731	0	0	0	634	06/01/2056
19647P-BK-8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/02/2024	Call @ 100.00		65,740	65,740	65,740	64,065	0	37	0	37	0	64,102	0	1,638	1,638	1,061	09/01/2056
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/02/2024	Call @ 100.00		598,844	598,844	598,844	598,843	0	1	0	1	0	598,844	0	0	0	17,611	11/01/2045
19647P-BU-6	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/02/2024	Call @ 100.00		30,885	30,885	30,885	30,885	0	0	0	0	0	30,885	0	0	0	625	08/01/2057
196480-EW-3	COLORADO HOUSING AND FINANCE AUTHORITY -		11/01/2024	Direct		455,000	455,000	480,557	457,452	0	(2,452)	0	(2,452)	0	455,000	0	0	0	13,600	05/01/2050
196480-EX-1	COLORADO HOUSING AND FINANCE AUTHORITY -		12/01/2024	Paydown		237,318	237,318	237,318	237,318	0	0	0	0	0	237,318	0	0	0	3,767	01/01/2050
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -		12/01/2024	Paydown		285,318	285,318	223,261	224,128	0	61,190	0	61,190	0	285,318	0	0	0	4,436	04/01/2050
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2024	Direct		150,000	150,000	157,952	150,789	0	(789)	0	(789)	0	150,000	0	0	0	4,400	11/15/2039
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2024	Call @ 100.00		235,000	235,000	248,804	236,314	0	(1,314)	0	(1,314)	0	235,000	0	0	0	7,000	11/15/2041
25477P-HN-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		11/01/2024	Direct		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,160	11/01/2036
296122-WV-2	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		10/01/2024	Direct		185,000	185,000	198,875	186,941	0	(1,941)	0	(1,941)	0	185,000	0	0	0	3,154	04/01/2051
3133N3-U9-3	FH RE6008 - RMBS		12/01/2024	Paydown		149,736	149,736	152,231	151,441	0	(1,705)	0	(1,705)	0	149,736	0	0	0	3,589	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS		12/01/2024	Paydown		55,874	55,874	56,686	56,432	0	(558)	0	(558)	0	55,874	0	0	0	1,018	09/01/2049
31392C-EM-2	FNW 2002-W2 AF5 - CMO/RMBS		12/01/2024	Paydown		6,568	6,568	6,307	6,332	0	236	0	236	0	6,568	0	0	0	243	06/25/2032
31392H-FC-2	FNR 0297E SR - CMO/RMBS		12/30/2024	Direct		0	0	106,720	(946)	0	0	0	0	0	(946)	0	946	946	0	01/25/2033
31392T-FH-5	FHR 2480F NS - CMO/RMBS		12/30/2024	Direct		0	0	33,411	(1,728)	0	0	0	0	0	(1,728)	0	1,728	1,728	0	01/15/2032
31393B-VF-9	FNR 2003-42 JS - CMO/RMBS		12/30/2024	Direct		0	0	59,680	(441)	0	0	0	0	0	(441)	0	441	441	0	05/25/2033
31397P-PL-8	FHM M012 A1A - CMBS/RMBS		12/01/2024	Paydown		1,778,688	1,778,688	1,817,996	1,817,798	0	(39,111)	0	(39,111)	0	1,778,688	0	0	0	28,837	08/15/2051
31397P-PS-3	FHM M012 A1B - CMBS/RMBS		12/01/2024	Paydown		2,538,724	2,538,724	2,367,360	2,368,582	0	170,142	0	170,142	0	2,538,724	0	0	0	41,299	08/15/2051
3140K0-EL-8	FN B04638 - RMBS		12/01/2024	Paydown		38,925	38,925	38,991	38,953	0	(28)	0	(28)	0	38,925	0	0	0	635	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2024	Paydown		17,369	17,369	17,645	17,549	0	(180)	0	(180)	0	17,369	0	0	0	371	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS		12/01/2024	Paydown		63,099	63,098	63,903	63,545	0	(447)	0	(447)	0	63,099	0	0	0	1,129	11/01/2049
31418D-HY-1	FN MA3846 - RMBS		12/01/2024	Paydown		2,378	2,378	2,130	2,133	0	244	0	244	0	2,378	0	0	0	38	11/01/2049
31418D-JW-3	FN MA3876 - RMBS		12/01/2024	Paydown		77,290	77,290	77,483	77,389	0	(99)	0	(99)	0	77,290	0	0	0	1,478	12/01/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34074M-KB-6	FLORIDA HSG FIN CORP REV - RMBS		01/02/2024	Call @ 100.00		60,000	60,000	64,488	60,000	0	0	0	0	0	60,000	0	0	0	1,200	07/01/2035
34074M-MY-4	FLORIDA HSG FIN CORP REV - RMBS		07/01/2024	Direct		315,000	315,000	342,377	316,818	0	(1,818)	0	(1,818)	0	315,000	0	0	0	9,200	01/01/2047
373539-2E-4	GEORGIA ST HSG & FIN AUTH REV - RMBS		12/02/2024	Direct		270,000	270,000	286,305	271,124	0	(1,124)	0	(1,124)	0	270,000	0	0	0	6,913	12/01/2045
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV - RMBS		12/02/2024	Direct		90,000	90,000	95,912	90,494	0	(494)	0	(494)	0	90,000	0	0	0	2,275	06/01/2039
373539-Y2-5	GEORGIA ST HSG & FIN AUTH REV - RMBS		12/02/2024	Call @ 100.00		180,000	180,000	193,100	180,771	0	(771)	0	(771)	0	180,000	0	0	0	4,375	06/01/2045
407272-P3-1	HAMILTON CNTY OHIO HOSP FACS REV		05/15/2024	Maturity @ 100.00		2,500,000	2,500,000	2,809,325	2,504,760	0	(13,114)	0	(13,114)	0	2,500,000	0	0	0	62,500	05/15/2024
407272-P4-9	HAMILTON CNTY OHIO HOSP FACS REV		05/15/2024	Call @ 100.00		3,710,000	3,710,000	4,104,670	3,726,897	0	(16,897)	0	(16,897)	0	3,710,000	0	0	0	92,750	05/15/2025
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		12/01/2024	Paydown		70,432	70,432	70,432	70,432	0	0	0	0	0	70,432	0	0	0	1,000	07/01/2037
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS		12/01/2024	Paydown		217,153	217,153	217,154	217,153	0	0	0	0	0	217,153	0	0	0	3,187	12/01/2043
45201Y-F3-6	ILLINOIS HSG DEV AUTH REV - RMBS		08/01/2024	Direct		480,000	480,000	495,053	481,523	0	(1,523)	0	(1,523)	0	480,000	0	0	0	14,300	02/01/2034
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2024	Paydown		63,991	63,991	63,991	63,991	0	0	0	0	0	63,991	0	0	0	1,107	02/01/2047
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2024	Paydown		31,353	31,353	29,724	30,017	0	1,336	0	1,336	0	31,353	0	0	0	403	06/01/2043
45203F-AM-8	ILLINOIS HSG DEV AUTH CAP FD REV - RMBS		09/03/2024	Direct		155,000	155,000	149,617	154,676	0	324	0	324	0	155,000	0	0	0	7,130	09/01/2025
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/02/2024	Direct		140,000	140,000	146,083	140,000	0	0	0	0	0	140,000	0	0	0	5,644	12/01/2028
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2024	Paydown		29,748	29,748	29,748	29,748	0	0	0	0	0	29,748	0	0	0	585	02/01/2031
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2024	Paydown		44,205	44,205	44,205	44,205	0	0	0	0	0	44,205	0	0	0	689	07/01/2032
45203L-CE-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2024	Paydown		92,783	92,783	92,783	92,783	0	0	0	0	0	92,783	0	0	0	1,440	07/01/2032
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/02/2024	Call @ 100.00		94,870	94,870	94,826	94,870	0	0	0	0	0	94,870	0	0	0	2,097	03/01/2059
45505T-GP-0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		07/01/2024	Direct		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,283	07/01/2031
45505T-JC-6	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		07/01/2024	Call @ 100.00		275,000	275,000	291,126	278,123	0	(2,179)	0	(2,179)	0	275,945	0	(945)	(945)	7,700	01/01/2039
45505T-LC-3	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		01/02/2024	Call @ 100.00		170,000	170,000	179,595	170,000	0	0	0	0	0	170,000	0	0	0	3,400	01/01/2037
462467-VD-0	IOWA FINANCE AUTHORITY - RMBS		07/01/2024	Direct		470,000	470,000	499,196	471,763	0	(1,763)	0	(1,763)	0	470,000	0	0	0	13,900	07/01/2047
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		12/01/2024	Paydown		35,980	35,980	35,980	35,980	0	0	0	0	0	35,980	0	0	0	679	02/01/2033
49130T-VQ-6	KENTUCKY HSG CORP HSG REV - RMBS		08/01/2024	Direct		425,000	425,000	442,298	425,947	0	(947)	0	(947)	0	425,000	0	0	0	13,645	07/01/2037
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2024	Paydown		97,971	97,971	95,848	96,287	0	1,684	0	1,684	0	97,971	0	0	0	1,528	12/01/2038
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS		12/10/2024	Direct		40,000	40,000	41,216	40,172	0	(172)	0	(172)	0	40,000	0	0	0	1,497	11/15/2035
56052F-DF-9	MAINE ST HSG AUTH MTG PUR - RMBS		12/10/2024	Direct		15,000	15,000	15,900	15,094	0	(94)	0	(94)	0	15,000	0	0	0	561	11/15/2045
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS		12/10/2024	Direct		120,000	120,000	128,209	120,967	0	(967)	0	(967)	0	120,000	0	0	0	5,050	11/15/2047
56052F-QP-3	MAINE ST HSG AUTH MTG PUR - RMBS		12/10/2024	Direct		345,000	345,000	374,822	348,301	0	(3,301)	0	(3,301)	0	345,000	0	0	0	13,208	11/15/2049
57419R-H7-3	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		12/01/2024	Call @ 100.00		23,366	23,366	23,366	23,366	0	0	0	0	0	23,366	0	0	0	503	11/01/2058
57419R-JY-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Call @ 100.00		105,000	105,000	108,617	105,000	0	0	0	0	0	105,000	0	0	0	2,331	09/01/2044
57419R-YB-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Call @ 100.00		300,000	300,000	317,589	301,538	0	(1,538)	0	(1,538)	0	300,000	0	0	0	4,230	09/01/2045
57419T-EN-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Direct		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	1,074	03/01/2050
57419T-WE-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Direct		225,000	225,000	237,170	226,438	0	(1,438)	0	(1,438)	0	225,000	0	0	0	3,365	09/01/2052
57586N-S2-8	MASSACHUSETTS HOUSING FINANCE AGENCY - R		02/01/2024	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	5	12/01/2032
57586Y-CA-3	MASSACHUSETTS ST HSG FIN AGY MULTI-FAMIL		12/02/2024	Direct		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	19,031	12/01/2026
57587A-A8-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/18/2024	Direct		50,000	50,000	52,749	50,239	0	(239)	0	(239)	0	50,000	0	0	0	1,045	12/01/2048
57587A-FT-0	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		10/18/2024	Call @ 100.00		40,000	40,000	44,010	40,198	0	(198)	0	(198)	0	40,000	0	0	0	1,409	06/01/2045
57587A-L3-0	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		12/02/2024	Direct		180,000	180,000	192,314	181,240	0	(1,240)	0	(1,240)	0	180,000	0	0	0	4,659	12/01/2048
592113-AV-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		09/16/2024	Direct		75,000	75,000	73,875	74,958	0	42	0	42	0	75,000	0	0	0	2,063	03/15/2028
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/02/2024	Call @ 100.00		75,000	75,000	79,045	75,526	0	(526)	0	(526)	0	75,000	0	0	0	1,900	06/01/2046
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/02/2024	Direct		255,000	255,000	269,703	257,133	0	(2,133)	0	(2,133)	0	255,000	0	0	0	7,400	06/01/2046
604160-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		33,776	33,776	33,004	33,034	0	742	0	742	0	33,776	0	0	0	603	09/01/2044
604160-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		283,322	283,322	282,861	282,838	0	484	0	484	0	283,322	0	0	0	5,339	11/01/2044
604160-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		233,031	233,031	232,826	232,841	0	190	0	190	0	233,031	0	0	0	3,455	02/01/2045
604160-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		66,645	66,645	66,231	66,293	0	352	0	352	0	66,645	0	0	0	952	04/01/2045
604160-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		82,338	82,338	82,338	82,338	0	0	0	0	0	82,338	0	0	0	1,416	11/01/2045
604160-GG-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		293,500	293,500	293,500	293,500	0	0	0	0	0	293,500	0	0	0	4,571	02/01/2046
604160-GJ-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		93,377	93,377	93,377	93,377	0	0	0	0	0	93,377	0	0	0	1,271	08/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
604160-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		187,488	187,488	179,972	180,335	0	7,153	0	7,153	0	187,488	0	0	0	2,679	10/01/2046
604160-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		79,487	79,487	79,487	79,487	0	0	0	0	0	79,487	0	0	0	1,147	03/01/2047
604160-GU-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		350,579	350,579	293,610	294,817	0	55,762	0	55,762	0	350,579	0	0	0	6,499	06/01/2047
604160-GW-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		1,030,029	1,030,029	862,649	866,294	0	163,735	0	163,735	0	1,030,029	0	0	0	15,134	10/01/2047
604160-GY-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		92,535	92,536	92,536	92,536	0	0	0	0	0	92,535	0	0	0	1,641	12/01/2047
604160-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		360,402	360,402	360,402	360,402	0	0	0	0	0	360,402	0	0	0	6,448	12/01/2049
604160-HT-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Call @ 100.00		183,465	183,465	183,465	183,465	0	0	0	0	0	183,465	0	0	0	2,465	01/01/2050
60416S-5F-3	MINNESOTA HOUSING FINANCE AGENCY - RMBS		12/02/2024	Direct		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	5,724	07/01/2050
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		01/02/2024	Call @ 100.00		35,000	35,000	36,033	35,000	0	0	0	0	0	35,000	0	0	0	525	07/01/2031
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS		12/02/2024	Direct		285,000	285,000	310,579	285,693	0	(693)	0	(693)	0	285,000	0	0	0	8,299	01/01/2045
60416S-KD-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS		12/02/2024	Direct		70,000	70,000	73,889	70,457	0	(457)	0	(457)	0	70,000	0	0	0	2,195	01/01/2041
60416S-MZ-0	MINNESOTA HOUSING FINANCE AGENCY - RMBS		10/01/2024	Direct		955,000	955,000	1,002,646	958,548	0	(3,548)	0	(3,548)	0	955,000	0	0	0	24,860	01/01/2046
60416S-TC-4	MINNESOTA HOUSING FINANCE AGENCY - RMBS		07/01/2024	Direct		230,000	230,000	243,634	230,633	0	(633)	0	(633)	0	230,000	0	0	0	6,700	01/01/2047
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/02/2024	Direct		150,000	150,000	159,284	150,760	0	(760)	0	(760)	0	150,000	0	0	0	4,638	12/01/2038
60637B-EZ-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Direct		275,000	275,000	302,382	277,583	0	(2,583)	0	(2,583)	0	275,000	0	0	0	8,100	11/01/2040
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2024	Paydown		45,779	45,779	45,779	45,779	0	0	0	0	0	45,779	0	0	0	675	08/01/2036
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Direct		145,000	145,000	149,612	145,480	0	(480)	0	(480)	0	145,000	0	0	0	3,296	05/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Direct		50,000	50,000	52,480	50,268	0	(268)	0	(268)	0	50,000	0	0	0	1,616	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Direct		290,000	290,000	310,642	291,877	0	(1,877)	0	(1,877)	0	290,000	0	0	0	9,400	05/01/2047
61212W-RS-6	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		12/02/2024	Direct		190,000	190,000	200,414	190,928	0	(928)	0	(928)	0	190,000	0	0	0	7,125	12/01/2052
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS		12/02/2024	Direct		55,000	55,000	59,066	55,000	0	0	0	0	0	55,000	0	0	0	1,813	03/01/2044
647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		36,513	36,513	35,209	35,556	0	957	0	957	0	36,513	0	0	0	581	12/01/2035
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS		12/02/2024	Direct		175,000	175,000	182,560	171,662	0	3,338	0	3,338	0	175,000	0	0	0	4,229	03/01/2045
647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		70,269	70,269	68,689	69,068	0	1,202	0	1,202	0	70,269	0	0	0	1,102	02/01/2037
647200-3P-7	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		195,127	195,127	195,127	195,127	0	0	0	0	0	195,127	0	0	0	3,435	09/01/2037
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS		12/02/2024	Call @ 100.00		95,000	95,000	98,176	95,395	0	(395)	0	(395)	0	95,000	0	0	0	2,432	03/01/2046
647200-6Z-2	NEW MEXICO MTG FIN AUTH - RMBS		12/02/2024	Direct		505,000	505,000	538,452	508,060	0	(3,060)	0	(3,060)	0	505,000	0	0	0	13,253	03/01/2048
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		6,765	6,765	6,503	6,745	0	20	0	20	0	6,765	0	0	0	111	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		22,032	22,032	21,415	21,985	0	47	0	47	0	22,032	0	0	0	329	07/01/2043
647200-X5-8	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		111,291	111,291	111,291	111,291	0	0	0	0	0	111,291	0	0	0	1,340	10/01/2034
64966T-AX-2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		07/15/2024	Direct		235,000	235,000	227,417	234,640	0	360	0	360	0	235,000	0	0	0	8,165	01/15/2026
64986M-K3-8	NEW YORK ST HSG FIN AGY REV - RMBS		11/15/2024	Direct		150,000	150,000	146,250	149,757	0	244	0	244	0	150,000	0	0	0	5,063	11/15/2027
64986M-Q3-2	NEW YORK ST HSG FIN AGY REV - RMBS		11/15/2024	Direct		90,000	90,000	87,840	89,955	0	45	0	45	0	90,000	0	0	0	3,645	11/15/2042
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		10/01/2024	Direct		490,000	490,000	529,425	493,282	0	(3,282)	0	(3,282)	0	490,000	0	0	0	14,500	10/01/2037
649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		10/01/2024	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	385	10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		10/01/2024	Call @ 100.00		145,000	145,000	149,427	145,480	0	(480)	0	(480)	0	145,000	0	0	0	3,500	10/01/2035
649883-T6-2	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		10/01/2024	Direct		245,000	245,000	254,188	246,344	0	(1,344)	0	(1,344)	0	245,000	0	0	0	8,437	10/01/2045
64988R-FL-1	NEW YORK ST MTG AGY REV - RMBS		04/01/2024	Call @ 100.00		15,000	15,000	15,525	15,000	0	0	0	0	0	15,000	0	0	0	197	04/01/2041
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS		10/01/2024	Call @ 100.00		55,000	55,000	56,662	55,180	0	(180)	0	(180)	0	55,000	0	0	0	2,098	10/01/2030
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2024	Direct		395,000	395,000	417,491	396,400	0	(1,400)	0	(1,400)	0	395,000	0	0	0	10,238	07/01/2039
677560-NM-5	OHIO HOUSING FINANCE AGENCY - RMBS		12/01/2024	Paydown		271,541	271,541	277,515	272,638	0	(1,097)	0	(1,097)	0	271,541	0	0	0	3,540	02/01/2044
677560-NP-8	OHIO HOUSING FINANCE AGENCY - RMBS		12/01/2024	Paydown		77,741	77,741	74,906	75,647	0	2,094	0	2,094	0	77,741	0	0	0	1,204	03/01/2036
677560-NQ-6	OHIO HOUSING FINANCE AGENCY - RMBS		12/01/2024	Paydown		170,014	170,014	169,920	169,934	0	80	0	80	0	170,014	0	0	0	2,611	03/01/2046
677560-NR-4	OHIO HOUSING FINANCE AGENCY - RMBS		12/01/2024	Paydown		108,493	108,493	106,661	106,898	0	1,595	0	1,595	0	108,493	0	0	0	1,421	03/01/2046
677560-UZ-8	OHIO HOUSING FINANCE AGENCY - RMBS		12/02/2024	Direct		135,000	135,000	146,707	135,750	0	(750)	0	(750)	0	135,000	0	0	0	4,623	03/01/2047
677560-XP-7	OHIO HOUSING FINANCE AGENCY - RMBS		12/01/2024	Paydown		353,852	353,852	353,852	353,852	0	0	0	0	0	353,852	0	0	0	6,397	04/01/2040
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/02/2024	Direct		383,251	383,251	383,251	383,251	0	0	0	0	0	383,251	0	0	0	7,305	03/01/2044
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		12/02/2024	Direct		180,266	180,266	180,266	180,266	0	0	0	0	0	180,266	0	0	0	3,463	09/01/2035
684907-SZ-2	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		09/03/2024	Call @ 100.00		60,000	60,000	62,600	60,375	0	(375)	0	(375)	0	60,000	0	0	0	2,000	09/01/2040

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
684907-UE-6	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		09/03/2024	Direct		125,000	125,000	134,844	125,755	0	(755)	0	(755)	0	125,000	0	0	0	3,800	09/01/2048
684907-VJ-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		09/03/2024	Direct		225,000	225,000	237,636	225,752	0	(752)	0	(752)	0	225,000	0	0	0	5,824	09/01/2049
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Direct		55,000	55,000	57,294	55,159	0	(159)	0	(159)	0	55,000	0	0	0	1,925	07/01/2036
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Direct		135,000	135,000	144,288	135,497	0	(497)	0	(497)	0	135,000	0	0	0	5,400	01/01/2040
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2024	Direct		65,000	65,000	69,148	65,091	0	(91)	0	(91)	0	65,000	0	0	0	1,300	10/01/2046
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/01/2024	Call @ 100.00		250,000	250,000	262,025	250,671	0	(671)	0	(671)	0	250,000	0	0	0	5,513	04/01/2040
70879Q-DC-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/01/2024	Direct		100,000	100,000	108,906	100,746	0	(746)	0	(746)	0	100,000	0	0	0	3,800	04/01/2033
72316W-ZE-0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		12/02/2024	Various		86,000	86,000	87,755	86,131	0	(131)	0	(131)	0	86,000	0	0	0	1,608	01/01/2046
805777-HZ-5	SAYRE PA HEALTH CARE FACS AUTH REV		12/02/2024	Maturity @ 100.00		1,050,000	1,050,000	805,875	1,032,696	0	17,304	0	17,304	0	1,050,000	0	0	0	47,119	12/01/2024
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2024	Call @ 100.00		330,000	330,000	349,814	331,848	0	(1,848)	0	(1,848)	0	330,000	0	0	0	9,485	07/01/2043
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2024	Direct		215,000	215,000	230,764	216,440	0	(1,440)	0	(1,440)	0	215,000	0	0	0	6,298	01/01/2047
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		11/01/2024	Call @ 100.00		200,000	200,000	207,442	200,492	0	(492)	0	(492)	0	200,000	0	0	0	3,884	11/01/2041
83756C-LL-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		11/01/2024	Direct		260,000	260,000	283,083	261,378	0	(1,378)	0	(1,378)	0	260,000	0	0	0	7,300	11/01/2045
83756C-TX-3	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		11/01/2024	Direct		275,000	275,000	292,218	276,646	0	(1,646)	0	(1,646)	0	275,000	0	0	0	6,306	05/01/2039
880461-AR-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		25,000	25,000	22,742	24,931	0	69	0	69	0	25,000	0	0	0	900	01/01/2031
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		01/02/2024	Call @ 100.00		15,000	15,000	15,959	15,000	0	0	0	0	0	15,000	0	0	0	300	07/01/2043
880461-DN-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		195,000	195,000	214,676	195,511	0	(511)	0	(511)	0	195,000	0	0	0	4,900	07/01/2045
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		65,000	65,000	67,519	65,093	0	(93)	0	(93)	0	65,000	0	0	0	1,488	01/01/2047
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Call @ 100.00		145,000	145,000	154,820	147,246	0	(126)	0	(126)	0	147,120	0	(2,120)	(2,120)	3,504	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		60,000	60,000	64,760	60,053	0	(53)	0	(53)	0	60,000	0	0	0	1,300	01/01/2042
880461-SC-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		325,000	325,000	355,131	326,549	0	(1,549)	0	(1,549)	0	325,000	0	0	0	9,300	07/01/2048
88275A-CW-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/01/2024	Paydown		117,096	117,096	118,267	117,476	0	(381)	0	(381)	0	117,096	0	0	0	2,243	01/01/2032
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/02/2024	Call @ 100.00		60,000	60,000	60,807	60,091	0	(91)	0	(91)	0	60,000	0	0	0	1,580	03/01/2046
88275F-NW-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/02/2024	Direct		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	1,862	03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2024	Paydown		82,167	82,167	79,779	80,147	0	2,020	0	2,020	0	82,167	0	0	0	1,341	09/01/2047
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/26/2024	Call @ 100.00		45,122	45,122	45,122	45,122	0	0	0	0	0	45,122	0	0	0	624	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/26/2024	Call @ 100.00		45,122	45,122	45,122	45,122	0	0	0	0	0	45,122	0	0	0	624	07/01/2037
91743P-DD-4	UTAH HSG CORP - RMBS		12/23/2024	Call @ 100.00		118,572	118,572	123,778	123,358	0	(62)	0	(62)	0	123,296	0	(4,724)	(4,724)	2,318	02/21/2050
91743P-DE-2	UTAH HSG CORP - RMBS		12/21/2024	Paydown		127,408	127,408	132,125	131,761	0	(4,353)	0	(4,353)	0	127,408	0	0	0	1,947	03/21/2050
91743P-EX-9	UTAH HSG CORP		12/23/2024	Call @ 100.00		77,598	77,598	80,016	79,977	0	(226)	0	(226)	0	79,750	0	(2,153)	(2,153)	2,761	09/21/2053
924190-FR-7	VERMONT HSG FIN AGY - RMBS		11/01/2024	Call @ 100.00		105,000	105,000	110,715	105,000	0	0	0	0	0	105,000	0	0	0	3,100	11/01/2043
924190-HG-9	VERMONT HSG FIN AGY - RMBS		11/01/2024	Call @ 100.00		115,000	115,000	119,866	115,813	0	(813)	0	(813)	0	115,000	0	0	0	2,531	11/01/2045
924190-MD-0	VERMONT HSG FIN AGY - RMBS		11/01/2024	Direct		210,000	210,000	223,810	211,199	0	(1,199)	0	(1,199)	0	210,000	0	0	0	6,300	11/01/2047
924190-NA-5	VERMONT HSG FIN AGY - RMBS		11/01/2024	Direct		275,000	275,000	296,461	277,611	0	(2,611)	0	(2,611)	0	275,000	0	0	0	8,100	05/01/2048
92812U-Q4-3	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -		12/01/2024	Paydown		427,293	427,293	427,293	427,293	0	0	0	0	0	427,293	0	0	0	7,799	10/25/2037
92812U-Q5-0	VASHSG 2015 SERIES A A - RMBS		12/01/2024	Paydown		344,193	344,193	344,193	344,541	0	(347)	0	(347)	0	344,193	0	0	0	6,147	06/25/2042
92812U-Q7-6	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -		12/25/2024	Paydown		521,159	521,159	521,159	521,159	0	0	0	0	0	521,159	0	0	0	8,710	10/25/2049
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		12/01/2024	Paydown		159,671	159,671	159,671	159,671	0	0	0	0	0	159,671	0	0	0	2,337	02/25/2052
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2024	Paydown		71,204	71,204	70,241	73,866	0	(2,662)	0	(2,662)	0	71,204	0	0	0	1,179	11/25/2039
93978T-VD-8	WASHINGTON STATE HOUSING FINANCE COMMISS		12/02/2024	Call @ 100.00		200,000	200,000	211,510	202,489	0	(925)	0	(925)	0	201,564	0	(1,564)	(1,564)	7,000	12/01/2046
93978T-WE-5	WASHINGTON STATE HOUSING FINANCE COMMISS		12/02/2024	Direct		200,000	200,000	212,618	201,227	0	(1,227)	0	(1,227)	0	200,000	0	0	0	8,000	06/01/2039
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/03/2024	Direct		340,000	340,000	357,831	341,335	0	(1,335)	0	(1,335)	0	340,000	0	0	0	8,100	09/01/2045
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/03/2024	Direct		135,000	135,000	139,543	135,388	0	(388)	0	(388)	0	135,000	0	0	0	3,413	03/01/2046
983220-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS		06/03/2024	Call @ 100.00		100,000	100,000	104,562	100,111	0	(111)	0	(111)	0	100,000	0	0	0	1,500	12/01/2044
0909999999. Subtotal - Bonds - U.S. Special Revenues						40,970,943	40,970,942	42,130,447	40,629,631	0	339,710	0	339,710	0	40,977,695	0	(6,753)	(6,753)	1,032,953	XXX
000366-AA-2	AASET 2017-1 A - ABS		03/18/2024	Paydown		85,594	85,594	85,593	85,594	0	0	0	0	0	85,594	0	0	0	545	05/16/2042
00038P-AA-8	AASET 211 A - ABS		12/16/2024	Paydown		1,470,542	1,470,542	1,375,905	1,377,590	0	92,952	0	92,952	0	1,470,542	0	0	0	28,898	11/16/2041
00038Q-AA-6	AASET 242 A - ABS	C	12/16/2024	Paydown		86,185	86,185	86,184	0	0	1	0	1	0	86,185	0	0	0	266	09/16/2049
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2024	Paydown		479,533	479,533	466,852	217,052	0	12,690	0	12,690	0	479,533	0	0	0	6,887	10/16/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000823-AJ-3	ABPCI II A1 - CDO	C	08/22/2024	Paydown		19,500,000	19,500,000	19,024,219	19,248,700	0	251,300	0	251,300	0	19,500,000	0	0	0	1,178,002	04/20/2032
000823-AN-4	ABPCI II B - CDO	C	08/22/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	66,157	04/20/2032
000825-AA-7	ACAM 19FL1 A - CMBS		04/16/2024	Paydown		154,004	154,004	154,004	154,004	0	0	0	0	0	154,004	0	0	0	3,323	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO	C	06/05/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	71,285	04/20/2032
000844-AC-4	ABPCI 8 A1B - CDO	C	06/05/2024	Paydown		3,600,000	3,600,000	3,605,156	3,601,857	0	(1,857)	0	(1,857)	0	3,600,000	0	0	0	55,395	04/20/2032
000848-AA-9	ABPCI X A1A - CDO		07/25/2024	Paydown		2,815,000	2,815,000	2,786,850	2,794,975	0	20,025	0	20,025	0	2,815,000	0	0	0	163,750	01/20/2032
00090N-AC-4	ABDLF II A2 - CDO		10/27/2024	Paydown		819,902	819,902	819,902	819,902	0	0	0	0	0	819,902	0	0	0	26,329	03/01/2032
00112D-AA-4	ACHM TRUST 2024-HE2 - ABS		12/25/2024	Paydown		412,498	412,498	410,102	0	0	2,396	0	2,396	0	412,498	0	0	0	3,440	10/25/2039
001406-AA-5	DCAL 2015 A1 - ABS	D	12/15/2024	Paydown		107,019	107,019	107,019	71,438	35,581	0	0	35,581	0	107,019	0	0	0	2,927	02/15/2040
00175M-BN-9	AMMC 15 AR3 - CDO		04/03/2024	Various		9,424,302	9,414,917	9,414,917	9,414,917	0	0	0	0	0	9,414,917	0	9,385	9,385	302,667	01/15/2032
00176B-AH-6	AMMC 13R B2R - CDO		10/24/2024	Paydown		99,683	99,683	97,190	94,167	3,047	2,468	0	5,515	0	99,683	0	0	0	10,761	07/24/2029
00176B-AK-9	AMMC 13R 22R - CDO		10/24/2024	Paydown		99,683	99,683	99,683	92,427	5,848	1,408	0	7,256	0	99,683	0	0	0	11,217	07/24/2029
00176C-AU-5	AMMC XII DR - CDO		04/03/2024	DEUTSCHE BANK SECURITIES, INC.		4,699,638	4,710,000	4,029,375	4,029,420	0	0	0	0	0	4,029,420	0	670,218	670,218	159,750	11/10/2030
00176D-AJ-8	AMMC 13R A2R - CDO		07/24/2024	Paydown		525,000	525,000	525,000	525,306	0	(306)	0	(306)	0	525,000	0	0	0	17,706	07/24/2029
00176D-AN-9	AMMC 13R B1R - CDO		07/24/2024	Paydown		257,000	257,000	257,000	257,181	0	(181)	0	(181)	0	257,000	0	0	0	18,012	07/24/2029
00178L-AB-5	AMMC 21 A - CDO		11/04/2024	Paydown		2,106,191	2,106,191	2,106,191	2,106,256	0	(65)	0	(65)	0	2,106,191	0	0	0	93,874	11/04/2030
00255J-AA-8	AASET 241 A1 - ABS		12/16/2024	Paydown		90,176	90,176	90,173	0	0	3	0	3	0	90,176	0	0	0	1,497	05/17/2049
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2024	Paydown		271,488	271,488	271,483	271,465	0	22	0	22	0	271,488	0	0	0	5,393	01/17/2040
01448Q-AA-8	ALESC IV A1 - CDO		01/30/2024	Paydown		77,055	77,055	65,425	74,171	0	2,884	0	2,884	0	77,055	0	0	0	1,209	07/30/2034
01449T-AA-1	ALESC 9 A1 - CDO		12/23/2024	Paydown		850,164	850,164	786,402	797,806	0	52,358	0	52,358	0	850,164	0	0	0	41,855	06/23/2036
01449W-AA-4	ALESC X A1 - CDO		09/23/2024	Paydown		154,172	154,172	140,537	143,181	0	10,991	0	10,991	0	154,172	0	0	0	9,289	09/23/2036
01450B-AA-6	ALESC XV A1 - CDO		11/25/2024	Paydown		3,633,348	3,633,419	3,398,382	3,600,430	0	32,918	0	32,918	0	3,633,348	0	0	0	177,815	12/23/2037
02147B-AC-9	CWALT 2007-7T2 A3 - CMO/RMBS		09/25/2024	Paydown		0	13,680	4,231	(218)	0	218	0	218	0	0	0	0	0	209	04/25/2037
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS		10/01/2024	Paydown		2,017	3,267	2,316	2,027	0	(10)	0	(10)	0	2,017	0	0	0	114	09/25/2036
02147X-AA-5	CWALT 2006-32CB A1 - CMO/RMBS		11/25/2024	Paydown		36,902	33,114	17,360	0	0	36,902	0	36,902	0	36,902	0	0	0	1,089	11/25/2036
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS		11/01/2024	Paydown		11,726	11,651	8,969	11,644	0	83	0	83	0	11,726	0	0	0	292	11/25/2036
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		12/01/2024	Paydown		4,806	5,213	4,532	4,178	631	(2)	0	629	0	4,806	0	0	0	160	03/25/2037
02660L-AA-8	AHMA 2006-4 A11 - RMBS		12/26/2024	Paydown		14,990	14,946	9,924	14,946	0	45	0	45	0	14,990	0	0	0	196	10/25/2046
02660T-AR-4	AHM 2004-1 4A - RMBS		12/01/2024	Paydown		55,201	55,201	54,580	50,710	1,441	3,050	0	4,491	0	55,201	0	0	0	1,198	04/25/2044
02665U-AA-3	AH4R 2014-SFR2 A - CMBS		03/19/2024	Paydown		1,252,794	1,252,794	1,272,369	1,252,818	0	(25)	0	(25)	0	1,252,794	0	0	0	11,835	10/17/2036
02665X-AA-7	AH4R 2014-SFR3 A - CMBS		09/19/2024	Paydown		11,945,841	11,945,841	12,060,601	11,942,925	0	2,915	0	2,915	0	11,945,841	0	0	0	326,272	12/18/2036
02665X-AB-5	AH4R 2014-SFR3 B - CMBS		09/19/2024	Paydown		1,400,000	1,400,000	1,399,954	1,400,000	0	0	0	0	0	1,400,000	0	0	0	44,111	12/18/2036
02665X-AC-3	AH4R 2014-SFR3 C - CMBS		09/19/2024	Paydown		2,400,000	2,400,000	2,399,850	2,395,881	0	4,119	0	4,119	0	2,400,000	0	0	0	82,728	12/18/2036
02666A-AA-6	AH4R 2015-SFR1 A - CMBS		12/01/2024	Paydown		107,360	107,360	107,356	107,214	0	146	0	146	0	107,360	0	0	0	2,118	04/18/2052
03235T-AA-5	ACEF 2014-1 A - ABS		10/20/2024	Paydown		0	0	0	(1,041)	0	1,040	411,262	(410,222)	0	0	0	0	0	0	12/20/2025
03330P-AA-7	ANCHF 5 A - CDO		10/25/2024	Paydown		442,824	442,824	442,824	442,824	0	0	0	0	0	442,824	0	0	0	13,845	04/25/2036
03331F-AA-8	ANCHF 7 A - CDO		10/25/2024	Paydown		351,396	351,396	356,228	353,749	0	(2,353)	0	(2,353)	0	351,396	0	0	0	16,235	04/25/2037
03464H-AA-3	AOMT 225 A1 - RMBS		12/01/2024	Paydown		821,245	821,246	800,850	803,907	0	17,338	0	17,338	0	821,245	0	0	0	20,411	05/25/2067
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		12/01/2024	Paydown		309,221	309,221	301,974	302,803	0	6,418	0	6,418	0	309,221	0	0	0	3,694	10/25/2066
03464P-AA-5	AOMT 2022-2 A1 - RMBS		12/01/2024	Paydown		318,676	318,676	285,115	286,193	0	32,482	0	32,482	0	318,676	0	0	0	5,562	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS		12/01/2024	Paydown		936,374	936,374	858,967	861,390	0	74,985	0	74,985	0	936,374	0	0	0	19,894	01/25/2067
03464W-AB-8	AOMT 2020-5 A2 - RMBS		12/01/2024	Paydown		174,498	174,498	157,348	0	0	17,150	0	17,150	0	174,498	0	0	0	1,408	05/25/2065
03665L-AA-1	ANTR 2018-3 A1 - CDO	C	08/22/2024	Paydown		2,528,623	2,528,623	2,528,623	2,530,021	0	(1,398)	0	(1,398)	0	2,528,623	0	0	0	133,505	01/21/2031
038413-AA-8	AQFIT 2020-A A - ABS		12/17/2024	Paydown		371,170	371,170	371,102	371,103	0	67	0	67	0	371,170	0	0	0	3,139	07/17/2046
03880R-AA-7	ARCLO 2021-FL4 A - CMBS	C	08/15/2024	Paydown		151,286	151,286	150,529	0	0	756	0	756	0	151,286	0	0	0	885	11/17/2036
03880R-AA-7	ARCLO 2021-FL4 A - CMBS	C	12/15/2024	Paydown		505,681	505,681	503,152	0	0	2,528	0	2,528	0	505,681	0	0	0	9,336	11/17/2036
03880X-AA-4	ARCLO 2022-FL1 A - CMBS	C	12/15/2024	Paydown		5,550,288	5,550,288	5,550,288	5,550,288	0	0	0	0	0	5,550,288	0	0	0	323,543	01/15/2037
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	12/15/2024	Paydown		4,410,108	4,410,108	4,324,311	4,360,567	0	49,541	0	49,541	0	4,410,108	0	0	0	115,941	12/17/2035
038923-AJ-7	ARBOR REALTY TRUST INC		04/01/2024	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	71,875	04/01/2024
038923-AL-2	ARBOR REALTY TRUST INC		10/15/2024	Maturity @ 100.00		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	118,433	10/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
038923-BA-5	ARBOR REALTY TRUST INC		06/12/2024	ODEON CAPITAL		5,977,725	6,040,000	5,578,045	5,764,821	0	74,137	0	74,137	0	5,838,957	0	138,768	138,768	403,150	08/01/2025
04017T-AE-9	ARES 31RR B - CDO	C	06/27/2024	Paydown		1,000,000	1,000,000	983,600	992,869	0	7,131	0	7,131	0	1,000,000	0	0	0	43,261	05/24/2030
049919-AA-1	ATLX 24RPL2 A1 - RMBS		12/25/2024	Paydown		229,609	229,609	220,106	0	0	9,503	0	9,503	0	229,609	0	0	0	1,131	04/25/2063
05072L-AA-3	AUDAX III A - CDO	C	04/05/2024	Paydown		8,337,828	8,337,828	8,358,672	8,346,126	0	(8,299)	0	(8,299)	0	8,337,828	0	0	0	230,233	01/22/2030
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	02/20/2024	Paydown		2,048,770	2,048,770	2,042,669	2,031,703	0	17,067	0	17,067	0	2,048,770	0	0	0	14,227	02/18/2037
05492Q-AC-0	BDS 2020-FL5 AS - CMBS	C	02/20/2024	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	6,054	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	11/19/2024	Paydown		6,016,162	6,016,162	6,016,162	6,016,162	0	0	0	0	0	6,016,162	0	0	0	225,690	11/18/2038
05498D-AA-5	BDS 2022-FL11 ATS - CMBS		10/22/2024	Paydown		831,199	831,199	831,199	831,199	0	0	0	0	0	831,199	0	0	0	40,597	03/21/2039
05525H-AW-7	BAMLL 2014-FRR5 4B - CMBS		01/01/2024	Paydown		3,000,000	3,000,000	2,745,916	2,880,000	100,473	19,527	0	120,000	0	3,000,000	0	0	0	0	01/29/2047
05532B-AA-6	BCMM 2018-1 A1A - CDO		03/13/2024	Paydown		3,919,618	3,919,618	3,919,618	3,918,303	0	1,316	0	1,316	0	3,919,618	0	0	0	101,814	10/21/2030
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	12/01/2024	Paydown		117,313	121,858	106,761	100,095	16,110	1,107	0	17,217	0	117,313	0	0	0	2,232	06/26/2037
05553E-AA-7	BFNS 221 A - CDO	C	07/10/2024	Paydown		275	275	263	266	0	9	0	9	0	275	0	0	0	10	07/10/2035
05568Y-AA-6	BNSF 2007-1 PTC - ABS		04/01/2024	Various		297,034	297,034	297,034	297,072	0	(37)	0	(37)	0	297,034	0	0	0	8,905	04/01/2024
05584A-AA-8	HGVGI 17A A - RMBS		03/25/2024	Paydown		238,892	238,892	238,832	238,864	0	28	0	28	0	238,892	0	0	0	1,667	05/25/2029
055984-AA-6	BSPRT 2022-FL9 A - CMBS		12/16/2024	Paydown		3,566,536	3,566,536	3,530,871	3,545,405	0	21,132	0	21,132	0	3,566,536	0	0	0	231,065	05/16/2039
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	12/16/2024	Paydown		5,790,690	5,790,690	5,630,429	5,684,456	0	106,233	0	106,233	0	5,790,690	0	0	0	284,014	12/15/2038
05608V-AA-4	BX 2021-MFM1 A - CMBS		09/15/2024	Paydown		1,926,326	1,926,326	1,926,326	1,926,326	0	0	0	0	0	1,926,326	0	0	0	84,649	01/17/2034
05946X-H5-5	BAFC 2005-H 2A1 - CMO/RMBS		12/01/2024	Paydown		130,005	131,924	112,878	113,366	14,269	2,370	0	16,639	0	130,005	0	0	0	4,295	11/20/2035
05946X-YV-9	BAFC 2005-F 2A1 - CMO/RMBS		12/01/2024	Paydown		16,152	20,971	19,542	12,898	3,175	79	0	3,254	0	16,152	0	0	0	695	09/20/2035
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		12/01/2024	Paydown		68,451	70,504	60,023	66,914	0	1,538	0	1,538	0	68,451	0	0	0	2,355	06/25/2037
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS		12/01/2024	Paydown		2,267	2,201	2,151	1,994	301	(28)	0	273	0	2,267	0	0	0	56	11/25/2035
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		12/01/2024	Paydown		126,214	126,929	120,198	121,235	0	4,980	0	4,980	0	126,214	0	0	0	997	01/25/2036
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS		12/01/2024	Paydown		957	1,123	860	942	0	15	0	15	0	957	0	0	0	26	10/25/2036
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2024	Paydown		90,641	89,289	81,650	90,549	0	92	0	92	0	90,641	0	0	0	2,616	05/20/2036
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS		12/01/2024	Paydown		874	2,511	2,462	858	0	16	0	16	0	874	0	0	0	61	06/20/2037
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS		12/01/2024	Paydown		1,307	3,755	3,681	1,283	0	23	0	23	0	1,307	0	0	0	92	06/20/2037
05953Y-AH-4	BAFC 2007-4 A1B - RMBS		12/01/2024	Paydown		13,444	13,263	4,372	13,194	0	250	0	250	0	13,444	0	0	0	338	05/26/2037
05971J-AA-0	CADENCE BANK		11/20/2024	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	206,250	11/20/2029
05990E-AD-2	BAFC 2012-R6 2A2 - RMBS		12/26/2024	Paydown		64,520	60,128	52,327	54,787	9,554	180	0	9,733	0	64,520	0	0	0	1,244	07/28/2036
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		600,448	600,448	589,240	590,499	0	9,948	0	9,948	0	600,448	0	0	0	15,990	07/25/2052
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		12/01/2024	Paydown		318,704	318,704	313,425	312,807	0	5,897	0	5,897	0	318,704	0	0	0	5,618	01/25/2052
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		12/01/2024	Paydown		95,463	95,463	96,477	94,786	0	676	0	676	0	95,463	0	0	0	2,774	09/25/2033
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		12/01/2024	Paydown		165,255	163,515	140,168	161,147	0	4,108	0	4,108	0	165,255	0	0	0	4,983	04/25/2035
09260M-AA-5	BDIVAI 1 A - CDO		11/15/2024	Paydown		878,100	878,100	878,100	878,100	0	0	0	0	0	878,100	0	0	0	46,100	05/15/2039
092913-AC-6	ELB 5R AR - CDO		09/16/2024	Paydown		3,744	3,744	3,616	3,630	0	113	0	113	0	3,744	0	0	0	207	06/15/2034
09628V-AN-4	BLUEM 2016-3 A2R - CDO		04/02/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,195	0	(195)	0	(195)	0	2,000,000	0	0	0	54,571	11/15/2030
09630A-AE-6	BLUEM 2018-3 A2 - CDO		02/23/2024	DEUTSCHE BANK SECURITIES, INC.		4,800,000	4,800,000	4,800,000	4,798,802	0	87	0	87	0	4,798,889	0	1,111	1,111	117,095	10/25/2030
09748R-AA-6	BOJA 2020-1 A2 - ABS		10/20/2024	Paydown		1,965,000	1,965,000	1,965,000	1,965,000	0	0	0	0	0	1,965,000	0	0	0	74,880	10/20/2050
10570P-AA-1	BRAVO 24CES2 A1A - RMBS		12/25/2024	Paydown		151,623	151,623	151,623	0	0	1	0	1	0	151,623	0	0	0	1,479	09/25/2054
10901A-AA-4	BDF II A - CDO		10/25/2024	Paydown		691,428	691,428	691,428	691,428	0	0	0	0	0	691,428	0	0	0	29,408	10/25/2035
10901U-AA-0	BDF I A - CDO	C	10/25/2024	Paydown		480,994	480,994	480,994	480,994	0	0	0	0	0	480,994	0	0	0	17,024	04/25/2036
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	06/20/2024	Various		491,617	491,617	492,437	491,668	0	(51)	0	(51)	0	491,617	0	0	0	9,710	12/20/2025
11155Z-ZA-3	BROAD SKY PARTNERS LP 4.49%4/20/2032		10/31/2024	Direct		45,877	45,877	36,261	0	0	353	0	353	0	45,877	0	0	0	(1,556)	04/20/2032
11271R-AA-7	BROOKFIELD FINANCE LLC		04/01/2024	Maturity @ 100.00		400,000	400,000	398,968	399,964	0	36	0	36	0	400,000	0	0	0	8,000	04/01/2024
118230-AN-1	BUCKEYE PARTNERS LP		10/15/2024	Maturity @ 100.00		578,747	600,000	510,314	588,750	1,045	7,578	0	8,623	0	597,373	0	(18,626)	(18,626)	40,868	10/15/2024
12327A-AA-6	BJETS 2022-1 A - ABS		12/15/2024	Paydown		270,612	270,612	262,536	264,318	0	6,294	0	6,294	0	270,612	0	0	0	6,051	06/15/2037
12327F-AA-5	BJETS 2020-1 A - ABS		04/15/2024	Paydown		394,061	394,061	394,055	394,057	0	3	0	3	0	394,061	0	0	0	6,301	11/15/2035
12489W-QE-7	CBASS 2005-CB8 AF3 - RMBS		10/25/2024	Paydown		158,223	158,223	152,685	157,499	0	724	0	724	0	158,223	0	0	0	2,289	12/25/2035
12510H-AA-8	CAUTO 2020-1 A1 - ABS		02/16/2024	Various		5,072,166	5,250,440	5,177,763	5,217,574	0	3,968	0	3,968	0	5,221,542	0	(149,376)	(149,376)	25,886	02/15/2050
12510H-AB-6	CAUTO 2020-1 A2 - ABS		09/25/2024	Various		2,994,472	3,109,398	3,108,883	3,108,810	0	(334)	0	(334)	0	3,108,476	0	(114,004)	(114,004)	73,664	02/15/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2024	Paydown		17,796	17,796	17,783	17,784	0	12	0	12	0	17,796	0	0	0	310	02/15/2050
12510H-AS-9	CAUTO 231 A1 - ABS		12/15/2024	Paydown		240,000	240,000	233,626	232,775	0	7,225	0	7,225	0	240,000	0	0	0	7,491	09/15/2053
12529K-AA-0	CFMT 2021-GRN1 A - ABS		12/20/2024	Paydown		765,807	765,807	765,800	765,803	0	4	0	4	0	765,807	0	0	0	4,380	03/20/2041
12530B-AA-7	CFMT 2021-3 A - CMO/RMBS		06/25/2024	Paydown		2,183,744	2,183,744	2,183,741	2,184,420	0	(677)	0	(677)	0	2,183,744	0	0	0	11,566	10/27/2031
12530G-AA-6	CFMT 2022-HB9 A - RMBS		12/25/2024	Paydown		1,789,026	1,789,026	1,626,743	1,690,456	0	98,570	0	98,570	0	1,789,026	0	0	0	41,468	09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		07/25/2024	Paydown		765,891	765,891	725,162	743,110	0	22,780	0	22,780	0	765,891	0	0	0	8,935	02/26/2052
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS		12/25/2024	Paydown		7,600,212	7,600,212	7,196,047	7,374,157	0	226,055	0	226,055	0	7,600,212	0	0	0	69,121	02/26/2052
12530M-AA-3	SORT 2020-1 A1 - ABS		04/11/2024	CANTOR FITZGERALD + CO.		4,213,370	4,497,260	4,496,638	4,496,891	0	68	0	68	0	4,496,960	0	(283,589)	(283,589)	25,335	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		04/11/2024	Various		3,752,698	4,376,704	4,374,660	4,375,511	0	96	0	96	0	4,375,606	0	(622,909)	(622,909)	29,014	07/15/2060
12530Y-AA-7	CFMT 24R1 A1 - RMBS		12/25/2024	Paydown		746,173	746,173	727,870	0	0	18,303	0	18,303	0	746,173	0	0	0	3,776	10/25/2054
12543I-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS		12/01/2024	Paydown		39,241	39,023	16,239	38,836	0	405	0	405	0	39,241	0	0	0	928	06/20/2036
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS		12/01/2024	Paydown		460	462	198	470	0	(9)	0	(9)	0	460	0	0	0	28	09/25/2037
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS		12/01/2024	Paydown		237	220	244	(6,606)	5,054	1,789	0	6,843	0	237	0	0	0	3	11/25/2037
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		10/01/2024	Paydown		21,583	19,538	5,836	21,696	0	(113)	0	(113)	0	21,583	0	0	0	457	07/25/2037
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/25/2024	Paydown		1,835,592	1,835,592	1,835,576	1,839,701	0	(4,109)	0	(4,109)	0	1,835,592	0	0	0	41,035	03/25/2067
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		12/01/2024	Paydown		2,570,206	2,570,206	2,518,570	2,531,671	0	38,535	0	38,535	0	2,570,206	0	0	0	81,316	10/25/2057
12563L-AS-6	CLIF 203 A - ABS		12/18/2024	Paydown		200,000	200,000	199,959	199,966	0	34	0	34	0	200,000	0	0	0	2,243	10/18/2045
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS		12/01/2024	Paydown		13,010	15,653	15,824	12,457	0	553	0	553	0	13,010	0	0	0	526	02/25/2037
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS		12/01/2024	Paydown		9,758	11,741	11,723	9,684	0	74	0	74	0	9,758	0	0	0	378	02/25/2037
12569Q-AA-8	CHNGE 234 A1 - RMBS		12/01/2024	Paydown		725,193	725,193	725,180	725,191	0	2	0	2	0	725,193	0	0	0	31,701	09/25/2058
12628L-AD-2	CSAB 2006-4 A2A - RMBS		12/01/2024	Paydown		24,811	24,811	7,638	24,730	0	81	0	81	0	24,811	0	0	0	123	12/25/2036
12638P-AB-5	CSMC 2007-3 A1A - RMBS		12/01/2024	Paydown		22,331	22,331	7,943	22,162	0	169	0	169	0	22,331	0	0	0	156	04/25/2037
12647H-BC-9	CSMC 2013-8R 4A2 - CMO/RMBS		12/26/2024	Paydown		293,540	290,664	210,967	290,319	0	3,221	0	3,221	0	293,540	0	0	0	6,389	12/30/2036
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		12/01/2024	Paydown		342,169	342,169	336,684	338,370	0	3,800	0	3,800	0	342,169	0	0	0	8,558	07/25/2067
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		12/01/2024	Paydown		797,683	797,683	793,667	797,386	0	297	0	297	0	797,683	0	0	0	22,006	05/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		12/01/2024	Paydown		219,776	212,529	192,530	220,295	0	(520)	0	(520)	0	219,776	0	0	0	6,132	04/25/2035
12667F-RE-7	CWALT 2004-J6 1A1 - CMO/RMBS		12/01/2024	Paydown		94,300	94,300	95,714	93,572	0	728	0	728	0	94,300	0	0	0	1,859	08/25/2026
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		12/01/2024	Paydown		8,346	8,346	8,492	8,386	0	(41)	0	(41)	0	8,346	0	0	0	295	10/25/2034
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS		12/26/2024	Paydown		173	4,459	0	(331)	102	402	0	504	0	173	0	0	0	29	01/25/2036
12668B-YA-5	CWALT 2006-7CB 1A9 - CMO/RMBS		12/01/2024	Paydown		7,954	8,012	1,422	7,782	0	172	0	172	0	7,954	0	0	0	317	05/25/2036
12669A-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS		12/01/2024	Paydown		82,815	77,607	61,752	80,660	0	2,155	0	2,155	0	82,815	0	0	0	1,311	05/20/2036
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		07/01/2024	Paydown		456	405	269	459	0	(2)	0	(2)	0	456	0	0	0	12	11/25/2035
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		12/01/2024	Paydown		46,141	46,204	41,945	45,322	0	819	0	819	0	46,141	0	0	0	1,261	12/20/2035
126694-UJ-5	CWHL 2005-31 1A1 - CMO/RMBS		12/01/2024	Paydown		152,571	150,893	130,579	150,889	0	1,682	0	1,682	0	152,571	0	0	0	3,976	01/25/2036
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		12/01/2024	Paydown		2,468	2,468	2,472	2,419	0	48	0	48	0	2,468	0	0	0	71	05/25/2034
12669G-BY-6	CWHL 2004-HYB7 1A1 - CMO/RMBS		12/01/2024	Paydown		16,856	16,856	16,930	14,857	0	1,999	0	1,999	0	16,856	0	0	0	624	11/20/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		12/01/2024	Paydown		24,312	24,312	24,418	21,410	0	2,902	0	2,902	0	24,312	0	0	0	900	11/20/2034
127608-AA-1	CGA Capital Series 2020-CTL-10		10/10/2024	Paydown		861,477	861,477	861,477	861,477	0	0	0	0	0	861,477	0	0	0	9,850	03/10/2031
12795*-AA-2	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR		12/10/2024	Paydown		174,457	174,457	174,457	174,457	0	0	0	0	0	174,457	0	0	0	543	03/10/2031
134999-ZD-6	CRANEMERE UK HLDGS	D	06/30/2024	Maturity @ 100.00		1,373,730	1,308,582	1,308,582	1,289,113	19,469	0	0	19,469	0	1,308,582	0	65,148	65,148	80,657	06/30/2024
14310Q-AA-6	CDLC 2015-1 A1R - CDO		07/02/2024	Paydown		2,000,000	2,000,000	2,000,000	1,997,577	0	2,423	0	2,423	0	2,000,000	0	0	0	95,805	10/15/2031
14310Q-AE-8	CGFM 2015-1 A3R - CDO		07/02/2024	Paydown		1,000,000	1,000,000	1,000,000	999,887	0	113	0	113	0	1,000,000	0	0	0	30,147	10/15/2031
14576A-AA-0	CARM 201 A1 - ABS		12/15/2024	Paydown		47,500	47,500	45,847	34,987	0	1,652	0	1,652	0	47,500	0	0	0	470	12/15/2050
14576A-AB-8	CARM 201 A2 - ABS		12/15/2024	Paydown		4,400	4,400	4,397	4,398	0	3	0	3	0	4,400	0	0	0	57	12/15/2050
14576A-AC-6	CARM 201 A3 - ABS		12/15/2024	Paydown		6,250	6,250	6,246	6,246	0	3	0	3	0	6,250	0	0	0	100	12/15/2050
14727S-AA-9	CFMT 24RM5 A - ABS		12/25/2024	Paydown		77,446	77,446	74,954	0	0	2,492	0	2,492	0	77,446	0	0	0	408	10/25/2054
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

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
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2024	Paydown		472,332	472,332	472,319	472,323	0	9	0	9	0	472,332	0	0	0	4,714	01/15/2046
15672R-AA-3	CERB 24 A1 - CDO	C	10/15/2024	Paydown		924,665	924,665	924,249	926,030	0	(1,365)	0	(1,365)	0	924,665	0	0	0	41,546	07/15/2030
15674J-AA-9	CERB 30 A - CDO	C	01/18/2024	Paydown		3,500,000	3,500,000	3,516,406	3,501,954	0	(1,954)	0	(1,954)	0	3,500,000	0	0	0	68,576	01/17/2033
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2024	Paydown		67,854	67,854	69,466	69,276	0	(1,421)	0	(1,421)	0	67,854	0	0	0	1,241	03/25/2050
16159X-AB-8	CHASE 2024-8 A3 - RMBS		12/01/2024	Paydown		603,612	603,612	593,083	0	0	10,529	0	10,529	0	603,612	0	0	0	2,767	08/25/2055
16160N-AB-7	CHASE 24RPL4 A1A - RMBS		12/01/2024	Paydown		88,469	88,469	81,562	0	0	6,907	0	6,907	0	88,469	0	0	0	508	12/26/2064
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS		12/01/2024	Paydown		3,316	5,188	3,878	3,163	0	153	0	153	0	3,316	0	0	0	161	01/25/2036
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS		03/25/2024	Paydown		0	1	0	0	0	0	0	0	0	0	0	0	0	0	12/25/2036
161630-BA-5	CHASE 2007-A1 101 - CMO/RMBS		12/01/2024	Paydown		9,798	9,798	9,486	9,585	0	213	0	213	0	9,798	0	0	0	208	02/25/2037
16165M-AG-3	CFLX 2006-2 A5 - RMBS		12/01/2024	Paydown		226,268	225,438	220,632	223,957	0	2,311	0	2,311	0	226,268	0	0	0	3,137	09/25/2036
16165Y-AV-4	CFLX 2007-M1 2F6 - RMBS		03/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(618)	08/25/2037
161930-AB-8	CHASE 24RPL2 A1A - RMBS		12/25/2024	Paydown		132,673	132,673	114,515	0	0	18,157	0	18,157	0	132,673	0	0	0	1,315	08/25/2064
17030E-AA-5	CHNGE 2022-3 A1 - CMO/RMBS		12/01/2024	Paydown		853,850	853,850	835,467	840,414	0	13,435	0	13,435	0	853,850	0	0	0	21,176	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		12/01/2024	Paydown		1,080,980	1,080,980	1,076,603	1,080,074	0	906	0	906	0	1,080,980	0	0	0	16,224	01/25/2067
171519-AA-9	CHMML I A - CDO		12/17/2024	Paydown		3,000,000	3,000,000	2,887,200	2,928,599	0	71,401	0	71,401	0	3,000,000	0	0	0	253,601	10/01/2032
17275G-AA-4	CIRUS 181 A - CDO		07/25/2024	Paydown		1,005,894	1,005,894	1,005,894	1,005,894	0	0	0	0	0	1,005,894	0	0	0	48,283	01/26/2037
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS		12/01/2024	Paydown		7,723	7,723	0	7,618	0	105	0	105	0	7,723	0	0	0	89	03/25/2036
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS		12/01/2024	Paydown		6,650	6,650	0	(697)	0	6,574	0	6,574	0	5,877	0	773	773	194	08/25/2035
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2024	Paydown		24,755	22,206	21,113	21,978	2,575	202	0	2,777	0	24,755	0	0	0	740	04/25/2036
17312V-AA-6	CMLTI 2007-6 11A - CMO/RMBS		12/01/2024	Paydown		8,207	6,720	2,465	7,796	0	412	0	412	0	8,207	0	0	0	201	03/25/2037
18976G-AR-7	CMALT 2007-A6 A16 - CMO/RMBS		12/01/2024	Paydown		38,538	53,354	30,974	37,948	0	590	0	590	0	38,538	0	0	0	1,553	06/25/2037
193051-AA-7	COLD 2020-ICE5 A - CMBS		08/15/2024	Paydown		7,372,429	7,372,429	7,372,429	7,372,429	0	0	0	0	0	7,372,429	0	0	0	316,981	11/16/2037
19421U-AA-2	CASL 2019-A A1 - ABS		12/26/2024	Paydown		80,180	80,180	79,792	79,920	0	260	0	260	0	80,180	0	0	0	2,856	12/28/2048
19685E-AA-9	COLT 222 A1 - CMO/RMBS		12/01/2024	Paydown		588,243	588,243	503,867	505,139	0	83,104	0	83,104	0	588,243	0	0	0	9,539	02/25/2067
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2024	Paydown		161,200	161,200	161,200	161,192	0	8	0	8	0	161,200	0	0	0	1,179	01/26/2065
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS		12/01/2024	Paydown		651,304	651,304	654,968	656,572	0	(5,268)	0	(5,268)	0	651,304	0	0	0	23,941	08/25/2067
20267U-AA-7	CBSLT 2016-B A1 - ABS		12/25/2024	Paydown		37,618	37,618	37,608	37,613	0	5	0	5	0	37,618	0	0	0	564	10/25/2040
21075W-CJ-2	CONHE 1996-1 A7 - RMBS		01/01/2024	Paydown		0	0	0	(3)	0	3	0	3	0	0	0	0	0	0	03/15/2027
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2024	Various		2,513,984	2,513,984	2,551,693	2,519,777	0	(5,793)	0	(5,793)	0	2,513,984	0	0	0	98,066	04/29/2026
21872M-AG-7	CAFL 2018-2 B - CMBS		12/01/2024	Paydown		600,281	600,281	600,260	600,044	0	237	0	237	0	600,281	0	0	0	11,571	11/18/2052
21872N-AA-8	CAFL 2019-3 A - CMBS		12/01/2024	Paydown		2,772,694	2,772,694	2,772,623	2,772,392	0	302	0	302	0	2,772,694	0	0	0	47,492	10/17/2052
222070-AE-4	COTY INC		11/15/2024	Adjustment		1,596,620	1,646,000	1,522,550	1,568,153	0	30,512	0	30,512	0	1,598,665	0	(2,045)	(2,045)	82,300	04/15/2026
22284H-AC-7	CLVR 3 B - CDO	C	10/15/2024	Paydown		675,866	675,866	675,866	675,552	0	314	0	314	0	675,866	0	0	0	46,589	10/15/2029
23242L-AB-9	CWHEL 2006-F 2A1 - RMBS		12/16/2024	Paydown		20,978	20,978	14,659	20,811	0	168	0	168	0	20,978	0	0	0	647	07/15/2036
233046-AH-4	DNKN 2017-1 A II - ABS		11/20/2024	Paydown		30,000	30,000	29,986	29,992	0	8	0	8	0	30,000	0	0	0	628	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - ABS		11/20/2024	Paydown		55,000	55,000	52,594	53,234	0	1,766	0	1,766	0	55,000	0	0	0	1,382	05/20/2049
233046-AM-3	DNKN 2019-1 A22 - ABS		11/20/2024	Paydown		42,500	42,500	44,134	43,446	0	(946)	0	(946)	0	42,500	0	0	0	1,063	05/20/2049
233046-AQ-4	DNKN 2021-1 A22 - ABS		11/20/2024	Paydown		29,500	29,500	25,859	26,636	0	2,864	0	2,864	0	29,500	0	0	0	460	11/20/2051
233046-AS-0	DNKN 2021-1 A23 - ABS		11/20/2024	Paydown		37,910	37,910	29,475	29,810	0	8,100	0	8,100	0	37,910	0	0	0	661	11/20/2051
23305M-AA-3	DBCCR 2014-ARCP A - CMBS		01/11/2024	Paydown		5,000,000	5,000,000	5,149,992	5,000,000	0	0	0	0	0	5,000,000	0	0	0	17,659	01/12/2034
24380X-AA-5	DRMT 2022-2 A1 - RMBS		12/01/2024	Paydown		172,625	172,625	172,398	172,745	0	(121)	0	(121)	0	172,625	0	0	0	3,974	03/25/2067
24460B-AQ-8	DPATH 2018-1 A2R - CDO	C	08/27/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	128,596	07/15/2033
24460E-AA-0	DPATH 2021-1 A1 - CDO	C	07/11/2024	Paydown		5,000,000	5,000,000	4,975,000	4,993,376	0	6,624	0	6,624	0	5,000,000	0	0	0	270,157	04/18/2033
251510-DQ-3	DBALT 2005-2 2A1 - CMO/RMBS		07/25/2024	Paydown		3,629	3,629	3,112	4,219	0	(589)	0	(589)	0	3,629	0	0	0	39	04/25/2035
251510-MD-2	DBALT 2006-AB1 A1A - CMO/RMBS		12/01/2024	Paydown		18,622	18,844	5,789	16,768	0	1,854	0	1,854	0	18,622	0	0	0	468	02/25/2036
25755T-AE-0	DPABS 2015-1 A2 - RMBS		01/25/2024	Paydown		11,603	11,603	11,451	11,514	0	88	0	88	0	11,603	0	0	0	130	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		01/25/2024	Paydown		11,250	11,250	10,970	11,050	0	200	0	200	0	11,250	0	0	0	116	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		01/25/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	26	07/27/2048
25755T-AK-6	DPABS 2018-1 A22 - RMBS		01/25/2024	Paydown		3,750	3,750	3,749	3,750	0	0	0	0	0	3,750	0	0	0	41	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS		01/25/2024	Paydown		6,898	6,898	6,677	6,720	0	177	0	177	0	6,898	0	0	0	63	10/25/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
25755T-AN-0	DPABS 2021-1 A1 - RMBS		01/25/2024	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	150	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - ABS		07/29/2024	Paydown		7,607,250	7,607,250	7,305,972	7,389,161	0	218,089	0	218,089	0	7,607,250	0	0	0	278,607	04/20/2048
26209X-AA-9	HONK 201 A2 - ABS		10/20/2024	Paydown		254,261	254,261	249,243	250,737	0	3,525	0	3,525	0	254,261	0	0	0	8,536	07/20/2050
26209X-AC-5	HONK 2020-2 A2 - ABS		10/20/2024	Paydown		66,455	66,455	66,455	66,455	0	0	0	0	0	66,455	0	0	0	1,908	01/20/2051
26209X-AF-8	HONK 221 A2 - ABS		10/20/2024	Paydown		302,837	302,837	302,837	302,837	0	0	0	0	0	302,837	0	0	0	20,028	10/21/2052
26827E-AC-9	ECAF I A2 - ABS	D	12/15/2024	Paydown		218,118	218,118	218,118	141,784	69,667	6,666	0	76,333	0	218,118	0	0	0	3,878	08/15/2040
26848*-AA-9	EDX/GE VII CTL 3.29 01/15/2030		10/15/2024	Paydown		212,372	212,372	212,372	212,372	0	0	0	0	0	212,372	0	0	0	4,320	01/15/2030
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2024	Paydown		198,953	198,953	198,912	198,927	0	26	0	26	0	198,953	0	0	0	2,780	03/25/2044
282523-AK-5	GUGG4 1828 S2R - CDO	C	10/15/2024	Paydown		1,048,140	1,048,140	1,048,140	1,048,140	0	0	0	0	0	1,048,140	0	0	0	32,595	10/15/2031
28852E-AA-7	ECLO II A - CDO		05/15/2024	Paydown		753,216	753,216	753,216	753,255	0	(39)	0	(39)	0	753,216	0	0	0	16,183	02/15/2029
28852L-AA-1	ECLO III A1 - CDO		10/21/2024	Paydown		987,142	987,142	987,142	987,315	0	(173)	0	(173)	0	987,142	0	0	0	48,399	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO		10/21/2024	Paydown		1,974,284	1,974,284	1,974,284	1,974,284	0	0	0	0	0	1,974,284	0	0	0	98,131	07/22/2030
28853R-AL-3	ECLO IV AR - CDO		01/16/2024	Paydown		154,925	154,925	154,925	154,925	0	0	0	0	0	154,925	0	0	0	2,865	04/16/2029
289318-AB-9	ELM L+575 03/06/2025		06/13/2024	CALL		1,252,709	1,252,709	1,238,026	1,248,460	0	1,577	0	1,577	0	1,250,037	0	2,672	2,672	111,583	03/06/2025
289318-AC-7	ELM II, INC.		06/13/2024	CALL		43,027	43,027	42,273	42,748	0	103	0	103	0	42,852	0	175	175	3,833	03/06/2025
289318-AD-5	ELM II, INC.		06/13/2024	CALL		72,392	72,392	70,945	71,857	0	199	0	199	0	72,056	0	336	336	6,435	03/06/2025
289318-AE-3	ELM TL L+575 03/06/2025		06/13/2024	CALL		209,243	209,243	209,243	209,243	0	0	0	0	0	209,243	0	0	0	18,638	03/06/2025
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	(4,982)	04/25/2037
29977G-AB-8	EVERBANK FINANCIAL CORP		10/07/2024	Call @ 100.00		1,000,000	1,000,000	1,000,000	998,816	1,184	0	0	1,184	0	1,000,000	0	0	0	84,875	03/15/2026
30259A-AA-0	FDF 3 A1 - CDO		07/25/2024	Paydown		1,740,670	1,740,670	1,740,670	1,740,670	0	0	0	0	0	1,740,670	0	0	0	51,996	01/25/2036
30328D-AA-1	FSRIA 22FL6 A - CMBS		10/22/2024	Paydown		15,000,000	15,000,000	14,924,985	14,957,423	0	42,577	0	42,577	0	15,000,000	0	0	0	1,009,327	08/19/2037
30332Y-AC-5	FI 241 A1 - ABS		12/15/2024	Paydown		1,389	1,389	1,388	0	0	1	0	1	0	1,389	0	0	0	11	10/15/2054
31572Y-AA-6	EFMT 2022-2 A1 - RMBS		12/01/2024	Paydown		179,438	179,438	165,924	166,179	0	13,259	0	13,259	0	179,438	0	0	0	3,969	04/25/2067
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		03/07/2024	Corporate Action Sale		996,630	1,000,000	998,410	998,841	0	55	0	55	0	998,896	0	(2,266)	(2,266)	30,289	07/15/2027
31684C-AA-9	FIGRE 23HE3 A - RMBS		12/25/2024	Paydown		450,293	450,293	450,288	450,290	0	3	0	3	0	450,293	0	0	0	16,100	11/25/2053
31684F-AA-2	FIGRE 24HE5 A - RMBS		12/25/2024	Paydown		336,951	336,951	336,862	0	0	89	0	89	0	336,951	0	0	0	2,305	10/26/2054
31684J-AA-4	FIGRE 24SL1 A1 - RMBS		12/25/2024	Paydown		432,917	432,917	432,913	0	0	4	0	4	0	432,917	0	0	0	4,147	07/25/2053
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS		12/25/2024	Paydown		363,633	363,633	327,497	341,953	0	21,681	0	21,681	0	363,633	0	0	0	6,162	01/25/2057
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		12/25/2024	Paydown		255,574	255,574	227,922	238,850	0	16,724	0	16,724	0	255,574	0	0	0	4,322	01/25/2057
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		12/25/2024	Paydown		151,010	151,010	136,308	139,142	0	11,867	0	11,867	0	151,010	0	0	0	2,255	06/25/2052
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	(159)	10/25/2036
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		12/01/2024	Paydown		46,337	46,337	39,387	38,027	0	8,310	0	8,310	0	46,337	0	0	0	1,867	02/25/2035
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS		12/01/2024	Paydown		44,012	42,896	40,409	40,182	0	3,831	0	3,831	0	44,012	0	0	0	1,673	09/25/2035
32051G-T7-0	FHAMS 2006-FA1 11Z - CMO/RMBS		12/01/2024	Paydown		7,172	12,795	7,915	7,123	0	50	0	50	0	7,172	0	0	0	383	04/25/2036
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS		12/01/2024	Paydown		3,896	3,896	3,600	3,839	0	57	0	57	0	3,896	0	0	0	121	11/25/2035
32113J-CG-8	FNLC 2005-4 A4 - RMBS		12/26/2024	Paydown		556,027	556,027	475,577	555,040	0	987	0	987	0	556,027	0	0	0	11,026	02/25/2036
33768N-AA-0	FKH 2022-SFR1 A - CMBS		06/01/2024	Paydown		28,813	28,813	28,812	28,798	0	16	0	16	0	28,813	0	0	0	462	05/19/2039
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		12/01/2024	Paydown		572,672	572,672	533,838	534,024	0	38,648	0	38,648	0	572,672	0	0	0	9,545	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/01/2024	Paydown		1,239,681	1,239,681	1,246,848	1,244,331	0	(4,649)	0	(4,649)	0	1,239,681	0	0	0	16,448	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2024	Paydown		971,685	971,685	947,090	945,753	0	25,932	0	25,932	0	971,685	0	0	0	13,391	09/25/2051
33852J-AA-6	FSMT 217 A1 - CMO/RMBS		12/01/2024	Paydown		783,076	783,077	777,275	776,703	0	6,373	0	6,373	0	783,076	0	0	0	10,023	08/25/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		12/01/2024	Paydown		579,663	579,663	580,388	579,401	0	262	0	262	0	579,663	0	0	0	8,314	11/27/2051
34417R-AB-2	FOCUS 221 A2 - ABS		10/30/2024	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	901	07/30/2052
34956N-AA-0	FCBSL VII A1 - CDO	C	11/20/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	303,369	07/23/2032
34960J-AS-4	FCO 6RR ATR - CDO		07/10/2024	Paydown		609,897	609,897	609,516	601,694	0	8,203	0	8,203	0	609,897	0	0	0	24,622	07/10/2030
34960J-BC-8	FCO 6RR BFR - CDO		08/14/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,058	0	(58)	0	(58)	0	1,000,000	0	0	0	41,716	07/10/2030
34961P-AL-4	FCBSL 5R B2R - CDO		04/11/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	40,845	07/11/2030
34963V-AA-3	FCO XVII A - CDO	C	10/15/2024	Paydown		4,325,554	4,325,554	4,325,554	4,325,554	0	0	0	0	0	4,325,554	0	0	0	130,026	01/15/2030
35041J-AA-3	FFIN 2019-1 A - ABS		07/15/2024	Paydown		349,044	349,044	348,990	344,452	0	4,593	0	4,593	0	349,044	0	0	0	4,029	11/15/2034

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
35042P-AA-8	FFIN 2021-2 A - ABS		12/15/2024	Paydown		1,063,650	1,063,651	1,063,624	1,063,627	0	23	0	23	0	1,063,650	0	0	0	11,889	01/15/2042
361528-AA-0	GBXL 2022-1 A - ABS		12/20/2024	Paydown		311,239	311,239	311,089	311,095	0	143	0	143	0	311,239	0	0	0	4,828	02/20/2052
36165V-AQ-9	GCIC II A2R - CDO		11/18/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	134,614	01/20/2031
36166V-AA-3	GCI 201 A - ABS	C	12/18/2024	Paydown		249,018	249,018	219,836	221,394	0	27,624	0	27,624	0	249,018	0	0	0	3,523	10/18/2045
36166V-AE-5	GCI CREDIT SUISSE A - ABS		12/18/2024	Paydown		211,874	211,874	211,819	211,824	0	50	0	50	0	211,874	0	0	0	2,804	06/18/2046
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		12/01/2024	Paydown		569,528	569,528	536,874	538,409	0	31,119	0	31,119	0	569,528	0	0	0	14,317	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		12/01/2024	Paydown		426,334	426,334	412,853	414,567	0	11,767	0	11,767	0	426,334	0	0	0	13,270	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown		1,608,697	1,608,697	1,507,159	1,511,591	0	97,105	0	97,105	0	1,608,697	0	0	0	37,245	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - CMO/RMBS		12/01/2024	Paydown		81,533	81,533	80,190	80,417	0	1,116	0	1,116	0	81,533	0	0	0	2,338	08/25/2067
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/26/2024	Paydown		32,436	32,436	21,509	31,909	0	527	0	527	0	32,436	0	0	0	162	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		12/01/2024	Paydown		104,612	115,547	102,652	95,655	9,511	(553)	0	8,958	0	104,612	0	0	0	3,631	02/25/2036
36242D-BZ-5	GSR 2004-9 B1 - CMO/RMBS		12/01/2024	Paydown		28,107	28,107	27,299	27,567	0	540	0	540	0	28,107	0	0	0	729	08/25/2034
36242D-PG-2	GSR 2004-14 3A2 - CMO/RMBS		12/01/2024	Paydown		20,178	20,178	19,869	19,464	0	714	0	714	0	20,178	0	0	0	590	12/25/2034
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		12/01/2024	Paydown		17,462	17,462	16,990	16,760	0	702	0	702	0	17,462	0	0	0	349	01/25/2035
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		12/01/2024	Paydown		1,873	1,873	1,780	1,757	0	116	0	116	0	1,873	0	0	0	37	01/25/2035
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS		12/01/2024	Paydown		437,616	437,616	429,890	429,236	0	8,380	0	8,380	0	437,616	0	0	0	5,927	05/28/2052
36319T-AJ-5	GALXY XXIII B2 - CDO	C	02/23/2024	Paydown		750,000	750,000	652,280	750,000	0	0	0	0	0	750,000	0	0	0	18,301	04/24/2029
36319T-AL-0	GALXY XXIII C2 - CDO	C	02/23/2024	Paydown		3,750,000	3,750,000	3,261,400	3,750,000	0	0	0	0	0	3,750,000	0	0	0	100,910	04/24/2029
36321B-AB-7	GALXY XXIV B - CDO		03/07/2024	Paydown		1,000,000	1,000,000	969,063	988,175	0	11,825	0	11,825	0	1,000,000	0	0	0	27,913	01/15/2031
36655L-AB-1	GRMML 2018-2 ATR - CDO		08/20/2024	Paydown		1,850,281	1,850,281	1,850,281	1,849,424	0	857	0	857	0	1,850,281	0	0	0	53,260	11/20/2029
37254B-AC-4	GENPACT LUXEMBOURG SARL	C	12/01/2024	Maturity @ 100.00		5,000,000	5,000,000	4,998,800	4,999,777	0	223	0	223	0	5,000,000	0	0	0	168,750	12/01/2024
378654-AA-5	GLENDOWER CLASS A?? SOFR + 3.90 07/13/20		04/15/2024	Direct		37,184	37,184	36,507	25,438	0	7	0	7	0	37,184	0	0	0	1,353	07/13/2038
38172F-AA-6	GOCAP 34R AR1 - CDO	C	09/09/2024	Paydown		14,135,591	14,135,591	14,142,953	14,135,692	0	(102)	0	(102)	0	14,135,591	0	0	0	688,647	03/14/2031
38173M-AA-0	GOLUB CAPITAL BDC INC		04/08/2024	Call @ 100.00		4,000,000	4,000,000	3,996,800	3,999,731	0	251	0	251	0	3,999,982	0	18	18	64,875	04/15/2024
38174Y-AA-3	GOCAP 24MR AR - CDO	C	11/05/2024	Paydown		535,983	535,983	535,983	536,023	0	(41)	0	(41)	0	535,983	0	0	0	26,421	11/05/2029
38175C-AA-0	GOCAP 21MR AR - CDO		10/25/2024	Paydown		2,084,701	2,084,701	2,083,311	2,084,281	0	420	0	420	0	2,084,701	0	0	0	99,198	01/25/2031
38175N-AA-6	GOCAP 25(M)-R AR - CDO	C	10/15/2024	Paydown		5,763,849	5,763,849	5,743,676	5,767,495	0	(3,646)	0	(3,646)	0	5,763,849	0	0	0	272,003	05/05/2030
38175W-AC-2	GOCAP 31 A2R - CDO		10/15/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,876	0	(876)	0	(876)	0	4,000,000	0	0	0	276,210	08/05/2030
38176P-AC-6	GOCAP 44 A2A - CDO	C	11/14/2024	Paydown		1,000,000	1,000,000	951,250	982,647	0	17,353	0	17,353	0	1,000,000	0	0	0	77,439	06/23/2031
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	07/16/2024	Paydown		11,000,000	11,000,000	10,877,000	10,959,325	0	40,675	0	40,675	0	11,000,000	0	0	0	562,411	05/05/2032
38176Y-AC-7	GOCAP 46 A1B - CDO	C	04/17/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	255,133	01/20/2032
38177G-AE-1	GCTLF 2020-1 C - CDO	C	02/20/2024	Paydown		5,500,000	5,500,000	5,506,875	5,500,000	0	0	0	0	0	5,500,000	0	0	0	174,844	10/22/2029
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS		10/20/2024	Paydown		503,623	503,623	503,623	503,623	0	0	0	0	0	503,623	0	0	0	10,405	10/19/2029
381935-AA-3	GDLP 241 A - ABS		12/20/2024	Paydown		360,687	360,687	360,678	0	9	0	9	0	360,687	0	0	0	1,818	10/22/2046
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		03/05/2024	RW Baird		1,548,000	1,600,000	1,584,144	1,587,779	0	509	0	509	0	1,588,289	0	(40,289)	(40,289)	73,367	09/01/2027
390556-AL-2	GRTLK 141R AR - CDO		04/15/2024	Paydown		560,723	560,723	560,723	560,304	0	419	0	419	0	560,723	0	0	0	15,852	10/15/2029
390556-AN-8	GRTLK 141R BR - CDO		10/15/2024	Paydown		1,000,000	1,000,000	1,000,000	999,702	0	298	0	298	0	1,000,000	0	0	0	60,649	10/15/2029
39678W-AA-6	GCSP 51 A - RMBS		12/25/2024	Paydown		31,336	31,336	31,003	31,394	0	(58)	0	(58)	0	31,336	0	0	0	736	09/25/2034
39809L-AC-8	GSTNE 19FL2 B - CMBS	C	09/16/2024	Paydown		3,000,000	3,000,000	3,008,438	3,000,920	0	(920)	0	(920)	0	3,000,000	0	0	0	162,027	09/15/2037
39809P-AA-3	GSTNE 2021-FL3 A - CMBS		12/16/2024	Paydown		5,499,985	5,499,985	5,496,762	5,496,476	0	3,509	0	3,509	0	5,499,985	0	0	0	324,935	07/15/2039
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN		10/11/2024	Direct		1,033,337	1,048,335	1,048,335	1,018,088	0	0	0	0	0	1,033,337	0	0	0	60,750	12/14/2028
400558-AA-6	GRYPHON JUNIOR CAPITAL III FEEDER FUND L		10/11/2024	Direct		247,167	247,167	247,167	232,784	0	0	0	0	0	247,167	0	0	0	5,323	07/14/2037
40170F-AA-4	GPIM 2018-1 A1 - CDO	C	10/15/2024	Paydown		4,184,746	4,184,746	4,184,746	4,185,084	0	(338)	0	(338)	0	4,184,746	0	0	0	174,967	01/15/2031
40170F-AJ-5	GPIM 2018-1 A2 - CDO	C	10/15/2024	Paydown		1,195,642	1,195,642	1,195,642	1,194,539	0	1,103	0	1,103	0	1,195,642	0	0	0	30,257	01/15/2031
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		06/01/2024	Paydown		0	54,049	31,023	103	0	(103)	0	(103)	0	0	0	0	0	266	09/25/2037
40445N-AA-6	HTAP 241 A - RMBS		12/25/2024	Paydown		125,915	125,915	123,240	0	0	2,675	0	2,675	0	125,915	0	0	0	1,883	04/25/2037
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		12/01/2024	Paydown		3,126	3,126	3,112	3,110	0	16	0	16	0	3,126	0	0	0	72	06/19/2034
41161P-FV-0	HVMLT 2004-6 5A - CMO/RMBS		12/01/2024	Paydown		41,687	41,687	42,260	41,747	0	(60)	0	(60)	0	41,687	0	0	0	1,311	08/19/2034
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		12/19/2024	Paydown		300,627	297,497	218,881	226,125	63,995	10,507	0	74,502	0	300,627	0	0	0	7,216	09/19/2036
411707-AD-4	HNGRY 2018-1 A2 - RMBS		04/05/2024	Paydown		10,896,250	10,896,250	10,350,253	10,566,854	0	329,396	0	329,396	0	10,896,250	0	0	0	157,541	06/22/2048

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
411707-AH-5	HNGRY 2020-1 A2 - ABS		12/20/2024	Paydown		35,000	35,000	34,638	34,729	0	271	0	271	0	35,000	0	0	0	871	12/20/2050
41284V-AC-6	HARLEY-DAVIDSON FINANCIAL SERVICES INC		09/25/2024	Bank of America Merrill Lynch		5,230,050	5,000,000	4,984,050	4,986,303	0	2,136	0	2,136	0	4,988,440	0	241,610	241,610	339,444	03/10/2028
42234Q-AD-4	HEARTLAND FINANCIAL USA INC		12/30/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,004	0	(4)	0	(4)	0	1,000,000	0	0	0	86,250	12/30/2024
43133A-AA-5	HITR 2018-1 A1 - CDO	C	10/10/2024	Paydown		925,234	925,234	882,673	895,766	0	29,467	0	29,467	0	925,234	0	0	0	35,825	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO	C	02/22/2024	Paydown		76,433	76,433	69,745	71,147	0	5,286	0	5,286	0	76,433	0	0	0	1,444	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO	C	11/01/2024	Paydown		539,962	539,962	538,855	539,232	0	731	0	731	0	539,962	0	0	0	12,125	11/01/2035
43133Y-AA-3	HITR 4 A1A - CDO	C	01/23/2024	Paydown		745,856	745,856	745,856	745,856	0	0	0	0	0	745,856	0	0	0	14,985	07/23/2042
43285H-AA-6	HGVT 2020-A A - ABS		12/25/2024	Paydown		91,110	91,110	91,105	91,106	0	4	0	4	0	91,110	0	0	0	1,233	02/25/2039
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		12/25/2024	Paydown		391,493	391,493	391,492	391,482	0	11	0	11	0	391,493	0	0	0	7,710	12/26/2025
43730N-AA-4	HPA 221 A - CMBS		12/01/2024	Paydown		968,079	968,079	958,333	953,282	0	14,797	0	14,797	0	968,079	0	0	0	19,098	04/19/2039
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		686,815	686,815	679,690	680,851	0	5,964	0	5,964	0	686,815	0	0	0	20,516	07/25/2067
440405-AE-8	HORZN 181 A - ABS		12/15/2024	Paydown		440,524	440,524	440,515	440,530	0	(6)	0	(6)	0	440,524	0	0	0	6,735	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS		12/15/2024	Paydown		571,423	571,423	571,958	571,772	0	(349)	0	(349)	0	571,423	0	0	0	11,755	07/15/2039
45254N-MZ-7	IMM 2005-2 1A2 - RMBS		12/26/2024	Paydown		16,539	16,539	13,893	14,742	0	1,797	0	1,797	0	16,539	0	0	0	566	04/25/2035
45254N-NT-0	IMM 2005-3 M1 - RMBS		12/26/2024	Paydown		6,812	9,286	0	1,183	1,545	4,085	0	5,629	0	6,812	0	0	0	555	08/25/2035
452766-AA-6	IMPRL 2022-NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		1,268,825	1,268,825	1,071,365	1,074,058	0	194,767	0	194,767	0	1,268,825	0	0	0	17,488	02/25/2067
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		12/01/2024	Paydown		1,362,796	1,362,796	1,327,819	1,329,492	0	33,304	0	33,304	0	1,362,796	0	0	0	31,782	05/25/2067
45276N-AA-9	IMPRL 2022-NQM4 A1 - CMO/RMBS		12/01/2024	Paydown		581,853	581,853	548,760	549,473	0	32,380	0	32,380	0	581,853	0	0	0	17,505	06/27/2067
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		12/01/2024	Paydown		793,579	793,579	709,882	710,647	0	82,932	0	82,932	0	793,579	0	0	0	16,208	03/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS		12/01/2024	Paydown		1,325,649	1,325,649	1,316,822	1,318,949	0	6,700	0	6,700	0	1,325,649	0	0	0	39,400	08/25/2067
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		12/26/2024	Paydown		6,056	5,742	4,085	6,063	0	142	148	(7)	0	6,056	0	0	0	323	02/25/2035
45660L-LP-2	INDX 2005-AR7 4A1 - CMO/RMBS		12/01/2024	Paydown		33,871	33,766	29,795	30,538	3,153	181	0	3,333	0	33,871	0	0	0	594	06/25/2035
45660L-LQ-0	INDX 2005-AR7 5A1 - CMO/RMBS		12/01/2024	Paydown		26,309	26,309	19,377	20,366	5,226	716	0	5,942	0	26,309	0	0	0	874	06/25/2035
45660N-X9-1	INDX 2004-AR6 5A2 - CMO/RMBS		12/01/2024	Paydown		21,070	21,070	17,278	18,819	0	2,251	0	2,251	0	21,070	0	0	0	681	10/25/2034
456868-AB-0	INFRASTRIPE, LLC		12/31/2024	Direct		10,426	10,426	10,425	10,387	40	(1)	0	40	0	10,426	0	0	0	784	09/30/2025
456868-AC-8	INFRASTRIPE, LLC		12/31/2024	Direct		6,926	6,926	6,918	6,898	26	2	0	28	0	6,926	0	0	0	23,493	09/30/2025
45783N-AA-5	INSTR 2021-1 A - ABS		12/15/2024	Paydown		123,228	123,228	122,449	115,321	0	769	0	769	0	123,228	0	0	0	1,489	02/16/2054
45888Z-AA-2	INTERSHUNT TECHNOLOGIES INC 8.00 06/30/2		08/09/2024	Exchange		1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	48,645	09/30/2024
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		12/01/2024	Paydown		111,700	111,700	113,149	111,913	0	(212)	0	(212)	0	111,700	0	0	0	2,020	03/25/2050
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		12/01/2024	Paydown		378,499	378,499	372,348	371,732	0	6,767	0	6,767	0	378,499	0	0	0	5,435	07/25/2051
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS		12/01/2024	Paydown		806,643	806,642	656,909	657,615	0	149,027	0	149,027	0	806,643	0	0	0	15,442	07/25/2052
46603V-AB-1	IVYH 14 A2 - CDO	C	03/08/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,014	0	(14)	0	(14)	0	2,000,000	0	0	0	57,766	04/18/2030
46616P-AA-1	HENDR 2011-1 A - ABS		12/15/2024	Paydown		560,500	560,500	516,535	516,150	0	44,349	0	44,349	0	560,500	0	0	0	13,762	10/15/2056
46619X-AA-1	HENDR 2015-3 A - ABS		12/15/2024	Paydown		100,116	100,116	100,028	100,039	0	77	0	77	0	100,116	0	0	0	2,128	03/17/2070
466247-J4-6	JPMMT 2006-A2 2A1 - CMO/RMBS		12/01/2024	Paydown		30,362	30,363	(7,361)	0	0	30,362	0	30,362	0	30,362	0	0	0	852	04/25/2036
466247-UG-6	JPMMT 2005-A6 7A1 - CMO/RMBS		12/01/2024	Paydown		11,935	11,935	11,667	11,869	0	66	0	66	0	11,935	0	0	0	248	08/25/2035
466247-ZP-1	JPMMT 2005-S3 A2 - CMO/RMBS		11/01/2024	Paydown		1,538	1,538	756	1,549	0	(10)	0	(10)	0	1,538	0	0	0	50	01/25/2036
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS		11/01/2024	Paydown		1,671	1,671	1,126	1,707	0	(36)	0	(36)	0	1,671	0	0	0	75	12/25/2035
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		12/01/2024	Paydown		64,998	60,736	11,624	62,046	7,843	1,839	0	9,682	0	64,998	0	0	0	1,449	03/25/2036
46627M-EJ-2	JPALT 2006-S1 112 - CMO/RMBS		12/01/2024	Paydown		17,600	16,965	12,704	17,701	0	(101)	0	(101)	0	17,600	0	0	0	593	03/25/2036
46630P-AP-0	JPMMT 2007-A2 3A1 - CMO/RMBS		12/01/2024	Paydown		749	749	0	731	0	18	0	18	0	749	0	0	0	23	04/25/2037
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS		08/01/2024	Paydown		5,493	5,493	3,358	5,508	0	(14)	0	(14)	0	5,493	0	0	0	196	06/25/2037
46631N-AA-7	JPMMT 2007-S3 1A1 - CMO/RMBS		12/30/2024	Paydown		560	560	383	(5,592)	0	499	0	499	0	(5,093)	0	5,653	5,653	20	08/25/2037
46633M-AM-1	JPMRR 2009-6 2A2 - CMO/RMBS		12/01/2024	Paydown		52,660	52,882	5,342	0	0	52,660	0	52,660	0	52,660	0	0	0	1,837	04/26/2035
466365-AB-9	JACK 2019-1 A2II - ABS		11/25/2024	Paydown		70,000	70,000	66,489	67,510	0	2,490	0	2,490	0	70,000	0	0	0	1,958	08/25/2049
466365-AD-5	JACK 2022-1 A21 - ABS		11/25/2024	Paydown		220,000	220,000	219,944	219,961	0	39	0	39	0	220,000	0	0	0	4,737	02/26/2052
466365-AF-0	JACK 2019-1 22A - ABS		11/25/2024	Paydown		180,000	180,000	167,325	167,627	0	12,373	0	12,373	0	180,000	0	0	0	4,208	08/25/2049
466365-AG-8	JACK 2022-1 21A - ABS		11/25/2024	Paydown		200,000	200,000	175,609	181,266	0	18,734	0	18,734	0	200,000	0	0	0	3,419	02/26/2052
46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS		12/01/2024	Paydown		273,416	273,416	263,847	265,411	0	8,005	0	8,005	0	273,416	0	0	0	5,424	10/27/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS		12/01/2024	Paydown		49,914	49,914	49,565	49,610	0	304	0	304	0	49,914	0	0	0	799	09/17/2042
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		12/01/2024	Paydown		26,428	26,428	25,371	25,539	0	889	0	889	0	26,428	0	0	0	341	12/27/2042
46651T-AA-9	HENDR 181 A - ABS		12/15/2024	Paydown		78,741	78,741	64,205	64,308	0	14,433	0	14,433	0	78,741	0	0	0	1,629	10/17/2072
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		12/01/2024	Paydown		727,372	727,372	580,534	581,494	0	145,878	0	145,878	0	727,372	0	0	0	12,722	01/25/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		12/01/2024	Paydown		1,257,963	1,257,963	1,225,802	1,224,600	0	33,363	0	33,363	0	1,257,963	0	0	0	18,789	07/25/2052
46655G-AB-1	JPMMT 2022-4 A2 - RMBS		12/01/2024	Paydown		60,074	60,074	53,137	53,528	0	6,546	0	6,546	0	60,074	0	0	0	1,133	10/25/2052
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		12/01/2024	Paydown		574,586	574,586	553,557	554,713	0	19,874	0	19,874	0	574,586	0	0	0	17,875	11/25/2063
46657Y-AC-8	JPMMT 246 A3 - RMBS		12/01/2024	Paydown		251,052	251,052	250,111	0	0	941	0	941	0	251,052	0	0	0	4,040	12/28/2054
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		01/30/2024	Maturity @ 100.00		10,000,000	10,000,000	9,965,017	9,999,470	0	535	0	535	0	10,000,000	0	0	0	162,500	01/30/2024
472320-AA-8	JMAC 08R1 A - RMBS		12/25/2024	Paydown		41,242	54,004	47,248	38,098	0	(148)	0	(148)	0	41,242	0	0	0	2,211	06/25/2047
472321-AA-6	JMAC 2008-R2 1A1 - RMBS		12/01/2024	Paydown		144,520	144,520	110,761	134,159	0	10,360	0	10,360	0	144,520	0	0	0	4,378	10/25/2035
472321-AG-3	JMAC 2008-R2 1A3 - RMBS		12/01/2024	Paydown		0	23,616	123	(2,959)	0	(276)	0	(276)	0	(3,235)	0	3,235	3,235	707	10/25/2035
47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS		12/01/2024	Paydown		3,544	10,183	9,915	3,389	0	155	0	155	0	3,544	0	0	0	249	06/21/2037
47760Q-AC-7	JIMMY 2022-1 A21 - ABS		10/30/2024	Paydown		14,000	14,000	13,574	13,701	0	299	0	299	0	14,000	0	0	0	357	04/30/2052
48244X-AA-0	KDAC 2017-1 A - ABS	C	12/15/2024	Paydown		255,890	255,890	255,881	217,187	38,703	0	0	38,703	0	255,890	0	0	0	8,364	12/15/2042
48669R-AA-9	KCAP F3C A - CDO		09/20/2024	Paydown		682,774	682,774	682,774	682,934	0	(160)	0	(160)	0	682,774	0	0	0	22,835	12/20/2029
49255P-AA-1	KSTRL 2018-1 A - ABS	C	11/15/2024	Paydown		215,513	215,513	209,433	213,379	0	2,134	0	2,134	0	215,513	0	0	0	3,088	12/15/2038
501968-AA-5	LCN NORTH AMERICAN FUND III-D LP		01/30/2024	Direct		204,238	204,238	204,238	204,238	0	0	0	0	0	204,238	0	0	0	0	07/24/2034
50543L-AA-0	LAFL 2016 A1 - ABS	C	12/15/2024	Paydown		321,837	321,837	315,593	273,572	48,213	52	0	48,265	0	321,837	0	0	0	7,445	01/15/2042
52520M-BS-1	LMT 2005-2 2A1 - CMO/RMBS		12/25/2024	Paydown		19,326	19,271	11,476	19,524	0	(198)	0	(198)	0	19,326	0	0	0	477	12/25/2035
52521R-AC-5	LMT 2007-5 1A1 - CMO/RMBS		12/25/2024	Paydown		19,882	19,835	14,019	19,281	0	601	0	601	0	19,882	0	0	0	443	06/25/2037
52522D-AG-6	LXS 2006-16N AA1 - RMBS		12/26/2024	Paydown		490,972	490,954	381,246	407,854	75,804	7,314	0	83,118	0	490,972	0	0	0	15,175	11/25/2046
525241-AL-9	LXS 2007-1 WF1 - RMBS		12/01/2024	Paydown		20,425	23,055	8,937	19,989	0	436	0	436	0	20,425	0	0	0	490	01/25/2037
543190-AA-0	LTRAN III A1 - ABS		09/30/2024	Paydown		6,395,428	6,395,428	6,323,965	6,378,953	0	16,475	0	16,475	0	6,395,428	0	0	0	150,879	01/17/2045
543190-AB-8	LTRAN III A2 - ABS		10/09/2024	Paydown		2,041,677	2,041,677	1,961,189	2,029,125	0	12,552	0	12,552	0	2,041,677	0	0	0	65,623	01/17/2045
552339-AA-1	LYRA 242 A2 - ABS		12/20/2024	Paydown		7,166	7,166	6,980	0	0	186	0	186	0	7,166	0	0	0	48	12/20/2064
55272X-AA-0	MFA FINANCIAL INC		06/15/2024	Maturity @ 100.00		8,969,000	8,969,000	8,419,005	8,821,026	0	147,974	0	147,974	0	8,969,000	0	0	0	280,281	06/15/2024
55280Q-AU-1	MCFCL V ARR - CDO		10/10/2024	Paydown		7,125,000	7,125,000	6,745,594	6,863,716	0	261,284	0	261,284	0	7,125,000	0	0	0	503,705	04/20/2033
55281G-AA-6	MCFCL VIII A1 - CDO	C	05/16/2024	Paydown		5,027,430	5,027,430	5,008,577	5,027,430	0	0	0	0	0	5,027,430	0	0	0	181,808	07/18/2030
55281X-AT-8	MCFCL IX BR - CDO	C	03/29/2024	Paydown		8,250,000	8,250,000	7,649,297	7,858,051	0	391,949	0	391,949	0	8,250,000	0	0	0	275,122	07/17/2031
55283A-AA-7	MCA 3 A - CDO		11/15/2024	Paydown		2,083,418	2,083,418	2,083,915	2,083,518	0	(100)	0	(100)	0	2,083,418	0	0	0	49,422	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS		12/18/2024	Paydown		4,563,276	4,563,276	4,563,276	4,563,276	0	0	0	0	0	4,563,276	0	0	0	202,618	07/18/2036
55284A-AA-6	MF1 2021-FL7 A - CMBS	C	12/18/2024	Paydown		4,124,329	4,124,329	3,969,667	4,030,007	0	94,322	0	94,322	0	4,124,329	0	0	0	144,153	10/21/2036
55284J-AA-7	MF1 2022-FL8 A - CMBS		12/19/2024	Paydown		2,003,363	2,003,363	2,003,363	2,003,363	0	0	0	0	0	2,003,363	0	0	0	94,725	02/19/2037
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		353,124	353,124	326,750	327,806	0	25,318	0	25,318	0	353,124	0	0	0	6,994	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - RMBS		12/01/2024	Paydown		1,276,129	1,276,129	1,263,808	1,267,592	0	8,537	0	8,537	0	1,276,129	0	0	0	27,446	04/25/2066
55285B-AA-3	MF1 2022-FL10 A - CMBS		11/20/2024	Paydown		1,799,302	1,799,302	1,790,306	1,775,426	0	23,876	0	23,876	0	1,799,302	0	0	0	122,396	09/21/2037
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown		597,917	597,917	584,918	586,241	0	11,676	0	11,676	0	597,917	0	0	0	12,195	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS		12/01/2024	Paydown		717,541	717,541	703,280	705,110	0	12,431	0	12,431	0	717,541	0	0	0	23,838	07/25/2057
55287A-AA-3	MFRA 24RPL1 A1 - RMBS		12/01/2024	Paydown		261,724	261,724	247,691	0	0	14,033	0	14,033	0	261,724	0	0	0	2,649	02/25/2066
553438-AC-2	MJX VENTURE SENIOR TL L+1.682 04/30/2031		10/21/2024	Redemption @ 100.00		1,976,036	1,976,036	1,976,036	1,976,059	0	(22)	0	(22)	0	1,976,036	0	0	0	112,566	04/30/2031
553438-AG-3	MJX VENTURE SENIOR TL L+1.387 10/15/2031		10/15/2024	Direct		128,247	128,247	128,247	128,246	0	1	0	1	0	128,247	0	0	0	7,218	10/15/2031
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2024	Paydown		153,395	153,395	153,390	153,393	0	2	0	2	0	153,395	0	0	0	2,732	10/15/2039
55819T-AS-0	MDPK 20R BR - CDO	C	10/21/2024	Paydown		1,500,000	1,500,000	1,462,500	1,483,441	0	16,559	0	16,559	0	1,500,000	0	0	0	107,058	07/29/2030
56577G-AA-7	MRNON 2020-1 A - CDO	C	10/15/2024	Paydown		2,451,497	2,451,497	2,451,497	2,451,497	0	0	0	0	0	2,451,497	0	0	0	141,150	01/17/2034
56577P-AC-3	MCLO IX A1B - CDO	C	03/13/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,294	0	(294)	0	(294)	0	1,000,000	0	0	0	29,696	04/16/2029
56577P-AE-9	MCLO IX A2 - CDO	C	03/13/2024	Paydown		1,500,000	1,500,000	1,490,400	1,499,709	0	291	0	291	0	1,500,000	0	0	0	45,786	04/16/2029
576433-GM-2	MARM 2003-6 6A1 - CMO/RMBS		12/01/2024	Paydown		5,367	5,367	5,166	5,344	0	23	0	23	0	5,367	0	0	0	98	12/25/2033
576433-XA-9	MARM 2005-1 3A1 - CMO/RMBS		12/01/2024	Paydown		2,386	2,386	2,267	2,294	0	92	0	92	0	2,386	0	0	0	42	02/25/2035
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	12/16/2024	Paydown		250,426	250,426	249,757	249,976	0	450	0	450	0	250,426	0	0	0	7,650	12/17/2035
58278L-AA-4	MCREIF SUBREIT, LLC		06/01/2024	Adjustment		0	0	0	(306,752)	306,752	0	0	306,752	0	0	0	0	0	111,889	11/06/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
58278L-AA-4	MCREIF SUBREIT, LLC		11/06/2024	Paydown		4,592	4,592	4,253	0	0	339	0	339	0	4,592	0	0	0	401	12/31/2025
58278L-AA-4	MCREIF SUBREIT, LLC		02/22/2024	Adjustment		3,703,856	4,000,000	3,703,856	4,000,000	0	0	0	0	0	4,000,000	0	(296,144)	(296,144)	0	11/13/2023
58278L-AC-0	MCREIF SUBREIT, LLC		02/22/2024	Adjustment		3,703,856	4,000,000	4,000,000	3,693,248	306,752	0	0	306,752	0	4,000,000	0	(296,144)	(296,144)	77,611	10/15/2026
58278L-AC-0	MCREIF SUBREIT, LLC		11/14/2024	Paydown		4,438	4,438	4,110	0	0	328	0	328	0	4,438	0	0	0	325	12/31/2025
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/01/2024	Paydown		413,357	413,357	414,262	413,483	0	(126)	0	(126)	0	413,357	0	0	0	6,043	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/01/2024	Paydown		406,674	406,674	393,203	392,192	0	14,482	0	14,482	0	406,674	0	0	0	5,614	12/25/2051
59111R-AA-0	METAL 2017-1 A - ABS	C	12/15/2024	Paydown		70,696	70,696	36,449	43,124	4,380	23,191	0	27,571	0	70,696	0	0	0	1,809	10/15/2042
59408T-AA-8	MICHAEL KORS (USA) INC		11/01/2024	Maturity @ 100.00		5,000,000	5,000,000	4,838,245	4,942,580	0	57,420	0	57,420	0	5,000,000	0	0	0	212,500	11/01/2024
59576#-AA-4	Carlyle MMCF II SPV Class A-1 Term Loan		11/05/2024	Direct		8,099,617	8,099,617	8,099,617	8,099,617	0	0	0	0	0	8,099,617	0	0	0	675,446	11/03/2030
61033C-AL-0	MCMML 7 A2 - CDO		07/22/2024	Paydown		4,228,763	4,228,763	4,228,763	4,228,263	0	500	0	500	0	4,228,763	0	0	0	48,443	11/22/2030
61033R-AJ-2	MCMML 171R AR - CDO		07/22/2024	Paydown		569,807	569,807	569,807	569,807	0	0	0	0	0	569,807	0	0	0	19,433	04/23/2029
61033W-AC-6	MCMML 9 A2 - CDO	C	10/22/2024	Paydown		1,705,789	1,705,789	1,705,789	1,705,789	0	0	0	0	0	1,705,789	0	0	0	35,017	10/22/2031
61034H-AA-2	MCMML VI A - CDO	C	07/15/2024	Paydown		1,736,831	1,736,831	1,736,831	1,735,238	0	1,592	0	1,592	0	1,736,831	0	0	0	70,236	04/15/2030
61034H-AC-8	MCMML VI B - CDO	C	07/15/2024	Paydown		600,000	600,000	600,000	599,920	0	80	0	80	0	600,000	0	0	0	33,476	04/15/2030
61690P-AV-3	MSRR 13R7 10B - CMO/RMBS		12/01/2024	Paydown		223,953	223,953	223,673	223,247	0	707	0	707	0	223,953	0	0	0	6,530	12/27/2046
61749L-BM-2	MSM 2006-8AR 6A2 - CMO/RMBS		12/01/2024	Paydown		12,960	12,960	400	7,525	0	5,435	0	5,435	0	12,960	0	0	0	674	06/25/2036
61751D-AE-4	MSM 2006-17XS A3A - RMBS		02/01/2024	Piper Jaffray Co.		0	0	0	0	0	0	0	0	0	0	0	0	0	1,200	10/25/2046
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2024	Paydown		1,090,808	1,090,808	1,063,197	1,061,758	0	29,050	0	29,050	0	1,090,808	0	0	0	13,435	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2024	Paydown		369,125	369,125	373,162	372,360	0	(3,235)	0	(3,235)	0	369,125	0	0	0	4,679	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 - RMBS		12/01/2024	Paydown		465,746	465,746	468,803	467,902	0	(2,155)	0	(2,155)	0	465,746	0	0	0	6,678	09/25/2051
61774Y-AA-9	MSRM 231 A1 - CMO/RMBS		12/01/2024	Paydown		1,312,626	1,312,626	1,105,774	1,108,778	0	203,849	0	203,849	0	1,312,626	0	0	0	24,612	02/25/2053
61776Y-AA-7	MSRM 24RPL1 A1 - RMBS		12/01/2024	Paydown		444,686	444,686	426,163	0	0	18,523	0	18,523	0	444,686	0	0	0	2,965	06/25/2064
621887-AA-6	MTLOG 2018-1 AR - CDO	C	10/22/2024	Paydown		15,316	15,316	14,607	14,809	0	507	0	507	0	15,316	0	0	0	1,125	01/22/2033
62946A-AC-8	NPRL 2017-1 A1 - ABS		12/20/2024	Paydown		530,078	530,078	520,212	522,257	0	7,821	0	7,821	0	530,078	0	0	0	8,051	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS		07/19/2024	Paydown		66,363	66,363	66,360	66,361	0	1	0	1	0	66,363	0	0	0	613	11/19/2049
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS		12/25/2024	Paydown		218,194	218,194	218,189	218,193	0	2	0	2	0	218,194	0	0	0	4,788	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		12/25/2024	Paydown		261,324	261,324	261,318	261,320	0	3	0	3	0	261,324	0	0	0	4,230	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		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	654,199	01/21/2031
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/		11/14/2024	Direct		1,361,704	1,361,704	1,361,704	1,361,704	0	0	0	0	0	1,361,704	0	0	0	38,918	07/29/2025
64016N-AA-5	NBLY 211 A2 - ABS		10/30/2024	Paydown		45,000	45,000	37,560	38,084	0	6,916	0	6,916	0	45,000	0	0	0	1,008	04/30/2051
64016N-AC-1	NBLY 221 A2 - ABS		10/30/2024	Paydown		11,850	11,850	9,798	9,926	0	1,924	0	1,924	0	11,850	0	0	0	274	01/30/2052
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC, L.L.C.		08/16/2024	AFG Private Placement		1,374,633	1,374,633	1,374,633	1,374,633	0	0	0	0	0	1,374,633	0	0	0	46,857	07/15/2025
64755@-AB-7	New Mountain Guardian III B		08/16/2024	AFG Private Placement		545,455	545,455	545,455	545,455	0	0	0	0	0	545,455	0	0	0	18,853	07/15/2025
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		385,817	385,817	345,307	349,841	0	35,977	0	35,977	0	385,817	0	0	0	5,882	04/25/2061
64831D-AB-8	NRZT 22INV1 A2 - CMO/RMBS		12/25/2024	Paydown		791,887	791,887	622,868	623,478	0	168,409	0	168,409	0	791,887	0	0	0	13,694	03/25/2052
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		12/01/2024	Paydown		632,022	632,022	608,321	609,068	0	22,954	0	22,954	0	632,022	0	0	0	16,705	07/25/2062
652315-AA-0	NEWPORT REALTY TRUST INC		12/01/2024	Paydown		1,006,711	1,006,711	1,006,711	1,006,711	0	0	0	0	0	1,156,067	0	(149,355)	(149,355)	67,967	12/01/2025
65246Q-AA-7	NEWREZ LLC - ABS		12/25/2024	Paydown		343,574	343,574	343,567	343,570	0	4	0	4	0	343,574	0	0	0	6,222	11/25/2026
65252B-AA-1	FSSLF 1 A1N - CDO		10/21/2024	Paydown		19,222,247	19,222,247	18,988,085	19,134,404	0	87,844	0	87,844	0	19,222,247	0	0	0	821,442	04/22/2030
65538P-AA-6	NAA 2007-1 1AA - RMBS		12/01/2024	Paydown		14,670	17,461	0	14,210	0	460	0	460	0	14,670	0	0	0	474	03/25/2047
65539C-AK-2	NMRR 2011-4R 110 - CMO/RMBS		12/01/2024	Paydown		90,927	90,830	78,947	90,370	0	557	0	557	0	90,927	0	0	0	2,017	12/29/2036
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		156,140	156,140	156,138	156,143	0	(3)	0	(3)	0	156,140	0	0	0	5,266	11/27/2062
67108B-BS-3	OZLMF 2RRR A2R - CDO	C	03/04/2024	Paydown		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	66,703	06/30/2031
67115N-AA-8	OBX 2022-INV1 A1 - RMBS		12/01/2024	Paydown		383,812	383,812	357,713	357,296	0	26,516	0	26,516	0	383,812	0	0	0	6,777	12/26/2051
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS		12/01/2024	Paydown		647,752	647,752	562,532	562,497	0	85,255	0	85,255	0	647,752	0	0	0	17,329	01/27/2053
67116N-AA-7	OCI NV	C	12/10/2024	Jefferies		2,264,063	2,250,000	2,246,265	2,246,480	0	270	0	270	0	2,246,751	0	17,312	17,312	186,344	03/16/2033
67119Q-AB-5	OBX 2024-J1 A2 - RMBS		12/01/2024	Paydown		160,201	160,201	157,698	0	0	2,503	0	2,503	0	160,201	0	0	0	734	09/25/2054
67181D-AA-9	OAKIG 2020-1 A1 - ABS		12/20/2024	Paydown		129,096	129,096	129,090	129,094	0	2	0	2	0	129,096	0	0	0	940	11/21/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67181D-AB-7	OAKIG 2020-1 A2 - ABS		12/20/2024	Paydown		129,096	129,096	129,042	129,065	0	31	0	31	0	129,096	0	0	0	1,123	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS		12/20/2024	Paydown		115,835	115,835	115,817	115,818	0	17	0	17	0	115,835	0	0	0	657	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2024	Paydown		115,835	115,835	115,819	115,820	0	14	0	14	0	115,835	0	0	0	857	01/20/2051
67400F-AC-5	OAKCL 181 A1B - CDO		04/15/2024	Paydown		2,700,000	2,700,000	2,700,000	2,699,908	0	92	0	92	0	2,700,000	0	0	0	91,898	10/21/2030
67448E-AA-6	OBX 22INV4 A1 - RMBS		12/01/2024	Paydown		324,766	324,766	302,972	303,306	0	21,460	0	21,460	0	324,766	0	0	0	6,039	06/25/2052
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS		12/01/2024	Paydown		629,254	629,254	524,444	524,424	0	104,830	0	104,830	0	629,254	0	0	0	14,801	10/25/2052
67448X-AA-4	OBX 2021-J3 A1 - RMBS		12/01/2024	Paydown		1,444,499	1,444,499	1,463,684	1,460,539	0	(16,040)	0	(16,040)	0	1,444,499	0	0	0	18,153	10/25/2051
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2024	Paydown		83,333	83,333	83,333	83,349	0	(16)	0	(16)	0	83,333	0	0	0	5,175	12/01/2028
68286#-AA-6	171 SAW MILL LLC		12/05/2024	Paydown		363,580	363,580	363,589	363,586	0	(6)	0	(6)	0	363,580	0	0	0	7,130	07/05/2032
691204-AA-9	OR III A1L - CDO	C	04/11/2024	Paydown		2,000,000	2,000,000	1,980,000	1,994,166	0	5,834	0	5,834	0	2,000,000	0	0	0	71,846	04/20/2032
691204-AG-6	OR III A1F - CDO	C	04/11/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	39,188	04/20/2032
69291V-AB-0	PKAIR 241 A - ABS		12/15/2024	Paydown		172,746	172,746	172,744	0	0	2	0	2	0	172,746	0	0	0	3,188	09/15/2039
69346M-AE-9	PNMSR 22FT1 A - CMO/RMBS		07/02/2024	Paydown		10,000,000	10,000,000	9,950,000	9,960,000	0	40,000	0	40,000	0	10,000,000	0	0	0	499,806	06/25/2027
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS		12/25/2024	Paydown		817,276	817,276	783,066	0	0	34,210	0	34,210	0	817,276	0	0	0	18,865	01/26/2054
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS		12/01/2024	Paydown		772,035	772,035	774,327	772,970	0	(935)	0	(935)	0	772,035	0	0	0	10,553	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		12/01/2024	Paydown		73,477	73,477	75,118	74,185	0	(708)	0	(708)	0	73,477	0	0	0	1,029	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2024	Paydown		41,573	41,573	42,405	41,761	0	(188)	0	(188)	0	41,573	0	0	0	595	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2024	Paydown		25,064	25,064	25,429	25,163	0	(98)	0	(98)	0	25,064	0	0	0	408	11/26/2049
69377C-AA-1	PRKCM 2022-AFC1 A1A - CMO/RMBS		12/01/2024	Paydown		596,058	596,058	554,333	555,494	0	40,563	0	40,563	0	596,058	0	0	0	14,861	04/25/2057
69377E-AA-7	PRPM 22INV1 A1 - CMO/RMBS		12/01/2024	Paydown		224,039	224,039	217,933	218,125	0	5,914	0	5,914	0	224,039	0	0	0	4,855	04/25/2067
69381L-AA-5	PRPM 24RPL3 A1 - RMBS		12/26/2024	Paydown		146,168	146,168	140,895	0	0	5,273	0	5,273	0	146,168	0	0	0	552	11/25/2054
69547M-AA-4	PAID 223 A - ABS		11/15/2024	Paydown		1,096,789	1,096,789	1,096,789	1,096,789	0	0	0	0	0	1,096,789	0	0	0	31,408	03/15/2030
70016W-AC-8	PKBLU 221 A2 - CDO	C	10/21/2024	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	500,693	10/20/2034
70163Q-AE-8	PARLI 2R AR - CDO	C	10/20/2024	Paydown		2,117,556	2,117,556	2,117,556	2,117,556	0	0	0	0	0	2,117,556	0	0	0	75,559	10/20/2031
70469Q-AL-3	PEAKS 1 A2R - CDO		07/25/2024	Paydown		579,055	579,055	577,969	578,762	0	293	0	293	0	579,055	0	0	0	21,681	07/25/2030
70806U-AA-0	PNTPK 2 A1 - CDO	C	05/21/2024	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	248,221	01/15/2032
70806U-AE-2	PNTPK 2 B1 - CDO	C	05/21/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	74,249	01/15/2032
70932A-AD-5	PENNYMAC CORP		11/01/2024	Maturity @ 100.00		7,000,000	7,000,000	6,560,000	6,903,014	0	96,986	0	96,986	0	7,000,000	0	0	0	385,000	11/01/2024
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		12/17/2024	Call @ 100.00		1,750,026	1,750,026	1,750,026	1,704,609	0	1	0	1	0	1,750,026	0	0	0	57,507	12/31/2031
72353P-AA-4	PION 1 A - ABS	C	12/15/2024	Paydown		176,934	176,934	165,710	0	0	11,224	0	11,224	0	176,934	0	0	0	2,466	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS		12/05/2024	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	723	12/05/2049
73015B-AC-9	PMTLT 24INV1 A3 - RMBS		12/01/2024	Paydown		141,749	141,749	139,246	0	0	2,503	0	2,503	0	141,749	0	0	0	840	10/25/2059
74041E-AA-3	PRETSL XVII A1 - CDO		09/23/2024	Paydown		195,974	195,974	184,196	187,466	0	8,508	0	8,508	0	195,974	0	0	0	8,139	03/23/2035
74041N-AB-1	PRETSL XII A2 - CDO	C	12/24/2024	Paydown		814,136	814,136	772,921	777,926	0	36,211	0	36,211	0	814,136	0	0	0	51,399	12/24/2033
74042D-AA-4	PRETSL XX A1 - CDO		09/23/2024	Paydown		304,469	304,469	280,302	170,952	0	133,516	0	133,516	0	304,469	0	0	0	11,942	03/22/2038
74042F-AA-9	PRETSL 25 A1 - CDO	C	12/23/2024	Paydown		247,301	247,301	217,315	220,785	0	26,515	0	26,515	0	247,301	0	0	0	4,506	06/22/2037
74042J-AA-1	PRETSL XXI A1 - CDO	C	12/23/2024	Paydown		112,784	112,784	102,493	103,629	0	9,156	0	9,156	0	112,784	0	0	0	4,768	03/22/2038
74042M-AA-4	PRETSL 22 A1 - CDO	C	03/22/2024	Paydown		2,880,993	2,880,993	2,722,228	2,864,909	0	16,084	0	16,084	0	2,880,993	0	0	0	43,595	09/22/2036
74160M-BN-1	PRIME 2003-2 1A9 - RMBS		12/30/2024	Direct		0	0	112,720	(974)	0	0	0	0	0	(974)	0	974	974	0	10/25/2033
74331U-AA-6	PROG 22SFR3 A - CMBS		10/17/2024	Paydown		116,077	116,077	111,154	112,294	0	3,783	0	3,783	0	116,077	0	0	0	1,986	04/19/2039
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		12/01/2024	Paydown		39,703	39,703	40,268	40,206	0	(503)	0	(503)	0	39,703	0	0	0	749	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2024	Paydown		72,267	72,267	72,685	72,543	0	(275)	0	(275)	0	72,267	0	0	0	1,316	12/27/2049
74390F-AA-7	PRPM 24RCF6 A1 - RMBS		12/25/2024	Paydown		265,045	265,045	256,466	0	0	8,579	0	8,579	0	265,045	0	0	0	1,256	10/27/2064
748956-AA-7	RCKT 23CES2 A1A - RMBS		12/01/2024	Paydown		1,978,467	1,978,467	1,978,455	1,978,449	0	18	0	18	0	1,978,467	0	0	0	79,989	09/25/2043
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		03/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(308)	01/25/2037
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS		12/01/2024	Paydown		40,038	45,709	43,830	39,472	0	566	0	566	0	40,038	0	0	0	1,612	03/25/2037
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS		12/26/2024	Paydown		41,458	41,461	39,599	32,244	8,799	415	0	9,214	0	41,458	0	0	0	1,063	02/26/2051
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2024	Paydown		147,502	147,502	149,784	149,512	0	(2,010)	0	(2,010)	0	147,502	0	0	0	3,383	09/27/2049
74935W-AA-2	RCKT 23CES1 A1A - CMO/RMBS		12/01/2024	Paydown		597,322	597,322	597,310	597,290	0	32	0	32	0	597,322	0	0	0	22,324	06/25/2043
749384-AA-1	RCKT 2021-5 A1 - RMBS		12/01/2024	Paydown		2,077,757	2,077,757	2,063,612	2,059,885	0	17,872	0	17,872	0	2,077,757	0	0	0	27,961	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		2,212,516	2,212,516	2,167,920	2,165,025	0	47,491	0	47,491	0	2,212,516	0	0	0	32,795	01/25/2052

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
74938W-AB-7	RCKT 222 A2 - RMBS		12/01/2024	Paydown		265,123	265,123	250,748	250,637	0	14,486	0	14,486	0	265,123	0	0	0	3,746	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		12/01/2024	Paydown		740,834	740,834	731,574	730,393	0	10,441	0	10,441	0	740,834	0	0	0	9,820	12/26/2051
749407-AA-0	RCKT 23CES3 A1A - CMO/RMBS		12/01/2024	Paydown		1,747,053	1,747,053	1,747,024	1,747,033	0	20	0	20	0	1,747,053	0	0	0	77,732	11/25/2043
749421-AA-1	RCKT 24CES8 A1A - RMBS		12/01/2024	Paydown		139,774	139,774	139,774	0	0	0	0	0	0	139,774	0	0	0	976	11/25/2044
74958W-AC-0	RFMSI 2007-SA1 2A2 - CMO/RMBS		12/01/2024	Paydown		30,792	28,897	13,300	29,684	0	1,108	0	1,108	0	30,792	0	0	0	903	02/25/2037
74958Y-AE-2	RFMSI 2007-S4 A5 - CMO/RMBS		12/25/2024	Paydown		6,713	9,646	3,095	6,581	0	132	0	132	0	6,713	0	0	0	381	04/25/2037
74969T-AA-8	RBIT 2021-HB1 A - RMBS		12/25/2024	Paydown		2,463,980	2,463,980	2,463,977	2,463,499	0	481	0	481	0	2,463,980	0	0	0	14,662	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS		09/25/2024	Paydown		284,087	284,087	280,975	280,615	0	3,472	0	3,472	0	284,087	0	0	0	2,531	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2024	Paydown		733,705	733,705	732,691	732,697	0	1,008	0	1,008	0	733,705	0	0	0	10,712	01/25/2062
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2024	Paydown		280,475	280,475	278,314	279,122	0	1,353	0	1,353	0	280,475	0	0	0	6,091	03/25/2067
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		12/01/2024	Paydown		63,355	87,904	69,976	63,691	0	(336)	0	(336)	0	63,355	0	0	0	3,112	07/25/2036
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS		12/25/2024	Paydown		14,309	29,414	21,640	(4,694)	0	13,946	0	13,946	0	9,252	0	5,056	5,056	794	09/25/2036
75116C-ET-9	RALI 2007-QS6 114 - CMO/RMBS		12/01/2024	Paydown		10,598	18,746	18,034	10,188	0	410	0	410	0	10,598	0	0	0	564	04/25/2037
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		05/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(6,561)	05/25/2036
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		06/25/2024	Paydown		335,374	335,374	296,929	334,177	0	1,197	0	1,197	0	335,374	0	0	0	5,114	07/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2024	Paydown		723,150	723,150	728,799	727,391	0	(4,241)	0	(4,241)	0	723,150	0	0	0	9,539	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/01/2024	Paydown		656,395	656,395	645,728	644,767	0	11,628	0	11,628	0	656,395	0	0	0	9,561	12/25/2051
75574E-AA-5	RCMT 2022-FL9 A - CMBS		12/26/2024	Paydown		4,558,992	4,558,992	4,522,520	4,533,289	0	25,703	0	25,703	0	4,558,992	0	0	0	226,627	06/25/2037
75575A-AA-2	RCMT 2023-FL12 A - CMBS		12/26/2024	Paydown		1,976,601	1,976,601	1,966,718	1,969,105	0	7,496	0	7,496	0	1,976,601	0	0	0	97,732	05/25/2038
75575R-AA-5	RCMT 2023-FL11 A - CMBS		12/26/2024	Paydown		1,906,762	1,906,762	1,901,995	1,903,277	0	3,485	0	3,485	0	1,906,762	0	0	0	99,562	10/25/2039
755931-AA-0	RCMT 22FL10 A - CMBS		12/26/2024	Paydown		3,001,188	3,001,188	2,978,679	2,985,502	0	15,686	0	15,686	0	3,001,188	0	0	0	136,450	10/25/2039
75888Z-ZA-2	REGENITY 1L TL SOFR+500 12/31/2026		12/31/2024	Direct		25,000	25,000	24,875	0	0	12	0	12	0	25,000	0	0	0	1,056	12/31/2026
75970N-BE-6	RAMC 2005-3 AF4 - RMBS		12/01/2024	Paydown		371,583	371,583	371,579	371,583	0	0	0	0	0	371,583	0	0	0	10,114	11/25/2035
76042E-AA-7	REPS 2020-A A - ABS		10/21/2024	Paydown		1,128,635	1,128,635	1,128,439	1,128,528	0	107	0	107	0	1,128,635	0	0	0	10,952	11/20/2030
76110H-2Y-4	RALI 2005-QS5 A2 - RMBS		12/25/2024	Direct		0	0	31,798	(664)	664	0	0	664	0	0	0	0	0	0	04/25/2035
76110V-RX-8	RFMS2 2005-HS1 1A4 - RMBS		03/30/2024	Paydown		0	0	0	(10,566)	0	0	0	0	0	(10,566)	0	10,566	10,566	0	09/25/2035
761118-BU-1	RALI 2005-QA8 NB2 - CMO/RMBS		12/01/2024	Paydown		442,787	448,910	357,067	440,217	0	2,570	0	2,570	0	442,787	0	0	0	7,026	07/25/2035
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS		12/01/2024	Paydown		2,625	3,701	979	2,617	0	8	0	8	0	2,625	0	0	0	114	10/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		12/01/2024	Paydown		14,510	16,824	244	11,885	2,204	421	0	2,625	0	14,510	0	0	0	461	02/25/2036
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		12/01/2024	Paydown		112,975	106,724	97,045	111,011	0	1,964	0	1,964	0	112,975	0	0	0	2,901	05/18/2035
77775*-BU-4	ROSENTHAL & ROSENTHAL, INC. - ABS		01/15/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,077	0	(77)	0	(77)	0	1,000,000	0	0	0	21,900	01/15/2025
77775*-BV-2	ROSENTHAL & ROSENTHAL, INC.		01/31/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	53,200	01/31/2026
77879R-AB-2	ROTOR 2011-1 1A - ABS	D	11/15/2024	Paydown		1,628,314	1,628,314	1,058,404	1,058,404	0	569,910	0	569,910	0	1,628,314	0	0	0	48,969	06/15/2046
78433X-AA-8	SALTT 211 AA - ABS		12/15/2024	Paydown		951,465	951,465	951,439	951,443	0	22	0	22	0	951,465	0	0	0	9,765	02/28/2033
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS		12/01/2024	Paydown		385,051	385,051	384,810	386,635	0	(1,584)	0	(1,584)	0	385,051	0	0	0	12,456	08/25/2062
78474Q-AA-3	SQ ABS ISSUER LLC - ABS		12/20/2024	Direct		1,951	1,951	1,938	0	0	0	0	0	0	1,951	0	0	0	15	10/20/2039
78474Q-AB-1	SQ ABS ISSUER LLC - ABS		12/20/2024	Direct		1,301	1,301	1,284	0	0	0	0	0	0	1,301	0	0	0	12	10/20/2034
80306A-AA-8	SAPA 2018-1 A - ABS	C	12/15/2024	Paydown		471,844	471,844	474,669	420,087	52,496	(738)	0	51,757	0	471,844	0	0	0	13,029	12/15/2040
80349B-BD-8	SARAT US 2R3 - CDO		06/10/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	189,025	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	(1,017)	05/26/2037
816939-AC-6	SEMT 24INV1 A3 - RMBS		12/01/2024	Paydown		147,352	147,352	144,796	0	0	2,556	0	2,556	0	147,352	0	0	0	675	10/25/2054
81742L-AA-4	SEQI 1 A - CDO	C	11/28/2024	Paydown		700,129	700,129	695,929	698,080	0	2,049	0	2,049	0	700,129	0	0	0	29,910	04/15/2031
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2024	Paydown		231,310	231,297	235,345	234,593	0	(3,283)	0	(3,283)	0	231,310	0	0	0	4,262	12/27/2049
81748E-AB-2	SEMT 2024-7 A2 - RMBS		12/01/2024	Paydown		356,313	356,313	354,253	0	0	2,060	0	2,060	0	356,313	0	0	0	6,165	08/25/2054
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2024	Paydown		99,049	99,049	101,123	101,684	0	(2,634)	0	(2,634)	0	99,049	0	0	0	2,538	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		12/01/2024	Paydown		88,280	88,280	90,460	89,763	0	(1,482)	0	(1,482)	0	88,280	0	0	0	1,984	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		12/01/2024	Paydown		179,610	179,610	183,735	183,066	0	(3,456)	0	(3,456)	0	179,610	0	0	0	3,209	02/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		12/01/2024	Paydown		911,967	911,967	921,515	919,632	0	(7,664)	0	(7,664)	0	911,967	0	0	0	10,281	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		722,464	722,464	704,177	703,343	0	19,121	0	19,121	0	722,464	0	0	0	9,568	02/26/2052

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
81749E-AA-3	SEMT 24HY A1A - RMBS		12/25/2024	Paydown		473,196	473,196	466,202	0	0	6,994	0	6,994	0	473,196	0	0	0	2,463	11/25/2063
81761T-AE-5	SERV 2021-1 A21 - RMBS		04/30/2024	Paydown		35,075	35,075	31,797	32,047	0	3,028	0	3,028	0	35,075	0	0	0	377	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2024	Paydown		31,850	31,850	32,155	31,978	0	(128)	0	(128)	0	31,850	0	0	0	773	10/25/2049
817743-AG-2	SPRO 221 A2 - ABS		10/25/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	977	01/25/2052
817743-AJ-6	SPRO 241 A2 - ABS		10/25/2024	Paydown		52,500	52,500	52,500	0	0	0	0	0	0	52,500	0	0	0	1,630	01/25/2054
83438J-AA-4	SLOSO 2007-1 ALA - CDO		10/07/2024	Paydown		1,746,216	1,746,216	1,560,680	1,585,389	0	160,826	0	160,826	0	1,746,216	0	0	0	31,904	10/07/2037
83546D-AL-2	SONIC 2020-1 A21 - ABS		12/20/2024	Paydown		55,000	55,000	55,963	55,751	0	(751)	0	(751)	0	55,000	0	0	0	1,011	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2024	Paydown		82,500	82,500	87,676	85,847	0	(3,347)	0	(3,347)	0	82,500	0	0	0	1,227	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS		12/20/2024	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	415	08/21/2051
85022W-AP-9	SCFT 2020-A A - ABS		12/25/2024	Paydown		594,348	594,348	594,319	594,325	0	24	0	24	0	594,348	0	0	0	6,100	09/26/2037
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2024	Paydown		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	22,209	09/20/2029
85208U-AA-2	SPRTE 211 A - ABS	C	12/15/2024	Paydown		413,464	413,464	371,601	375,512	0	37,952	0	37,952	0	413,464	0	0	0	6,347	11/15/2046
85572R-AA-7	STARR 2018-1 A - ABS		12/15/2024	Paydown		42,366	42,366	39,903	0	0	2,463	0	2,463	0	42,366	0	0	0	846	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2024	Paydown		43,510	43,510	42,843	0	0	666	0	666	0	43,510	0	0	0	148	03/15/2044
862068-AA-7	STONEHENGE CAPITAL FUND NEVADA III LLC		10/31/2024	Direct		349,300	349,300	348,864	349,231	0	70	0	70	0	349,300	0	0	0	11,744	01/31/2026
86208#-AA-3	STONEHENGE CAP CT VI 2021B-1 8.00 12/15/		12/15/2024	CALL		558	558	558	558	0	0	0	0	0	558	0	0	0	28	12/15/2030
86208@-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I		12/01/2024	Direct		156,460	156,460	156,460	156,460	0	0	0	0	0	156,460	0	0	0	5,285	03/01/2026
86209@-AA-4	Stonehenge Capital KY V 8.361 03/01/2028		10/01/2024	Direct		388,483	388,483	388,483	388,483	0	0	0	0	0	388,483	0	0	0	29,856	03/01/2028
86211*-AA-2	STONEHENGE CAPITAL FUND NEBRASKA IV LLC		09/15/2024	Direct		268,252	268,252	268,252	268,252	0	0	0	0	0	268,252	0	0	0	15,787	03/01/2028
86212V-AA-2	STR 2016-1 A1 - ABS		12/20/2024	Paydown		46,891	46,891	46,866	46,883	0	8	0	8	0	46,891	0	0	0	1,012	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS		04/20/2024	Paydown		2,781,032	2,781,032	2,780,311	2,780,937	0	95	0	95	0	2,781,032	0	0	0	36,050	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS		12/20/2024	Paydown		34,570	34,570	34,403	34,410	0	160	0	160	0	34,570	0	0	0	803	10/20/2048
86213*-AA-0	STONEHENGE CAPITAL FUND LOUISIANA III, L		10/15/2024	Direct		26,251	26,251	26,251	0	0	0	0	0	0	26,251	0	0	0	77	03/01/2030
86268H-AA-6	STRTA 1 A - CDO	C	01/16/2024	Paydown		277,740	277,740	277,740	277,664	0	76	0	76	0	277,740	0	0	0	5,143	01/15/2031
86271P-AA-3	STRTA II A1 - CDO	C	07/10/2024	Paydown		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	342,206	10/20/2033
86324E-AA-5	STRE 242 A - ABS		12/15/2024	Paydown		396,532	396,531	396,435	0	0	97	0	97	0	396,532	0	0	0	2,640	02/15/2045
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		12/01/2024	Paydown		32,310	32,343	28,395	31,317	0	993	0	993	0	32,310	0	0	0	740	11/25/2035
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		12/01/2024	Paydown		12,670	12,944	10,331	12,647	0	23	0	23	0	12,670	0	0	0	286	07/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		12/01/2024	Paydown		33,292	35,036	30,886	32,831	0	461	0	461	0	33,292	0	0	0	887	07/25/2035
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS		12/25/2024	Paydown		7,648	7,615	3,568	7,585	0	63	0	63	0	7,648	0	0	0	214	08/25/2035
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS		12/01/2024	Paydown		178,450	162,675	121,844	174,752	0	3,698	0	3,698	0	178,450	0	0	0	4,555	09/25/2035
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		12/01/2024	Paydown		136,336	129,552	117,644	134,731	0	1,604	0	1,604	0	136,336	0	0	0	3,721	09/25/2035
863579-ZL-5	SARM 2005-20 3A3 - CMO/RMBS		12/01/2024	Paydown		59,090	66,430	56,432	56,881	0	2,209	0	2,209	0	59,090	0	0	0	2,647	10/25/2035
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2024	Paydown		33,316	33,316	31,204	30,934	2,422	(39)	0	2,383	0	33,316	0	0	0	580	08/25/2031
86359A-MG-5	SASC 2003-AL1 APO - RMBS		12/01/2024	Paydown		18,234	18,234	12,843	17,818	0	416	0	416	0	18,234	0	0	0	0	04/25/2031
86359A-WT-6	SASC 2003-AL2 APO - RMBS		12/01/2024	Paydown		34,994	34,994	27,206	34,128	0	866	0	866	0	34,994	0	0	0	0	01/25/2031
86661#-AA-3	SUMTER VA CTL 3.291 09/15/2042		12/16/2024	Direct		318,865	318,865	322,053	318,969	0	(104)	0	(104)	0	318,865	0	0	0	5,713	02/15/2043
87222E-AB-4	TBW 2007-1 A2 - RMBS		12/26/2024	Paydown		59,162	59,162	10,383	58,577	0	585	0	585	0	59,162	0	0	0	361	03/25/2037
87222E-AC-2	TBW 2007-1 A3 - RMBS		12/01/2024	Paydown		105,604	105,604	34,691	105,057	0	548	0	548	0	105,604	0	0	0	644	03/25/2037
87228Q-A#-9	TCG BDC SER 2020 SR NT 4.50 12/31/2024		12/31/2024	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	281,250	12/31/2024
87228Q-A@-1	CARLYLE SECURED LENDING, INC.		12/31/2024	Maturity @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	445,313	12/31/2024
87240P-AJ-0	TCP 1R AR - CDO	C	11/20/2024	Paydown		509,162	509,162	484,234	491,477	0	17,685	0	17,685	0	509,162	0	0	0	27,511	08/20/2033
87244C-AJ-5	CHMML I AR - CDO		07/19/2024	Paydown		6,232,677	6,232,677	6,233,636	6,232,764	0	(88)	0	(88)	0	6,232,677	0	0	0	289,625	10/21/2030
87244C-AL-0	CHMML I BR - CDO		07/19/2024	Paydown		1,800,000	1,800,000	1,800,000	1,799,441	0	559	0	559	0	1,800,000	0	0	0	105,997	10/21/2030
87265K-AF-9	SIXTH STREET SPECIALTY LENDING INC		11/01/2024	Maturity @ 100.00		5,000,000	5,000,000	4,951,600	4,991,259	0	8,741	0	8,741	0	5,000,000	0	0	0	193,750	11/01/2024
87267C-AA-6	TRP 211 A - ABS		12/17/2024	Paydown		162,991	162,991	142,304	147,379	0	15,612	0	15,612	0	162,991	0	0	0	1,782	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2024	Paydown		77,815	77,815	76,988	0	0	827	0	827	0	77,815	0	0	0	1,311	09/30/2039
87268R-AA-2	TFINS 192 A1 - CDO		11/28/2024	Paydown		142,995	142,995	142,995	142,995	0	0	0	0	0	142,995	0	0	0	8,296	02/28/2039
87666Y-AA-5	TCO 2022-DPM A - CMBS		12/16/2024	Paydown		15,000,000	15,000,000	14,849,790	14,919,589	0	80,411	0	80,411	0	15,000,000	0	0	0	1,127,485	05/15/2037
88035K-AA-7	TENET 241 A1 - ABS		12/20/2024	Paydown		4,853	4,853	4,850	0	0	3	0	3	0	4,853	0	0	0	27	10/20/2054

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
881561-GQ-1	TMTS 0415AL A1 - RMBS		01/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(4)	07/25/2034
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		03/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(229)	01/25/2038
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2024	Paydown		560,000	560,000	551,600	552,944	0	7,056	0	7,056	0	560,000	0	0	0	5,885	08/20/2046
88432F-AY-5	WINDR 2015-1 A2R - CDO		04/10/2024	Paydown		1,600,000	1,600,000	1,600,000	1,599,518	0	482	0	482	0	1,600,000	0	0	0	54,842	10/21/2030
885220-KW-2	TMST 2006-2 A2B - CMO/RMBS		12/25/2024	Paydown		19,745	19,915	19,089	19,272	0	473	0	473	0	19,745	0	0	0	454	04/25/2036
88576N-AD-0	HENDR 2006-2 A2 - ABS		12/15/2024	Paydown		634,418	634,418	618,161	618,652	0	15,766	0	15,766	0	634,418	0	0	0	19,398	06/15/2047
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		4,150,260	4,150,260	3,782,918	3,993,560	0	156,700	0	156,700	0	4,150,260	0	0	0	83,368	05/17/2032
88607A-AA-7	TBOLT 2019 A - ABS	C	12/15/2024	Paydown		425,066	425,066	425,050	358,148	66,913	5	0	66,918	0	425,066	0	0	0	9,654	11/15/2039
88631Y-AC-1	TIA IV A1B - CDO		07/22/2024	Paydown		1,500,000	1,500,000	1,500,000	1,499,776	0	224	0	224	0	1,500,000	0	0	0	81,248	01/20/2032
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		12/01/2024	Paydown		1,764,413	1,764,413	1,764,396	1,764,441	0	(28)	0	(28)	0	1,764,413	0	0	0	77,273	10/25/2063
89183C-AA-3	TPMT 24CES1 A1A - RMBS		12/01/2024	Paydown		1,418,908	1,418,908	1,418,885	0	0	23	0	23	0	1,418,908	0	0	0	46,336	01/25/2064
89183G-AA-4	TPMT 244 A1A - RMBS		12/01/2024	Paydown		392,698	392,698	385,164	0	0	7,534	0	7,534	0	392,698	0	0	0	2,285	10/27/2064
891947-AA-1	TPMT 24CES6 A1 - RMBS		12/01/2024	Paydown		127,242	127,242	127,241	0	0	1	0	1	0	127,242	0	0	0	607	11/25/2064
89412K-AA-8	TRAP XI A1 - CDO		04/10/2024	Paydown		3,703,645	3,703,645	3,504,575	3,832,734	0	(129,089)	0	(129,089)	0	3,703,645	0	0	0	108,183	10/10/2041
89413A-AA-9	TRAP IX A1 - CDO		10/28/2024	Paydown		263,987	263,987	241,930	244,738	0	19,249	0	19,249	0	263,987	0	0	0	11,097	01/27/2040
89413C-AA-5	TRAP X A1 - CDO		10/07/2024	Paydown		1,742,781	1,742,781	1,592,466	1,610,637	0	132,144	0	132,144	0	1,742,781	0	0	0	49,625	07/08/2041
89609M-AA-7	TRIBUTE RAIL LLC - ABS		12/17/2024	Paydown		280,481	280,481	280,425	280,440	0	41	0	41	0	280,481	0	0	0	8,977	05/17/2052
89616Q-AA-9	TCN 2022-SFR1 A - CMBS		11/01/2024	Paydown		7,824	7,824	7,824	7,715	0	109	0	109	0	7,824	0	0	0	206	04/19/2039
89656G-AA-2	TRL 211 A - ABS		12/19/2024	Paydown		201,694	201,694	187,777	190,403	0	11,291	0	11,291	0	201,694	0	0	0	2,408	07/19/2051
89656R-AA-8	TRL 221 A - ABS		12/19/2024	Paydown		404,540	404,540	404,523	404,527	0	14	0	14	0	404,540	0	0	0	9,613	05/19/2052
89657A-AC-0	TRL 2020-1 A - ABS		12/17/2024	Paydown		243,031	243,031	242,973	242,992	0	39	0	39	0	243,031	0	0	0	2,571	10/17/2050
89657B-AA-2	TRL 191 A1 - ABS		12/17/2024	Paydown		90,760	90,760	90,715	90,742	0	19	0	19	0	90,760	0	0	0	1,892	04/17/2049
89657B-AB-0	TRL 2019-2 A1 - ABS		12/17/2024	Paydown		289,242	289,242	289,174	289,209	0	33	0	33	0	289,242	0	0	0	3,744	10/18/2049
89683L-AA-8	TRP 212 A - RMBS		12/17/2024	Paydown		180,899	180,899	180,825	180,831	0	69	0	69	0	180,899	0	0	0	2,144	06/20/2051
89708B-AA-1	TROPC 5 AL1 - CDO	C	10/15/2024	Paydown		92,072	92,072	81,989	84,211	0	7,862	0	7,862	0	92,072	0	0	0	4,342	07/15/2036
898203-AA-2	TFINS 2017-2 A1 - CDO	C	12/20/2024	Paydown		95,083	95,083	93,182	93,766	0	1,317	0	1,317	0	95,083	0	0	0	5,056	09/20/2039
898203-AB-0	TFINS 2017-2 A2 - CDO	C	12/20/2024	Paydown		57,050	57,050	55,909	54,721	0	2,329	0	2,329	0	57,050	0	0	0	3,033	09/20/2039
89820U-AB-0	TFINS 181 A2 - CDO	C	12/30/2024	Paydown		9,235	9,235	9,143	8,669	0	567	0	567	0	9,235	0	0	0	712	03/30/2039
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	11/04/2024	Paydown		89,053	89,053	89,053	89,053	0	0	0	0	0	89,053	0	0	0	6,338	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		10/15/2024	Paydown		425,899	425,899	425,899	425,899	0	0	0	0	0	425,899	0	0	0	8,656	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2024	Paydown		454,796	454,796	449,103	450,559	0	4,237	0	4,237	0	454,796	0	0	0	5,800	02/28/2051
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		12/01/2024	Paydown		803,337	803,337	778,735	777,910	0	25,428	0	25,428	0	803,337	0	0	0	11,564	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		12/01/2024	Paydown		2,022,420	2,022,419	1,958,903	1,956,860	0	65,559	0	65,559	0	2,022,420	0	0	0	28,272	11/25/2051
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2024	Paydown		49,862	49,862	49,862	49,869	0	(8)	0	(8)	0	49,862	0	0	0	1,608	08/15/2025
912928-AA-6	STEAM 241 A - ABS		12/28/2024	Paydown		2,300	2,299	2,299	0	0	1	0	1	0	2,300	0	0	0	19	09/28/2054
91530Q-AA-8	UNLOK 241 A - RMBS		12/25/2024	Paydown		376,698	376,698	367,110	0	0	9,587	0	9,587	0	376,698	0	0	0	13,781	04/25/2039
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/01/2024	Paydown		1,088,464	1,088,464	1,097,308	1,094,908	0	(6,444)	0	(6,444)	0	1,088,464	0	0	0	15,010	08/25/2051
91825K-AA-5	VINEB 23SFR1 A - CMBS		12/22/2024	Paydown		119,697	119,697	110,875	111,108	0	8,589	0	8,589	0	119,697	0	0	0	3,744	12/19/2040
92257A-AB-0	VCC 2018-1 A - CMO/RMBS		12/01/2024	Paydown		688,710	688,710	688,476	688,005	0	705	0	705	0	688,710	0	0	0	13,702	04/27/2048
92257B-AA-0	VCC 2022-3 A - CMO/RMBS		12/01/2024	Paydown		460,224	460,224	459,335	459,274	0	950	0	950	0	460,224	0	0	0	13,729	06/25/2052
92257C-AA-8	VCC 2019-1 A - RMBS		11/01/2024	Paydown		264,221	264,252	264,191	264,252	0	(31)	0	(31)	0	264,221	0	0	0	5,169	03/25/2049
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS		12/01/2024	Paydown		408,089	408,089	405,294	405,677	0	2,412	0	2,412	0	408,089	0	0	0	8,066	02/26/2052
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS		12/01/2024	Paydown		1,442,662	1,442,662	1,442,337	1,442,183	0	478	0	478	0	1,442,662	0	0	0	44,908	08/26/2052
92259L-AB-4	VCC 2020-1 AFX - RMBS		12/01/2024	Paydown		303,847	303,847	303,844	303,662	0	185	0	185	0	303,847	0	0	0	4,502	02/25/2050
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS		12/01/2024	Paydown		428,097	428,097	428,084	0	0	13	0	13	0	428,097	0	0	0	10,487	06/25/2054
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS		12/01/2024	Paydown		675,661	675,661	675,542	675,261	0	401	0	401	0	675,661	0	0	0	16,774	04/25/2052
92259W-AA-2	VCC 244 A - RMBS		08/25/2024	Paydown		5,877	5,877	5,877	0	0	0	0	0	0	5,877	0	0	0	30	08/25/2054
92259W-AA-2	VCC 244 A - RMBS		12/01/2024	Paydown		216,561	216,560	216,553	0	0	8	0	8	0	216,561	0	0	0	4,160	08/25/2054
92261A-BA-5	VCC 245 A - RMBS		12/01/2024	Paydown		128,357	128,357	128,351	0	0	6	0	6	0	128,357	0	0	0	1,444	01/25/2054

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
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2024	Paydown		901,589	901,589	882,008	889,516	0	12,074	0	12,074	0	901,589	0	0	0	9,111	11/26/2066
92538N-AA-5	VERUS 2022-4 A1 - RMBS		12/01/2024	Paydown		86,694	86,694	80,665	80,997	0	5,697	0	5,697	0	86,694	0	0	0	2,116	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - RMBS		12/01/2024	Paydown		173,458	173,458	173,002	173,063	0	394	0	394	0	173,458	0	0	0	3,621	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		12/01/2024	Paydown		190,098	190,098	190,096	190,253	0	(156)	0	(156)	0	190,098	0	0	0	5,780	07/25/2067
92540Z-ZA-7	VESALIO LLC 8.00 06/13/2025		06/28/2024	Adjustment		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	43,397	06/13/2025
92580B-AA-1	VICOF 3 TERM LOAN FUNDED - ABS		12/09/2024	Direct		4,213,509	4,213,509	4,213,509	4,213,509	0	0	0	0	0	4,213,509	0	0	0	99,505	11/24/2029
92580B-AC-7	VICOF III TL 8.10 11/15/2029		12/09/2024	Direct		1,276,810	1,276,810	1,276,810	1,276,810	0	0	0	0	0	1,276,810	0	0	0	61,059	11/15/2029
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS		11/20/2024	Direct		3,929,189	3,929,189	3,929,189	3,929,189	0	0	0	0	0	3,929,189	0	0	0	80,387	02/18/2028
92838C-AA-6	VISIO 221 A1 - RMBS		12/01/2024	Paydown		454,571	454,571	454,564	456,444	0	(1,873)	0	(1,873)	0	454,571	0	0	0	16,726	08/27/2057
92925C-CC-4	WAMU 2006-AR1 1AA - CMO/RMBS		03/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(117)	01/25/2046
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		12/01/2024	Paydown		165,981	144,518	111,945	154,289	9,314	2,378	0	11,692	0	165,981	0	0	0	3,652	05/25/2037
933636-AG-7	WAMU 2007-HY4 3A1 - CMO/RMBS		12/01/2024	Paydown		80,798	81,449	77,126	70,068	9,600	1,130	0	10,730	0	80,798	0	0	0	2,339	04/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		12/01/2024	Paydown		33,167	35,387	31,532	32,697	0	470	0	470	0	33,167	0	0	0	831	11/25/2036
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS		03/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(65)	01/25/2047
93363N-AB-1	WAMU 2006-AR12 1A2 - CMO/RMBS		12/01/2024	Paydown		17,626	17,886	16,908	15,161	2,565	(100)	0	2,465	0	17,626	0	0	0	488	10/25/2036
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		12/01/2024	Paydown		93,177	102,134	86,625	92,402	0	776	0	776	0	93,177	0	0	0	2,375	07/25/2037
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS		12/01/2024	Paydown		1,295	2,009	2,015	1,253	0	42	0	42	0	1,295	0	0	0	64	02/25/2036
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS		12/01/2024	Paydown		19,504	34,889	32,513	19,128	0	377	0	377	0	19,504	0	0	0	846	07/25/2036
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS		12/25/2024	Paydown		7,078	11,602	0	6,490	0	588	0	588	0	7,078	0	0	0	407	07/25/2036
94353W-AA-3	WAAV 171 A - ABS		12/15/2024	Paydown		442,757	442,757	441,880	362,125	68,961	870	0	69,831	0	442,757	0	0	0	10,907	11/15/2042
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		12/01/2024	Paydown		276,826	276,827	281,758	282,778	0	(5,952)	0	(5,952)	0	276,826	0	0	0	6,149	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2024	Paydown		105,575	105,575	106,828	105,639	0	(64)	0	(64)	0	105,575	0	0	0	1,919	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		1,846,386	1,846,386	1,811,189	1,812,273	0	34,112	0	34,112	0	1,846,386	0	0	0	22,886	08/25/2051
95058X-AE-8	WEN 2018-1 A22 - ABS		12/15/2024	Paydown		46,167	46,167	42,642	43,582	0	2,585	0	2,585	0	46,167	0	0	0	1,121	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - ABS		12/15/2024	Paydown		13,890	13,890	13,587	13,674	0	216	0	216	0	13,890	0	0	0	328	06/15/2049
95058X-AK-4	WEN 211 A21 - ABS		12/15/2024	Paydown		39,386	39,386	32,583	32,911	0	6,475	0	6,475	0	39,386	0	0	0	583	06/15/2051
95058X-AL-2	WEN 211 A22 - ABS		12/15/2024	Paydown		12,504	12,504	9,908	10,022	0	2,482	0	2,482	0	12,504	0	0	0	217	06/15/2051
95058X-AM-0	WEN 2022-1 A21 - ABS		12/15/2024	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	530	03/15/2052
96034J-AA-4	WESTR 2022-1 A - ABS		12/01/2024	Paydown		1,531,132	1,531,132	1,529,597	1,527,133	0	3,999	0	3,999	0	1,531,132	0	0	0	14,617	08/20/2036
96034J-AB-2	WESTR 2022-1 B - ABS		12/01/2024	Paydown		1,312,399	1,312,399	1,310,839	1,306,306	0	6,093	0	6,093	0	1,312,399	0	0	0	16,032	08/20/2036
96034L-AA-9	WESTR 2020-1 A - ABS		06/26/2024	Paydown		393,609	393,609	393,091	393,577	0	31	0	31	0	393,609	0	0	0	3,895	03/20/2034
97064E-AA-6	WESTF 2018-A A - ABS		12/15/2024	Paydown		115,974	115,974	115,968	115,975	0	(1)	0	(1)	0	115,974	0	0	0	2,984	09/15/2043
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2024	Paydown		194,507	194,507	192,660	192,784	0	1,723	0	1,723	0	194,507	0	0	0	3,313	03/15/2045
97064Y-AA-2	WESTF 2023-A A - ABS		12/15/2024	Paydown		986,125	986,125	974,767	975,846	0	10,280	0	10,280	0	986,125	0	0	0	41,876	10/15/2048
97988Q-AL-8	WDMNT 172R A1R - CDO		12/23/2024	Paydown		30,060,000	30,060,000	29,091,500	29,462,078	0	597,922	0	597,922	0	30,060,000	0	0	0	2,544,203	04/20/2033
97988W-AA-9	WDMNT 207 A1A - CDO	C	07/09/2024	Paydown		24,000,000	24,000,000	23,852,500	23,944,320	0	55,680	0	55,680	0	24,000,000	0	0	0	1,281,739	01/15/2032
98625L-AJ-1	GNRT 5 C2 - CDO		05/16/2024	Paydown		2,500,000	2,500,000	2,500,000	2,500,028	0	(28)	0	(28)	0	2,500,000	0	0	0	72,151	10/22/2031
98850#-AA-9	YUKON CAPITAL PARTNERS IC PARALLEL V LP		12/09/2024	CALL		8,629	8,629	8,629	0	0	0	0	0	0	8,629	0	0	0	232	12/22/2032
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	10/16/2024	Paydown		9,261,286	9,261,286	9,261,286	9,261,286	0	0	0	0	0	9,261,286	0	0	0	454,167	07/16/2031
98878F-AE-9	ZCCP 2021-1 A2A - CDO	C	07/15/2024	Paydown		3,000,000	3,000,000	2,949,027	2,953,801	0	46,199	0	46,199	0	3,000,000	0	0	0	168,518	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2024	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	708	07/31/2051
98944P-AB-3	ZCAP 2018-1 A - ABS		12/15/2024	Paydown		365,806	365,812	360,393	363,902	0	1,904	0	1,904	0	365,806	0	0	0	8,761	10/15/2038
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		12/15/2024	Paydown		234,682	234,682	233,183	202,468	31,753	462	0	32,215	0	234,682	0	0	0	4,207	11/15/2037
G7256K-AB-0	PROP 2017-1 A - ABS		12/15/2024	Paydown		261,969	261,969	261,813	261,505	0	464	0	464	0	261,969	0	0	0	7,154	03/15/2042
G8476*-AA-9	STEPSTONE PRIVATE EQUITY LP SECONDARY OP		12/31/2024	CALL		187,835	187,835	187,835	0	0	0	0	0	0	187,835	0	0	0	15,086	12/28/2035
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						874,078,904	875,959,069	859,986,425	850,607,977	1,417,159	8,378,357	411,411	9,384,105	0	874,880,639	0	(801,735)	(801,735)	34,728,345	XXX
48126H-AA-8	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00		5,000,000	5,000,000	4,818,750	4,855,046	0	1,847	0	1,847	0	4,856,894	0	143,106	143,106	225,065	12/29/2049
1309999999. Subtotal - Bonds - Hybrid Securities						5,000,000	5,000,000	4,818,750	4,855,046	0	1,847	0	1,847	0	4,856,894	0	143,106	143,106	225,065	XXX
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		12/31/2024	Direct		7,426	7,426	7,426	7,426	0	0	0	0	0	7,426	0	0	0	508	07/31/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00228*-AB-2	ATI RESTORATION, LLC - INITIAL DDTL		12/31/2024	Direct		2,574	2,574	2,574	2,574	0	0	0	0	0	2,574	0	0	0	178	07/31/2026
00231@-AB-5	ATS ACQUISITION COMPANY, LLC - CLOSING D		12/31/2024	Direct		9,440	9,440	9,440	9,440	0	0	0	0	0	9,440	0	0	0	689	11/30/2026
00231@-AC-3	ATS ACQUISITION COMPANY, LLC - DELAYED D		12/31/2024	Direct		5,541	5,541	5,541	4,148	0	0	0	0	0	5,541	0	0	0	404	11/30/2026
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		12/31/2024	Direct		8,453	8,453	8,453	8,453	0	0	0	0	0	8,453	0	0	0	591	05/11/2025
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		10/01/2024	Direct		1,484	1,484	1,484	1,293	164	0	0	164	0	1,484	0	0	0	96	02/07/2026
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa		10/01/2024	Direct		425	425	425	354	63	0	0	63	0	425	0	0	0	38	02/07/2026
00843@-AA-7	AFFINIPAY MIDCO, LLC - TERM LOAN		09/06/2024	Direct		94,677	94,677	94,677	94,677	0	0	0	0	0	94,677	0	0	0	8,831	06/09/2028
00843@-AB-5	AFFINIPAY MIDCO, LLC - INCREMENTAL TERM		09/06/2024	Direct		9,592	9,592	9,592	9,592	0	0	0	0	0	9,592	0	0	0	895	06/09/2028
00843@-AC-3	AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL		09/06/2024	Direct		23,879	23,879	23,879	23,879	0	0	0	0	0	23,879	0	0	0	2,228	06/09/2028
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN		12/31/2024	Direct		95,000	95,000	82,650	91,932	0	3,068	0	3,068	0	95,000	0	0	0	7,091	06/30/2025
02639D-AN-6	AMERICAN GREETINGS CORPORATION - TERM LO		11/29/2024	Direct		25,000	25,000	24,500	0	0	41	0	41	0	25,000	0	0	0	1,200	10/30/2029
02928@-AA-1	AMERICAN RESTORATION OPERATIONS, LLC - T		07/24/2024	Direct		675,004	675,004	675,004	666,904	8,100	0	0	8,100	0	675,004	0	0	0	46,757	10/02/2025
02928@-AC-7	AMERICAN RESTORATION OPERATIONS, LLC - D		07/24/2024	Direct		304,241	304,241	304,241	300,590	3,651	0	0	3,651	0	304,241	0	0	0	27,056	10/02/2025
02928@-AD-5	AMERICAN RESTORATION OPERATIONS, LLC - D		07/24/2024	Direct		491,963	491,963	491,963	486,060	5,904	0	0	5,904	0	491,963	0	0	0	44,432	10/02/2025
02928@-AF-0	AMERICAN RESTORATION OPERATIONS, LLC - D		07/24/2024	Direct		136,322	136,322	136,322	134,686	1,636	0	0	1,636	0	136,322	0	0	0	12,312	10/02/2025
03272*-AA-3	ANAQUA PARENT HOLDINGS, INC. - TERM LOAN		08/23/2024	Direct		48,330	48,330	48,330	48,330	0	0	0	0	0	48,330	0	0	0	4,597	04/10/2026
03272*-AB-1	ANAQUA PARENT HOLDINGS, INC. - DELAYED T		08/26/2024	Direct		6,938	6,938	6,938	6,938	0	0	0	0	0	6,938	0	0	0	607	04/10/2026
03524Q-AE-3	ANI PHARMACEUTICALS, INC. - INITIAL TERM		08/13/2024	Direct		3,949,622	3,949,622	3,752,141	3,797,598	0	152,024	0	152,024	0	3,949,622	0	0	0	285,796	11/19/2027
03979*-AA-9	RTI Surgical		12/31/2024	Direct		10,356	10,356	10,356	10,356	0	0	0	0	0	10,356	0	0	0	846	07/20/2026
05464#-AA-2	AXIOM MERGER SUB INC. - FACILITY B		08/26/2024	Direct		447,714	447,714	431,554	442,473	0	5,241	0	5,241	0	447,714	0	0	0	42,585	08/22/2031
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		04/12/2024	Direct		1,956,691	1,968,400	1,899,506	1,919,659	0	24,353	0	24,353	0	1,944,013	0	12,679	12,679	70,258	02/01/2027
05554J-AJ-6	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		12/31/2024	Direct		8,781	8,781	8,694	0	0	5	0	5	0	8,781	0	0	0	184	03/05/2029
06683@-AA-7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA		12/31/2024	Direct		1,400	1,400	1,400	1,400	0	0	0	0	0	1,400	0	0	0	114	10/30/2026
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED		12/31/2024	Direct		800	800	800	800	0	0	0	0	0	800	0	0	0	65	10/30/2026
06829@-AA-2	BARR AIR PATROL, LLC - TERM LOAN		12/31/2024	Direct		13,411	13,411	13,411	13,411	0	0	0	0	0	13,411	0	0	0	977	10/04/2028
06829@-AD-6	Barr Air Patrol, LLC		12/31/2024	Direct		1,683	1,683	1,683	0	0	0	0	0	0	1,683	0	0	0	106	12/02/2027
06829@-AE-4	BARR AIR PATROL, LLC - SECOND AMENDMENT		12/31/2024	Direct		1,980	1,980	1,980	0	0	0	0	0	0	1,980	0	0	0	125	10/04/2028
07723@-AA-7	BEHAVIORAL FRAMEWORK, LLC - TERM LOAN		12/31/2024	Direct		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	984	11/01/2028
07723@-AC-3	Behavioral Framework, LLC		09/30/2024	Direct		1,715	1,715	1,715	0	0	0	0	0	0	1,715	0	0	0	18,634	11/01/2028
08855S-ZG-5	Bidtellect INC 10.00 12/30/2023		01/01/2024	AFG Private Placement		209,125	0	0	0	0	0	0	0	0	0	0	209,125	209,125	0	12/30/2023
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		12/31/2024	Direct		161,821	161,821	161,821	161,821	0	0	0	0	0	161,821	0	0	0	6,057	12/29/2025
10527@-AB-7	BRANDMUSCLE, INC. - TERM A LOAN		07/01/2024	Direct		1,466,250	1,466,250	1,466,250	1,457,453	8,798	0	0	8,798	0	1,466,250	0	0	0	113,868	09/30/2025
1252L*-AE-3	CG BUYER, LLC - CLOSING DATE TERM LOAN		03/01/2024	Adjustment		(12,840)	(12,840)	(12,840)	(12,840)	0	0	0	0	0	(12,840)	0	0	0	(856)	07/19/2028
1252L*-AF-0	CG BUYER, LLC - DELAYED DRAW TERM LOAN		12/31/2024	Direct		219	219	219	0	0	0	0	0	0	219	0	0	0	597	07/19/2028
12721#-AA-7	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA		06/28/2024	Direct		170,972	170,972	170,972	170,972	0	0	0	0	0	170,972	0	0	0	9,783	10/31/2025
12721#-AB-5	CVP Holdco, Inc./Term Loan 10/19		06/28/2024	Direct		185,307	185,307	185,307	185,307	0	0	0	0	0	185,307	0	0	0	10,499	10/31/2025
12721#-AC-3	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA		06/28/2024	Direct		147,134	147,134	147,134	147,134	0	0	0	0	0	147,134	0	0	0	8,419	10/31/2025
12740@-AB-4	CV INTERMEDIATE HOLDCO CORP. - CLOSING D		12/31/2024	Direct		29,189	29,189	29,189	28,605	584	0	0	584	0	29,189	0	0	0	2,178	03/31/2026
12740@-AC-2	CV INTERMEDIATE HOLDCO CORP. - DELAYED D		12/31/2024	Direct		10,777	10,777	10,777	10,562	216	0	0	216	0	10,777	0	0	0	804	03/31/2026
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		02/06/2024	Direct		1,713,115	1,713,115	1,517,775	1,643,691	0	3,863	0	3,863	0	1,647,554	0	65,561	65,561	53,721	10/09/2025
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		01/02/2024	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	286	10/09/2024
19076*-AA-7	COBALT BUYER SUB INC		12/31/2024	Direct		938	938	938	928	9	0	0	9	0	938	0	0	0	68	10/02/2028
19076*-AB-5	COBALT BUYER SUB INC		12/31/2024	Direct		310	310	310	307	3	0	0	3	0	310	0	0	0	22	10/02/2028
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS,INC. -		01/01/2024	Adjustment		509	509	509	504	0	0	0	0	0	509	0	0	0	62	01/20/2027
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS,INC. -		03/28/2024	Direct		0	0	0	(27)	25	0	0	25	0	0	0	0	0	2	01/20/2027
21257@-AC-8	CONVEY HEALTH SOLUTIONS, INC. - CLOSING		12/31/2024	Direct		145,882	145,882	145,882	145,862	0	0	0	0	0	145,882	0	0	0	10,776	07/02/2029
23344U-AC-4	DS ADMIRAL BIDCO, LLC - TERM LOAN		06/26/2024	Direct		731,250	731,250	731,250	707,484	23,766	0	0	23,766	0	731,250	0	0	0	50,475	03/16/2028
23363#-AB-5	DRS Holdings III, Inc./Term Loan 11/19		12/31/2024	Direct		7,049	7,049	7,049	6,908	141	0	0	141	0	7,049	0	0	0	502	11/01/2025
23363#-AC-3	DRS HOLDINGS III, INC. - 2021 TERM LOAN		12/31/2024	Direct		99,920	99,920	99,920	97,922	1,998	0	0	1,998	0	99,920	0	0	0	7,089	11/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24360@-AC-6	DECOPAC, INC. - TERM B LOAN		09/24/2024	Direct		282,758	282,758	282,758	265,792	16,965	0	0	16,965	0	282,758	0	0	0	27,022	05/15/2028
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		10/21/2024	Direct		3,456,397	3,456,397	3,468,818	3,458,658	0	(2,261)	0	(2,261)	0	3,456,397	0	0	0	182,009	10/20/2027
24823@-AA-1	DENALI HOLDCO LLC		07/17/2024	Direct		122,505	122,505	122,505	122,505	0	0	0	0	0	122,505	0	0	0	7,997	09/15/2027
25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		04/30/2024	Direct		907,100	907,100	907,100	904,832	2,268	0	0	2,268	0	907,100	0	0	0	53,852	08/04/2025
25403#-AR-7	DILIGENT CORPORATION		04/30/2024	Direct		12,636	12,636	12,636	12,604	32	0	0	32	0	12,636	0	0	0	750	08/04/2025
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		04/30/2024	Direct		60,781	60,781	60,173	60,562	0	220	0	220	0	60,781	0	0	0	3,455	08/04/2025
25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER		04/30/2024	Direct		60,781	60,781	60,781	60,629	152	0	0	152	0	60,781	0	0	0	3,455	08/04/2025
25403#-AW-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		04/30/2024	Direct		20,043	20,043	20,043	19,993	50	0	0	50	0	20,043	0	0	0	1,190	08/04/2025
25460H-AB-8	DIRECTV FINANCING, LLC - CLOSING DATE TE		06/28/2024	Direct		6,653,226	6,653,226	6,656,694	6,634,882	18,591	(247)	0	18,344	0	6,653,226	0	0	0	123,661	08/02/2027
26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER		09/12/2024	Direct		134,551	134,551	134,551	134,551	0	0	0	0	0	134,551	0	0	0	15,640	12/30/2026
26887@-AA-9	EP WEALTH ADVISORS, LLC		06/26/2024	Direct		164,033	164,033	164,033	164,033	0	0	0	0	0	164,033	0	0	0	8,891	09/04/2026
26887@-AB-7	EP WEALTH ADVISORS DDTL L+525 09/04/26 A		06/26/2024	Direct		172,839	172,839	172,839	172,839	0	0	0	0	0	172,839	0	0	0	9,476	09/04/2026
26888*-AA-0	EPS NASS PARENT, INC. - INITIAL TERM LOA		05/23/2024	Direct		148,890	148,890	148,890	148,890	0	0	0	0	0	148,890	0	0	0	6,776	04/19/2028
26888*-AB-8	EPS NASS PARENT, INC. - DELAYED DRAW TER		05/23/2024	Direct		8,381	8,381	8,381	8,381	0	0	0	0	0	8,381	0	0	0	381	04/19/2028
27004#-AA-3	J.C. BROMAC CORPORATION - INITIAL TERM L		09/30/2024	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	20,549	12/31/2026
28619*-AA-2	ELEMICA PARENT INC		05/17/2024	Direct		76,599	76,599	76,599	74,301	2,298	0	0	2,298	0	76,599	0	0	0	3,607	09/18/2025
28619*-AB-0	ELEMICA PARENT, INC. - TERM B LOAN		05/17/2024	Direct		390,669	390,669	380,902	378,949	8,931	2,789	0	11,720	0	390,669	0	0	0	17,666	09/18/2025
28619*-AC-8	ELEMICA PARENT, INC. - AMENDMENT NO. 1 T		05/17/2024	Direct		43,051	43,051	43,051	41,759	1,292	0	0	1,292	0	43,051	0	0	0	1,910	09/18/2025
28619*-AD-6	ELEMICA PARENT, INC. - AMENDMENT NO. 1 D		05/17/2024	Direct		111,284	111,284	111,284	107,946	3,339	0	0	3,339	0	111,284	0	0	0	5,536	09/18/2025
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS, LLC		12/31/2024	Direct		600	600	600	588	12	0	0	12	0	600	0	0	0	46	12/18/2026
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS, LLC		12/31/2024	Direct		801	801	801	785	16	0	0	16	0	801	0	0	0	59	12/18/2026
29359@-AB-0	ENTACT ENVIRONMENTAL SERVICES,INC. - INI		12/31/2024	Direct		121,712	121,712	121,712	121,712	0	0	0	0	0	121,712	0	0	0	8,828	01/31/2027
29359@-AC-8	ENTACT ENVIRONMENTAL SERVICES, INC. - IN		12/31/2024	Direct		49,258	49,258	49,258	49,258	0	0	0	0	0	49,258	0	0	0	3,515	01/31/2027
29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18		10/30/2024	Direct		465,088	465,088	454,624	460,437	1,456	3,195	0	4,651	0	465,088	0	0	0	41,998	04/09/2026
29668#-AA-6	ESSENTIAL SERVICES HOLDING CORPORATION -		06/17/2024	Direct		847,138	847,138	847,138	847,138	0	0	0	0	0	847,138	0	0	0	68,456	11/16/2026
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -		06/17/2024	Direct		452,422	452,422	452,422	452,422	0	0	0	0	0	452,422	0	0	0	36,560	11/16/2026
29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION -		06/17/2024	Direct		340,635	340,635	340,635	340,635	0	0	0	0	0	340,635	0	0	0	27,526	11/16/2026
30208*-AB-3	EXO GROUP HOLDINGS, LLC		09/30/2024	Direct		120,707	120,707	120,707	120,105	121	0	0	121	0	120,707	0	0	0	8,189	09/01/2026
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC - TERM L		12/03/2024	Direct		7,756	7,756	7,756	7,756	0	0	0	0	0	7,756	0	0	0	593	02/12/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOAN (FIRST L		12/20/2024	Exchange		2,206,217	2,206,217	2,120,033	1,971,430	0	0	0	0	0	2,120,033	0	86,184	86,184	0	03/10/2026
36261*-AB-4	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -		12/31/2024	Direct		15,380	15,380	15,380	15,380	0	0	0	0	0	15,380	0	0	0	943	11/24/2026
36261*-AC-2	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -		12/31/2024	Direct		9,620	9,620	9,620	9,620	0	0	0	0	0	9,620	0	0	0	658	11/24/2026
36457W-AD-3	GALWAY BORROWER LLC		06/28/2024	Direct		121,135	122,322	120,335	118,652	2,316	167	0	2,483	0	121,135	0	0	0	6,593	09/29/2028
36458S-A*-0	GALWAY BORROWER LLC - REFINANCING TRANCH		12/31/2024	Direct		12,782	12,782	12,574	0	0	4	0	4	0	12,782	0	0	0	24	09/29/2028
40178#-AA-6	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -		08/15/2024	Direct		3,473	3,473	3,473	3,473	0	0	0	0	0	3,473	0	0	0	3,631	11/24/2026
40178#-AD-0	GUIDED PRACTICE SOLUTIONS DENTAL, LLC -		12/31/2024	Direct		3,684	3,684	3,684	0	0	0	0	0	0	3,684	0	0	0	93	11/24/2026
40481#-AA-8	HH - STELLA, INC. - INITIAL TERM LOAN		12/31/2024	Direct		1,605	1,605	1,605	1,605	0	0	0	0	0	1,605	0	0	0	116	04/24/2028
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO		12/31/2024	Direct		284	284	284	284	0	0	0	0	0	284	0	0	0	21	04/24/2028
41902@-AA-9	Sigma Electric Manufacturing Corporation		04/05/2024	Direct		583,032	583,032	571,324	583,032	0	0	0	0	0	583,032	0	0	0	17,834	10/31/2024
41902@-AB-7	HATTERAS ELECTRICAL MANUFACTURING HOLDIN		04/05/2024	Direct		243,422	243,422	240,988	243,030	0	393	0	393	0	243,422	0	0	0	7,450	10/31/2025
42801@-AD-3	HERSPIEGEL CONSULTING LLC - THIRD AMENDM		11/29/2024	Direct		20,652	20,652	20,652	20,652	0	0	0	0	0	20,652	0	0	0	1,497	12/14/2026
42981#-AA-9	HIGH STREET BUYER, INC. - DELAYED DRAW T		12/31/2024	Direct		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	85	04/14/2028
42983#-AA-7	HIGH STREET BUYER, INC. - TERM LOAN B		12/31/2024	Direct		933	933	933	933	0	0	0	0	0	933	0	0	0	64	04/14/2028
42983#-AB-5	HIGH STREET BUYER, INC. - DELAYED DRAW A		12/31/2024	Direct		540	540	540	540	0	0	0	0	0	540	0	0	0	37	04/14/2028
42983#-AC-3	HIGH STREET BUYER, INC. - DELAYED DRAW T		12/31/2024	Direct		1,228	1,228	1,228	1,228	0	0	0	0	0	1,228	0	0	0	84	04/14/2028
44940*-AA-9	ICAT INTERMEDIATE HOLDINGS, LLC - CLOSIN		12/31/2024	Direct		5,625	5,625	5,625	0	0	0	0	0	0	5,625	0	0	0	541	03/01/2029
44940*-AB-7	ICAT INTERMEDIATE HOLDINGS, LLC - DELAYE		12/31/2024	Direct		1,875	1,875	1,875	0	0	0	0	0	0	1,875	0	0	0	55	03/01/2029
44961*-AB-1	Implus Footcare, LLC/Initial Term Loan 0		12/31/2024	Direct		2,935	2,935	2,928	2,645	261	1	0	262	0	2,935	0	0	0	213	07/31/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45321*-AA-5	IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC)		12/31/2024	Direct		456	456	455	411	41	0	0	41	0	456	0	0	0	49	07/31/2025
46126#-AA-6	INTRAPAC PARENT INC. - INITIAL U.S. TERM		12/31/2024	Direct		3,768	3,768	3,683	3,747	13	8	0	21	0	3,768	0	0	0	282	04/11/2026
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		12/31/2024	Direct		488	488	488	484	5	0	0	5	0	488	0	0	0	37	04/11/2026
48773#-AA-8	KELLERMEYER BERGENSONS SERVICES, LLC - I		03/18/2024	EXCHANGE		115,229	115,487	114,332	95,135	19,881	15	0	19,897	0	115,031	0	198	198	2,339	11/07/2026
48773#-AB-6	KELLERMEYER BERGENSONS SERVICES, LLC - 2		03/18/2024	EXCHANGE		25,408	25,408	25,408	20,931	4,478	0	0	4,478	0	25,408	0	0	0	515	11/07/2026
48773#-AC-4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		03/18/2024	EXCHANGE		472,820	472,820	472,820	389,493	83,327	0	0	83,327	0	472,820	0	0	0	9,575	11/07/2026
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES, LLC - A		03/18/2024	EXCHANGE		659,548	663,448	650,179	546,526	109,813	230	0	110,043	0	656,569	0	2,979	2,979	13,436	11/07/2026
48773#-AF-7	KELLERMEYER BERGENSONS SERVICES, LLC - A		03/18/2024	EXCHANGE		30,020	74,259	72,774	0	0	59	0	59	0	73,522	0	(43,502)	(43,502)	3,875	11/06/2028
48773#-AH-3	KELLERMEYER BERGENSONS SERVICES, LLC - T		12/31/2024	Direct		4,985	4,985	4,985	0	0	0	0	0	0	4,985	0	0	0	193	11/06/2028
48881#-AB-5	KENE ACQUISITION, INC. - TERM B LOAN		02/08/2024	Direct		392,311	392,311	382,418	377,599	11,031	3,680	0	14,712	0	392,311	0	0	0	4,355	08/10/2026
48881#-AC-3	KENE ACQUISITION, INC. - DELAYED DRAW TE		02/08/2024	Direct		65,621	65,621	65,621	63,160	2,461	0	0	2,461	0	65,621	0	0	0	729	08/10/2026
50541#-AA-5	LABORATORIES BIDCO LLC - U.S. DOLLAR INI		12/31/2024	Direct		1,511	1,511	1,511	1,284	192	0	0	192	0	1,511	0	0	0	156	07/23/2029
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		12/31/2024	Direct		239	239	239	202	32	0	0	32	0	239	0	0	0	25	07/23/2029
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		12/31/2024	Direct		1,534	1,534	1,534	1,304	195	0	0	195	0	1,534	0	0	0	159	07/23/2029
50541#-AD-9	LABORATORIES BIDCO LLC - TL		12/31/2024	Direct		9,072	9,072	9,072	8,000	930	0	0	930	0	9,072	0	0	0	768	07/23/2029
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		12/31/2024	Direct		527	527	527	448	67	0	0	67	0	527	0	0	0	50	07/23/2029
51206#-AA-9	LAKERS BUYER, INC. - TERM LOAN		12/31/2024	Direct		1,569	1,569	1,569	1,569	0	0	0	0	0	1,569	0	0	0	110	03/22/2027
51206#-AB-7	LAKERS BUYER, INC. - INITIAL DELAYED DRA		12/31/2024	Direct		654	654	654	654	0	0	0	0	0	654	0	0	0	46	03/22/2027
53173#-AA-4	LIDO ADVISORS, LLC - INITIAL TERM LOAN		07/17/2024	Direct		72,766	72,766	72,766	72,766	0	0	0	0	0	72,766	0	0	0	5,973	06/15/2027
53173#-AB-2	LIDO ADVISORS, LLC - DELAYED DRAW TERM L		07/17/2024	Direct		92,416	92,416	92,416	92,416	0	0	0	0	0	92,416	0	0	0	7,145	06/15/2027
53627M-AB-9	LIONS GATE CAPITAL HOLDINGS LLC - TERM B		11/06/2024	Direct		2,276,587	2,276,587	2,202,598	2,241,732	0	34,855	0	34,855	0	2,276,587	0	0	0	121,552	03/24/2025
55371*-AU-9	MRI SOFTWARE LLC - CLOSING DATE TERM LOA		02/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/10/2027
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		02/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/10/2027
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		09/30/2024	Direct		816	816	800	789	26	1	0	27	0	816	0	0	0	40	06/23/2028
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED		09/30/2024	Direct		270	270	270	258	12	0	0	12	0	270	0	0	0	13	06/23/2028
57780@-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN		12/31/2024	Direct		1,040	1,040	1,040	1,026	14	0	0	14	0	1,040	0	0	0	69	06/01/2027
57780@-AB-0	MAVERICK ACQUISITION, INC. - DELAYED DRA		12/31/2024	Direct		236	236	236	191	45	0	0	45	0	236	0	0	0	16	06/01/2027
59509#-AA-6	MICROMERITICS INSTRUMENT CORPORATION - T		08/23/2024	Direct		74,184	74,184	74,184	74,184	0	0	0	0	0	74,184	0	0	0	4,329	12/18/2025
60937@-AA-8	MONICA HOLDCO (US), INC. - TERM LOAN		12/31/2024	Direct		6,596	6,596	6,596	6,596	0	0	0	0	0	6,596	0	0	0	593	01/07/2028
62900*-AA-9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T		05/23/2024	Direct		28,052	28,052	28,052	27,070	982	0	0	982	0	28,052	0	0	0	1,828	12/29/2026
62900*-AB-7	NCWS INTERMEDIATE, INC. - CLOSING DATE T		05/23/2024	Direct		93,362	93,362	93,362	90,095	3,268	0	0	3,268	0	93,362	0	0	0	6,112	12/29/2026
62931*-AA-2	NMC SKINCARE INTERMEDIATE HOLDINGS II, L		12/31/2024	Direct		1,945	1,945	1,900	1,887	42	4	0	46	0	1,945	0	0	0	134	11/02/2026
62931*-AC-8	NMC SKINCARE INTERMEDIATE HOLDINGS II, L		12/31/2024	Direct		649	649	647	629	16	0	0	16	0	649	0	0	0	45	11/02/2026
63607@-AA-1	NATIONAL FIRE & SAFETY, INC. - TERM LOAN		10/01/2024	Direct		373,279	203,232	203,232	164,636	21,885	0	0	21,885	0	373,279	0	0	0	53,041	08/02/2026
63607@-AB-9	NATIONAL FIRE & SAFETY, INC. - DELAYED D		10/01/2024	Direct		220,816	120,225	120,225	97,405	12,934	0	0	12,934	0	220,816	0	0	0	31,378	08/02/2026
63607@-AC-7	NATIONAL FIRE & SAFETY, INC. - ADDITIONA		10/01/2024	Direct		282,889	142,487	142,487	111,522	15,040	0	0	15,040	0	282,889	0	0	0	15,082	08/02/2026
64027*-AA-3	NELIPAK HOLDING COMPANY - INITIAL U.S. D		03/26/2024	Direct		400,503	400,503	392,493	385,484	12,159	2,860	0	15,019	0	400,503	0	0	0	15,973	07/02/2026
64027*-AB-1	NELIPAK HOLDING COMPANY - 2019 INCREMENT		03/26/2024	Direct		59,844	59,844	58,647	57,600	1,811	433	0	2,244	0	59,844	0	0	0	2,224	07/02/2026
64157@-AA-3	NEW AGE CRYO ACQUISITION, INC. - TERM LO		12/31/2024	Direct		1,405	1,405	1,405	0	0	0	0	0	0	1,405	0	0	0	124	08/30/2029
64157@-AB-1	NEW AGE CRYO ACQUISITION, INC. - DELAYED		12/31/2024	Direct		141	141	141	0	0	0	0	0	0	141	0	0	0	4	08/30/2029
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED		01/01/2024	Adjustment		39	39	39	39	0	0	0	0	0	39	0	0	0	6	05/19/2027
65716*-AA-6	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		12/31/2024	Direct		407	407	407	407	0	0	0	0	0	407	0	0	0	29	09/15/2027
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		12/31/2024	Direct		165	165	165	165	0	0	0	0	0	165	0	0	0	12	09/15/2027
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		12/31/2024	Direct		1,284	1,284	1,284	1,284	0	0	0	0	0	1,284	0	0	0	92	09/15/2027
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		12/31/2024	Direct		186	186	186	186	0	0	0	0	0	186	0	0	0	13	09/15/2027
67008*-AA-9	NOVIPAX BUYER, L.L.C. - TERM LOAN		11/22/2024	Direct		6,499	6,499	6,499	6,489	0	0	0	0	0	6,499	0	0	0	289	12/01/2026
69345Y-AB-0	WOK HOLDINGS INC. - INITIAL TERM LOAN		12/17/2024	Direct		4,741,832	4,741,832	4,518,806	4,635,855	31,084	74,892	0	105,977	0	4,741,832	0	0	0	630,940	03/01/2026
69398*-AD-7	PDI TA HOLDINGS, INC. - INITIAL TERM LOA		02/01/2024	Direct		1,777,975	1,777,975	1,776,004	1,760,195	17,494	286	0	17,780	0	1,777,975	0	0	0	51,745	10/24/2024
704668-AA-6	PSG-FUNCTIONAL MATERIALS LLC (AKA POLYME		01/03/2024	Direct		2,201	2,201	2,201	2,179	0	0	0	0	0	2,201	0	0	0	6,917	10/03/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70559@-AA-4	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		08/29/2024	Direct		527,041	527,041	513,454	523,855	0	3,186	0	3,186	0	527,041	0	0	0	38,241	05/29/2025
70559@-AB-2	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		08/29/2024	Direct		153,660	153,660	153,660	153,660	0	0	0	0	0	153,660	0	0	0	11,150	05/29/2025
70559@-AD-8	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		08/29/2024	Direct		154,226	154,226	154,226	154,226	0	0	0	0	0	154,226	0	0	0	11,625	05/29/2025
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		08/29/2024	Direct		144,465	144,465	144,465	144,465	0	0	0	0	0	144,465	0	0	0	10,971	05/29/2025
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		08/29/2024	Direct		68,555	68,555	68,555	68,555	0	0	0	0	0	68,555	0	0	0	5,206	05/29/2025
70977@-AC-4	PEOPLEASE HOLDINGS LLC - TERM LOAN		12/31/2024	Direct		15,767	15,767	15,742	13,267	67	3	0	70	0	15,767	0	0	0	1,070	07/15/2027
71667*-AA-3	PETROLEUM SERVICE GROUP LLC - DELAYED DR		04/03/2024	Direct		17,819	17,819	17,819	17,819	0	0	0	0	0	17,819	0	0	0	545	07/23/2025
71667*-AB-1	PETROLEUM SERVICE GROUP LLC - INITIAL TE		04/03/2024	Direct		892,954	892,954	873,065	887,791	0	5,163	0	5,163	0	892,954	0	0	0	43,887	07/23/2025
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN		12/31/2024	Direct		1,229	1,229	1,229	1,069	132	0	0	132	0	1,229	0	0	0	97	08/20/2027
74140#-AA-0	Project Potter Buyer, LLC/Term Loan 4/20		12/31/2024	Direct		4,559	4,559	4,559	4,559	0	0	0	0	0	4,559	0	0	0	343	04/23/2027
74140#-AB-8	PROJECT POTTER BUYER, LLC - 2020 INCREME		12/31/2024	Direct		1,002	1,002	1,002	1,002	0	0	0	0	0	1,002	0	0	0	75	04/23/2027
74140#-AC-6	PROJECT POTTER BUYER, LLC - 2020-2 INCRE		12/31/2024	Direct		1,139	1,139	1,139	1,139	0	0	0	0	0	1,139	0	0	0	86	04/23/2027
74140#-AD-4	PROJECT POTTER BUYER, LLC - 2020 INCREME		12/31/2024	Direct		386	386	386	386	0	0	0	0	0	386	0	0	0	29	04/23/2027
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		07/02/2024	Direct		6,804	6,804	6,804	6,623	0	0	0	0	0	6,804	0	0	0	188	08/21/2029
74309#-AB-5	PRODUCTION RESOURCE GROUP, L.L.C. - LAST		07/02/2024	Direct		2,930	2,930	2,930	2,762	0	0	0	0	0	2,930	0	0	0	79	08/21/2029
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		07/02/2024	Direct		383	383	383	373	0	0	0	0	0	383	0	0	0	56	08/21/2029
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECO		07/02/2024	Direct		3,450	3,450	3,450	3,360	0	0	0	0	0	3,450	0	0	0	256	08/21/2029
74309#-AE-9	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		06/28/2024	Adjustment		4,028	4,028	4,028	0	0	0	0	0	0	4,028	0	0	0	245	08/21/2029
75000#-AE-8	RSC Acquisition, Inc./Term Loan 10/19		01/01/2024	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	1,708	11/01/2029
75046T-AB-0	Radius Aerospace, Inc./Term Loan 3/19		06/28/2024	Direct		187,227	187,227	183,950	183,482	3,078	666	0	3,745	0	187,227	0	0	0	10,552	03/29/2027
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY, INC - T		11/26/2024	Direct		275,267	275,267	275,267	275,267	0	0	0	0	0	275,267	0	0	0	28,768	12/31/2026
75734@-AB-9	Reddy Ice Holdings, Inc./Term Loan 7/19		04/22/2024	Direct		1,508,021	1,508,021	1,459,881	1,496,008	0	12,013	0	12,013	0	1,508,021	0	0	0	88,749	07/01/2025
75734@-AC-7	REDDY ICE LLC - DELAYED DRAW TERM LOAN		04/22/2024	Direct		141,515	141,515	141,515	141,515	0	0	0	0	0	141,515	0	0	0	8,327	07/01/2025
76009W-AU-4	UPBOUND GROUP, INC. - TLB		12/31/2024	Direct		37,415	37,415	37,228	0	0	18	0	18	0	37,415	0	0	0	702	02/17/2028
76009W-AW-0	UPBOUND GROUP, INC.		05/28/2024	EXCHANGE		4,601,169	4,624,228	4,640,135	4,618,448	16,032	(1,031)	0	15,001	0	4,633,448	0	(32,279)	(32,279)	244,213	02/17/2028
76028@-AA-4	REPAIRIFY, INC. - INITIAL TERM LOAN		12/31/2024	Direct		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	83	06/14/2027
76252@-AA-1	RIALTO MANAGEMENT GROUP, LLC - INITIAL T		12/05/2024	Direct		85,779	85,779	84,922	85,592	0	188	0	188	0	85,779	0	0	0	8,703	12/01/2025
76252@-AB-9	RIALTO MANAGEMENT GROUP LLC		12/05/2024	Direct		215,496	215,496	215,496	215,496	0	0	0	0	0	215,496	0	0	0	21,863	12/01/2025
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		04/15/2024	Direct		7,968,149	7,968,149	7,496,679	7,441,933	267,588	258,629	0	526,217	0	7,968,149	0	0	0	213,639	05/30/2025
78249L-AE-0	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		12/31/2024	Direct		20,991	20,991	19,574	0	0	245	0	245	0	20,991	0	0	0	938	05/30/2027
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental		12/31/2024	Direct		1,212	1,212	1,188	1,209	0	3	0	3	0	1,212	0	0	0	88	07/31/2026
78433*-AA-1	SG ACQUISITION, INC. (AKA SAFE-GUARD PRO		04/03/2024	Direct		136,162	136,162	136,162	132,077	4,085	0	0	4,085	0	136,162	0	0	0	9,145	01/27/2027
78486@-AC-1	SSE BUYER, INC. - TERM LOAN		05/21/2024	Adjustment		0	105,940	42,310	53,002	0	8,193	0	8,193	0	61,196	0	(61,196)	(61,196)	8,650	06/30/2026
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		12/09/2024	Direct		1,920	1,920	1,920	1,920	0	0	0	0	0	1,920	0	0	0	104	03/31/2025
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		07/01/2024	Direct		113	113	113	113	0	0	0	0	0	113	0	0	0	4	03/31/2025
79400@-AA-6	SALDON HOLDINGS, INC. - FIRST AMENDMENT		12/31/2024	Direct		1,167	1,167	1,155	1,166	0	1	0	1	0	1,167	0	0	0	87	03/13/2026
79400@-AB-4	Saldon Holdings, Inc./Term Loan 3/19		12/31/2024	Direct		7,234	7,234	7,054	7,216	0	19	0	19	0	7,234	0	0	0	539	03/13/2026
79400@-AC-2	SALDON HOLDINGS, INC. - SECOND AMENMENT		12/31/2024	Direct		625	625	625	625	0	0	0	0	0	625	0	0	0	47	03/13/2026
81630?-A@-1	SELECTQUOTE, INC. - INITIAL TERM LOAN		03/29/2024	Direct		237,317	237,317	237,317	213,585	23,732	0	0	23,732	0	237,317	0	0	0	4,041	11/05/2024
81630?-ZB-1	SELECTQUOTE, INC. - ELEVENTH AMENDMENT C		12/31/2024	Direct		455	455	414	0	0	3	0	3	0	455	0	0	0	14	09/30/2027
82565#-AA-9	SHUR-CO ACQUISITION, INC. - TERM LOAN		05/10/2024	Direct		548,438	548,438	548,438	548,438	0	0	0	0	0	548,438	0	0	0	22,743	07/01/2030
84967#-AA-9	SPRING INSURANCE SOLUTIONS, LLC - INITIA		12/31/2024	Direct		1,477	1,477	1,477	1,345	121	0	0	121	0	1,477	0	0	0	125	11/24/2025
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYE		12/31/2024	Direct		251	251	251	222	27	0	0	27	0	251	0	0	0	19	11/24/2025
85789#-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM		11/01/2024	Direct		74,392	74,392	74,392	74,392	0	0	0	0	0	74,392	0	0	0	9,901	03/02/2026
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		11/01/2024	Direct		29,671	29,671	29,671	29,671	0	0	0	0	0	29,671	0	0	0	3,590	03/02/2026
86662#-AA-2	SUN ACQUIRER CORP		12/31/2024	Direct		3,312	3,312	3,312	3,279	33	0	0	33	0	3,312	0	0	0	234	09/08/2028
86662#-AB-0	SUN ACQUIRER CORP		12/31/2024	Direct		2,285	2,285	2,285	2,262	23	0	0	23	0	2,285	0	0	0	161	09/08/2028
86738*-AA-6	Sunk Rock Foundry Partners LP/Term Loan		04/05/2024	Direct		376,419	376,419	368,861	376,419	0	0	0	0	0	376,419	0	0	0	11,517	10/31/2024
87221#-AB-2	TAUC MANAGEMENT, LLC - DELAYED DRAW TERM		12/30/2024	Direct		1,681	1,681	1,681	1,665	0	0	0	0	0	1,681	0	0	0	124	02/12/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
87300*-AB-0	THG ACQUISITION, LLC - INITIAL TERM LOAN		10/31/2024	Direct		136,018	136,018	136,018	129,557	6,461	0	0	6,461	0	136,018	0	0	0	12,866	12/02/2026
87300*-AC-8	THG Acquisition, LLC/Delayed Draw Term L		10/31/2024	Direct		38,472	38,472	38,472	36,645	1,827	0	0	1,827	0	38,472	0	0	0	3,639	12/02/2026
87300*-AD-6	THG ACQUISITION, LLC - 2020 TERM FACILIT		10/31/2024	Direct		113,196	113,196	113,196	107,819	5,377	0	0	5,377	0	113,196	0	0	0	10,707	12/02/2026
87300*-AE-4	THG ACQUISITION, LLC - DELAYED TERM LOAN		11/01/2024	Direct		190,316	190,316	190,316	181,276	9,040	0	0	9,040	0	190,316	0	0	0	18,003	12/02/2026
87304@-AA-6	TIMECLOCK PLUS, LLC - SECOND AMENDMENT I		11/21/2024	Direct		48,543	48,543	48,543	48,543	0	0	0	0	0	48,543	0	0	0	4,789	08/28/2026
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR		11/21/2024	Direct		54,633	54,633	54,633	54,633	0	0	0	0	0	54,633	0	0	0	5,390	08/30/2029
87326#-AA-8	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR		10/02/2024	Direct		264,546	264,546	264,546	255,948	8,598	0	0	8,598	0	264,546	0	0	0	24,628	10/04/2028
87326#-AB-6	TA/WEG HOLDINGS, LLC - 2021 DELAYED DRAW		10/02/2024	Direct		79,386	79,386	79,386	76,806	2,580	0	0	2,580	0	79,386	0	0	0	7,971	10/04/2028
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY		10/02/2024	Direct		51,482	51,482	51,482	49,937	1,544	0	0	1,544	0	51,482	0	0	0	5,149	10/04/2028
88732#-AA-4	TIMECLOCK PLUS, LLC		11/21/2024	Direct		54,076	54,076	54,076	54,076	0	0	0	0	0	54,076	0	0	0	5,335	08/28/2026
88732#-AC-0	TIMECLOCK PLUS, LLC - TERM LOAN		11/21/2024	Direct		256,219	256,219	251,095	254,274	0	1,945	0	1,945	0	256,219	0	0	0	25,278	08/28/2026
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		12/31/2024	Direct		49,546	49,546	46,224	49,165	0	381	0	381	0	49,546	0	0	0	2,723	04/17/2028
90380@-AA-7	US SALT INVESTORS, LLC - INITIAL TERM LO		12/31/2024	Direct		35,496	35,496	35,496	35,496	0	0	0	0	0	35,496	0	0	0	2,098	07/19/2028
90385P-AC-4	The Ultimus Group Midco, LLC/First Lien		03/07/2024	Direct		367,574	367,574	360,223	359,304	6,039	2,232	0	8,270	0	367,574	0	0	0	7,009	02/01/2026
91859#-AA-5	LB VACATION BUYER LLC - DELAYED DRAW TER		09/06/2024	Direct		1,031,154	1,031,154	1,031,154	1,031,154	0	0	0	0	0	1,031,154	0	0	0	104,693	04/08/2026
91859#-AB-3	LB VACATION BUYER LLC - CLOSING DATE TER		09/06/2024	Direct		2,643,255	2,643,255	2,565,455	2,608,015	0	35,240	0	35,240	0	2,643,255	0	0	0	267,092	04/08/2026
92215*-AC-2	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN		03/29/2024	Adjustment		2,347,174	2,773,474	2,773,474	2,357,453	416,021	0	0	416,021	0	2,773,474	0	(426,300)	(426,300)	158,949	03/18/2027
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		03/29/2024	Adjustment		1,060,974	1,253,671	1,253,671	1,065,620	188,051	0	0	188,051	0	1,253,671	0	(192,697)	(192,697)	71,848	03/18/2027
92215*-AF-5	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		10/01/2024	Direct		1,337	1,337	1,337	0	0	0	0	0	0	1,337	0	0	0	100	03/18/2027
928432-A#-0	VISUAL EDGE TECHNOLOGY, INC. - LAST OUT		12/31/2024	Direct		23,713	23,713	23,713	23,568	0	0	0	0	0	23,713	0	0	0	1,649	12/31/2025
92974*-AA-7	WSHP FC ACQUISITION LLC - SECOND AMENDME		12/31/2024	Direct		2,774	2,774	2,774	2,627	138	0	0	138	0	2,774	0	0	0	161	03/30/2028
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME		12/31/2024	Direct		1,734	1,734	1,734	1,642	86	0	0	86	0	1,734	0	0	0	100	03/30/2028
92974*-AC-3	WSHP FC ACQUISITION LLC - INCREMENTAL TE		12/31/2024	Direct		830	830	830	786	41	0	0	41	0	830	0	0	0	48	03/30/2028
92974*-AD-1	WSHP FC ACQUISITION LLC - FIRST AMENDMEN		12/31/2024	Direct		347	347	336	334	12	1	0	13	0	347	0	0	0	20	03/30/2028
92974*-AE-9	WSHP FC ACQUISITION LLC - FIRST AMENDMEN		12/31/2024	Direct		434	434	434	411	22	0	0	22	0	434	0	0	0	25	03/30/2028
92975@-AA-4	TA/WEG HOLDINGS, LLC - INITIAL TERM LOAN		10/02/2024	Direct		401,838	401,838	401,838	388,778	13,060	0	0	13,060	0	401,838	0	0	0	41,164	10/04/2028
92975@-AB-2	TA/WEG Holdings, LLC/Delayed Draw Term L		10/02/2024	Direct		249,610	249,610	249,610	241,498	8,112	0	0	8,112	0	249,610	0	0	0	25,571	10/04/2028
93279#-AA-3	WALNUT PARENT, INC. - INITIAL TERM LOAN		08/30/2024	Direct		1,231	1,231	1,231	1,219	12	0	0	12	0	1,231	0	0	0	34	11/09/2027
94184#-AA-5	WATERMILL EXPRESS, LLC - TERM LOAN FACIL		01/05/2024	Direct		111,277	111,277	111,277	111,277	0	0	0	0	0	111,277	0	0	0	227	07/05/2029
94184#-AB-3	WATERMILL EXPRESS, LLC - DELAYED DRAW TE		01/05/2024	Direct		10,744	10,744	10,744	10,744	0	0	0	0	0	10,744	0	0	0	22	07/05/2029
94979@-AA-6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN		12/31/2024	Direct		1,429	1,429	1,429	1,429	0	0	0	0	0	1,429	0	0	0	101	01/20/2027
96811*-AA-5	WILDCAT BUYERCO, INC. - INITIAL TERM LOA		11/15/2024	Direct		78,955	78,955	78,955	78,955	0	0	0	0	0	78,955	0	0	0	7,745	02/26/2027
96811*-AB-3	Wildcat BuyerCo, Inc./Delayed Draw Term		11/15/2024	Direct		41,768	41,768	41,768	41,768	0	0	0	0	0	41,768	0	0	0	4,097	02/26/2027
97383*-AA-1	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I		08/15/2024	DIRECT		120,274	121,875	121,875	120,352	1,523	0	0	1,523	0	121,875	0	(1,601)	(1,601)	11,141	12/30/2027
98415D-A@-3	XIFIN, INC. - INITIAL TERM LOAN		12/31/2024	Direct		1,083	1,083	1,083	1,004	56	0	0	56	0	1,083	0	0	0	126	02/06/2026
98422B-AB-5	XPERI HOLDING CORPORATION - INITIAL TERM		05/20/2024	Direct		3,711,420	3,711,420	3,692,863	3,699,268	0	12,152	0	12,152	0	3,711,420	0	0	0	126,453	06/08/2028
98422B-AC-3	ADEIA INC. - TL		12/20/2024	Direct		457,051	457,051	457,051	0	0	0	0	0	0	457,051	0	0	0	15,458	06/08/2028
C4800#-AA-5	INTRAPAC PARENT INC. - INITIAL CANADIAN		12/31/2024	Direct		1,920	1,920	1,877	1,909	7	4	0	11	0	1,920	0	0	0	144	04/11/2026
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		10/31/2024	Direct		91,384	91,384	90,548	91,019	0	364	0	364	0	91,384	0	0	0	12,162	03/02/2026
G2757#-AA-8	Datix Bidco Limited/Facility B1 04/18		04/30/2024	Direct		301,645	301,645	295,612	300,473	0	1,172	0	1,172	0	301,645	0	0	0	15,159	04/27/2025
G2757@-AA-0	DATIX BIDCO LIMITED - FACILITY B3 (FIRST		04/30/2024	Direct		300,895	300,895	296,381	299,886	0	1,009	0	1,009	0	300,895	0	0	0	15,122	04/28/2025
G2757@-AB-8	DATIX BIDCO LIMITED - FACILITY B4 (FIRST		04/30/2024	Direct		117,748	117,748	117,748	117,748	0	0	0	0	0	117,748	0	0	0	5,917	04/28/2025
G4768P-AN-1	INEOS US FINANCE LLC - 2030 DOLLAR TERM	C	12/31/2024	Direct		37,359	37,359	36,986	37,326	0	34	0	34	0	37,359	0	0	0	2,052	02/18/2030
G7349*-AA-6	RADIUS AEROSPACE, INC. - U.K. TERM LOAN		06/28/2024	Direct		130,142	130,142	130,142	130,142	0	0	0	0	0	130,142	0	0	0	11,412	03/29/2027
N7900L-AC-8	AMG ADVANCED METALLURGICAL GROUP N.V. -	C	12/31/2024	Direct		40,201	40,201	38,492	40,023	0	178	0	178	0	40,201	0	0	0	2,271	11/30/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						77,734,084	77,924,808	76,252,312	74,744,954	1,445,957	652,191	0	2,098,148	0	78,114,933	0	(380,849)	(380,849)	4,435,656	XXX
2509999997. Total - Bonds - Part 4						1,168,151,077	1,160,401,298	1,161,936,680	1,140,546,136	2,863,116	8,455,631	411,411	10,907,336	1,575,305	1,169,197,307	0	(1,046,231)	(1,046,231)	43,243,932	XXX
2509999998. Total - Bonds - Part 5						16,761,891	17,034,640	17,043,657	0	0	(9,256)	0	(9,256)	0	17,034,401	0	(272,510)	(272,510)	697,124	XXX
2509999999. Total - Bonds						1,184,912,968	1,177,435,938	1,178,980,337	1,140,546,136	2,863,116	8,446,375	411,411	10,898,080	1,575,305	1,186,231,708	0	(1,318,740)	(1,318,740)	43,941,057	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
05344Z-ZA-7	ASC EVE-SER BLOCKER INC		07/30/2024	Direct	98,039.220	98,039	0.00	98,039	0	0	0	0	0	0	98,039	0	0	0	(5,477)	
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		11/25/2024	Direct	3,110.090	311,009	0.00	308,722	450,249	(150,759)	0	0	(150,759)	0	308,722	0	2,287	2,287	0	
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP		07/18/2024	Call @ 25.00	80,000.000	2,000,000	0.00	2,000,000	2,011,200	(11,200)	0	0	(11,200)	0	2,000,000	0	0	0	90,489	
46625H-JQ-4	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	7,000,000.000	7,000,000	0.00	7,097,500	6,993,000	8,582	(1,582)	0	7,000	0	7,000,000	0	0	0	399,840	
743315-AU-7	PROGRESSIVE CORP		02/22/2024	Call @ 100.00	3,500,000.000	3,500,000	0.00	3,500,000	3,482,500	17,500	0	0	17,500	0	3,500,000	0	0	0	54,909	
857477-60-8	STATE STREET CORP		03/15/2024	Call @ 25.00	210,000.000	5,250,000	0.00	5,398,900	5,262,600	136,300	0	0	136,300	0	5,398,900	0	(148,900)	(148,900)	77,438	
857477-AQ-6	STATE STREET CORP		03/15/2024	Call @ 100.00	834,000.000	834,000	0.00	834,000	839,213	(5,213)	0	0	(5,213)	0	834,000	0	0	0	19,486	
857477-BA-0	STATE STREET CORP		09/16/2024	Call @ 100.00	5,000,000.000	5,000,000	0.00	4,999,521	4,931,250	68,461	5	0	68,466	0	4,999,716	0	284	284	312,530	
949746-46-5	WELLS FARGO & CO		03/15/2024	Call @ 25.00	400,000.000	10,000,000	0.00	10,000,000	10,056,000	(56,000)	0	0	(56,000)	0	10,000,000	0	0	0	165,624	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						33,993,048	XXX	34,236,682	34,026,011	7,671	(1,576)	0	6,095	0	34,139,377	0	(146,329)	(146,329)	1,114,839	XXX
4509999997. Total - Preferred Stocks - Part 4						33,993,048	XXX	34,236,682	34,026,011	7,671	(1,576)	0	6,095	0	34,139,377	0	(146,329)	(146,329)	1,114,839	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						33,993,048	XXX	34,236,682	34,026,011	7,671	(1,576)	0	6,095	0	34,139,377	0	(146,329)	(146,329)	1,114,839	XXX
00217D-10-0	AST SPACEMOBILE CL A ORD		06/07/2024	Various	272,727.000	2,334,032		790,908	1,644,544	(144,545)	0	709,090	(853,636)	0	790,908	0	1,543,124	1,543,124	0	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD		03/06/2024	Strategas Securities LLC	270,000.000	6,509,954		4,060,887	5,713,200	(1,652,313)	0	0	(1,652,313)	0	4,060,887	0	2,449,067	2,449,067	33,750	
030506-10-9	AMERICAN WOODMARK ORD		02/12/2024	ISI GROUP INC.	28,430.000	2,685,535		1,389,090	2,639,726	(1,250,636)	0	0	(1,250,636)	0	1,389,090	0	1,296,445	1,296,445	0	
05105P-10-7	AUGMEDIX ORD		10/02/2024	Corporate Action	500,000.000	1,175,000		440,000	2,925,000	(2,025,000)	0	460,000	(2,485,000)	0	440,000	0	735,000	735,000	0	
09062W-20-4	BIOLIFE SOLUTIONS ORD		12/16/2024	INSTINET	30,918.000	841,057		440,497	502,418	(61,921)	0	0	(61,921)	0	440,497	0	400,561	400,561	0	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD		03/04/2024	PIPR	59,628.000	1,096,914		417,396	1,045,875	(628,479)	0	0	(628,479)	0	417,396	0	679,518	679,518	596	
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD		12/19/2024	Various	1,300,000.000	4,172,863		1,515,597	1,443,597	90,770	0	0	90,770	0	1,515,597	0	2,657,267	2,657,267	0	
371927-10-4	GENESIS ENERGY CL A UNT		05/09/2024	VE CAPITAL	8,000.000	105,546		85,553	92,640	(7,087)	0	0	(7,087)	0	85,553	0	19,992	19,992	2,400	
487836-10-8	KELLANOVA ORD		08/08/2024	KEEFE BRUYETTE & WOODS	38,850.000	2,871,840		1,798,461	2,172,104	(373,642)	0	0	(373,642)	0	1,798,461	0	1,073,379	1,073,379	43,512	
53216B-10-4	LIFEMD ORD		03/07/2024	ISI GROUP INC.	340,000.000	2,603,812		693,600	2,818,600	(2,125,000)	0	0	(2,125,000)	0	693,600	0	1,910,212	1,910,212	0	
65345N-10-6	NEXTNAV ORD		11/14/2024	ISI GROUP INC.	500,000.000	7,374,114		1,135,000	2,225,000	(1,090,000)	0	0	(1,090,000)	0	1,135,000	0	6,239,114	6,239,114	0	
67058H-10-2	NUSTAR ENERGY UNT		05/07/2024	EXCHANGE	10,000.000	219,600		156,181	186,800	(30,619)	0	0	(30,619)	0	156,181	0	63,419	63,419	6,120	
68237Q-10-4	ONCONETIX ORD		09/24/2024	Corporate Action	0.175	1		1	1	0	0	0	0	0	1	0	(1)	(1)	0	
695042-20-0	PACIFIC VENTURES GROUP ORD		02/06/2024	Adjustment	3.000	0		1	0	1	0	0	1	0	1	0	(1)	(1)	0	
73754Y-10-0	POTBELLY ORD		03/06/2024	THE BENCHMARK COMPANY, LLC	30,000.000	410,486		68,400	312,600	(244,200)	0	0	(244,200)	0	68,400	0	342,086	342,086	0	
81617J-30-1	SELECT WATER SOLUTIONS CL A ORD		07/17/2024	Strategas Securities LLC	275,899.000	3,076,342		1,059,452	2,094,073	(1,034,621)	0	0	(1,034,621)	0	1,059,452	0	2,016,890	2,016,890	33,108	
87901J-10-5	TEGNA ORD		12/16/2024	Various	70,000.000	1,292,741		1,024,867	1,071,000	(46,133)	0	0	(46,133)	0	1,024,867	0	267,874	267,874	33,425	
90187B-80-4	TWO HARBORS INVESTMENT ORD		01/01/2024	WRITE OFF	0.500	0		7	7	0	0	0	0	0	7	0	(7)	(7)	0	
92942W-10-7	WK KELLOGG ORD		08/08/2024	KEEFE BRUYETTE & WOODS	9,712.000	164,891		116,174	127,616	(11,441)	0	0	(11,441)	0	116,174	0	48,716	48,716	3,108	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						36,934,728	XXX	15,192,073	27,014,800	(10,634,866)	0	1,169,090	(11,803,957)	0	15,192,073	0	21,742,655	21,742,655	156,019	XXX
049333-ZZ-3	ATLAS HOLDINGS LLC		06/10/2024	WRITE OFF	2,387,368.000	0		239	239	0	0	0	0	0	239	0	(239)	(239)	0	
133999-ZA-3	CGL HOLDINGS V CLASS A		12/23/2024	CALL	222,808	222,808		222,769	895,966	(673,197)	0	0	(673,197)	0	222,769	0	39	39	0	
133999-ZB-1	CGL HOLDINGS VI CLASS B		03/25/2024	AFG Redemption	75.019	75,019		75,100	240,757	(165,657)	0	0	(165,657)	0	75,100	0	(81)	(81)	0	
133999-ZZ-8	CGL HOLDINGS II CORPORATION		12/23/2024	CALL	1,179.739	1,179,739		1,179,739	5,560,540	(4,380,801)	0	0	(4,380,801)	0	1,179,739	0	0	0	0	
156440-ZZ-5	Centric Brands/Common Equity AR		02/06/2024	Adjustment	5,937.000	0		0	459	(459)	0	0	(459)	0	0	0	0	0	0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,477,566	XXX	1,477,847	6,697,960	(5,220,114)	0	0	(5,220,114)	0	1,477,847	0	(281)	(281)	0	XXX
5989999997. Total - Common Stocks - Part 4						38,412,295	XXX	16,669,920	33,712,760	(15,854,980)	0	1,169,090	(17,024,070)	0	16,669,920	0	21,742,375	21,742,375	156,019	XXX
5989999998. Total - Common Stocks - Part 5						1,700,000	XXX	1,700,000	0	0	0	0	0	0	1,700,000	0	0	0	0	XXX
5989999999. Total - Common Stocks						40,112,295	XXX	18,369,920	33,712,760	(15,854,980)	0	1,169,090	(17,024,070)	0	18,369,920	0	21,742,375	21,742,375	156,019	XXX
5999999999. Total - Preferred and Common Stocks						74,105,343	XXX	52,606,603	67,738,771	(15,847,309)	(1,576)	1,169,090	(17,017,976)	0	52,509,297	0	21,596,046	21,596,046	1,270,858	XXX
6009999999 - Totals						1,259,018,311	XXX	1,231,586,940	1,208,284,906	(12,984,193)	8,444,798	1,580,501	(6,119,896)	1,575,305	1,238,741,005	0	20,277,306	20,277,306	45,211,915	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
171519-AA-9	CHMML I A - CDO		06/20/2024	SCOTIA	12/17/2024	Paydown	10,000,000	10,009,375	10,000,000	10,000,000	0	(9,375)	0	(9,375)	0	0	0	0	485,230	150,106
20824D-AA-1	CONN 24A A - ABS		01/19/2024	MITSUBISHI UFJ SECURITIES	11/15/2024	Paydown	6,000,000	5,999,901	6,000,000	6,000,000	0	99	0	99	0	0	0	0	160,930	0
28931@-AB-9	ELM L+575 03/06/2025		03/01/2024	AFG Private Placement	06/13/2024	CALL	12,527	12,527	12,527	12,527	0	0	0	0	0	0	0	0	614	0
28931@-AC-7	ELM II, INC.		03/01/2024	AFG Private Placement	06/13/2024	CALL	430	430	430	430	0	0	0	0	0	0	0	0	21	0
28931@-AD-5	ELM II, INC.		03/01/2024	AFG Private Placement	06/13/2024	CALL	722	722	722	722	0	0	0	0	0	0	0	0	35	0
28931@-AE-3	ELM TL L+575 03/06/2025		03/01/2024	AFG Private Placement	06/13/2024	CALL	2,092	2,092	2,092	2,092	0	0	0	0	0	0	0	0	103	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							16,015,772	16,025,048	16,015,772	16,015,772	0	(9,276)	0	(9,276)	0	0	0	0	646,933	150,106
10527@-AB-7	BRANDMUSCLE, INC. - TERM A LOAN CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		05/29/2024	CAPITALIZED INTEREST	07/01/2024	Direct	17,002	17,002	17,002	17,002	0	0	0	0	0	0	0	0	634	0
15644G-A#-1			02/05/2024	PAYMENT IN KIND	02/06/2024	Direct	23,698	23,698	23,698	23,698	0	0	0	0	0	0	0	0	22	0
48773#-AF-7	KELLERMEYER BERGENSONS SERVICES, LLC - A		03/18/2024	CAPITALIZED INTEREST	03/18/2024	EXCHANGE	355,013	354,754	143,519	354,774	0	20	0	20	0	0	(211,255)	(211,255)	17,961	0
48773#-AG-5	KELLERMEYER BERGENSONS SERVICES, LLC - A		03/17/2024	Ares Capital Management	03/18/2024	EXCHANGE	48,162	48,162	48,162	48,162	0	0	0	0	0	0	0	0	0	0
78486@-AC-1	SSE BUYER, INC. - TERM LOAN		03/28/2024	CAPITALIZED INTEREST	05/21/2024	Adjustment	8,826	8,826	0	8,826	0	0	0	0	0	0	(8,826)	(8,826)	177	0
816307-B*-2	SELECTQUOTE, INC. - EIGHTH AMENDMENT CON		08/30/2024	Various	09/30/2024	Direct	243,319	243,319	226,964	243,319	0	0	0	0	0	0	(16,355)	(16,355)	23,728	0
91859#-AA-5	LB VACATION BUYER LLC - DELAYED DRAW TER		07/31/2024	CAPITALIZED INTEREST	09/06/2024	Direct	24,848	24,848	24,848	24,848	0	0	0	0	0	0	0	0	1,145	0
91859#-AB-3	LB VACATION BUYER LLC - CLOSING DATE TER		07/31/2024	CAPITALIZED INTEREST	09/06/2024	Direct	63,311	63,311	63,311	63,311	0	0	0	0	0	0	0	0	2,633	0
92215*-AC-2	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN		03/01/2024	Various	03/29/2024	Adjustment	161,630	161,630	136,786	161,630	0	0	0	0	0	0	(24,843)	(24,843)	2,681	0
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		03/01/2024	Various	03/29/2024	Adjustment	73,060	73,060	61,830	73,060	0	0	0	0	0	0	(11,230)	(11,230)	1,212	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							1,018,868	1,018,609	746,119	1,018,629	0	20	0	20	0	0	(272,510)	(272,510)	50,191	0
2509999998. Total - Bonds							17,034,640	17,043,657	16,761,891	17,034,401	0	(9,256)	0	(9,256)	0	0	(272,510)	(272,510)	697,124	150,106
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
542666-ZZ-8	Lomond Therapeutics Inc SAFE		08/27/2024	AFG Private Placement	11/01/2024	EXCHANGE	1,700,000.000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	0	0	0	0	0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								1,700,000	1,700,000	1,700,000	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								1,700,000	1,700,000	1,700,000	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								1,700,000	1,700,000	1,700,000	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								18,743,657	18,461,891	18,734,401	0	(9,256)	0	(9,256)	0	0	(272,510)	(272,510)	697,124	150,106

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
02553@-10-5	American Empire Insurance Company		37990	31-0973761	8BI	22,099,836	0	0	1,000.000	100.0
38982@-10-0	Great American Alliance Insurance Company		26832	95-1542353	8BI	31,945,506	0	0	900.000	100.0
38983@-10-9	Great American Assurance Company		26344	15-6020948	8BI	26,643,184	0	0	15,000.000	100.0
38983Z-ZZ-9	Great American Casualty Insurance Company		39896	61-0983091	8BI	11,902,855	0	0	10,000.000	100.0
38984@-10-8	Great American E&S Insurance Company		37532	31-0954439	8BI	53,597,035	0	0	10,000.000	100.0
38990#-10-8	Great American Fidelity Insurance Company		41858	31-1036473	8BI	53,631,537	0	0	2,500.000	100.0
38985#-10-5	Great American Insurance Company of New York		22136	13-5539046	8BI	267,629,957	0	0	200,000.000	100.0
38986*-10-8	Great American Protection Insurance Company		38580	31-1288778	8BI	21,373,996	0	0	24,000.000	100.0
39000#-10-4	Great American Risk Solutions Surplus Lines Insurance Company		35351	31-0912199	8BI	138,837,966	0	0	10,000.000	100.0
38985*-10-9	Great American Security Insurance Company		31135	31-1209419	8BI	16,969,863	0	0	24,000.000	100.0
38986@-10-6	Great American Spirit Insurance Company		33723	31-1237970	8BI	19,879,938	0	0	24,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						664,511,672	0	0	XXX	XXX
P2826#-10-7	El Aguila Compania de Seguros, Class I	D			8BIV	14,661,666	0	0	3,392,452.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						14,661,666	0	0	XXX	XXX
02961#-10-9	American Signature Underwriters, Inc			31-1463075	8BIII	1,000	0	1,000	1,000.000	100.0
11483*-10-3	Brothers Property Corporation			59-2840291	8BIII	105,424	0	105,424	80.000	100.0
22729*-10-4	Crop Managers Insurance Agency, Inc			31-1277904	8BIII	995	0	995	1,000.000	100.0
24817@-10-1	Dempsey & Siders Agency, Inc			31-0589001	8BIII	572,658	0	572,658	343.000	100.0
27951#-10-8	Eden Park Insurance Brokers, Inc			31-1341668	8BIII	912,921	0	912,921	1,000.000	100.0
36145#-10-6	GAI Warranty Company			31-1753938	8BIII	2,602,595	0	2,602,595	850.000	100.0
37939@-10-6	Global Premier Finance Company			61-1329718	8BIII	104,539	0	104,539	1,000.000	100.0
38990@-10-0	Great American Insurance Agency, Inc			31-1652643	8BIII	675,602	0	675,602	1,000.000	100.0
38987#-10-3	Great American Management Services, Inc			31-0856644	8BIII	29,487	0	29,487	100.000	100.0
38988@-10-4	Great American Re, Inc			31-0918893	8BIII	710	0	710	600.000	100.0
74315#-10-1	Professional Risk Brokers, Inc			31-1293064	8BIII	9,325,608	0	9,325,608	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						14,331,539	0	14,331,539	XXX	XXX
1899999. Total Common Stocks						693,504,878	0	14,331,539	XXX	XXX
1999999 - Totals						693,504,878	0	14,331,539	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			06/20/2024	NOMURA SECURITIES/FIXED INCOME	02/15/2025	219,001	0	4,303	0	0	220,000	214,698	1,246	0	1.500	5.312	FA	1,650	1,151
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						219,001	0	4,303	0	0	220,000	214,698	1,246	0	XXX	XXX	XXX	1,650	1,151
0109999999. Total - U.S. Government Bonds						219,001	0	4,303	0	0	220,000	214,698	1,246	0	XXX	XXX	XXX	1,650	1,151
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
Stimdia Medical, Inc.			12/27/2024	AFG Private Placement	06/30/2025	1,381,005	0	34,144	0	0	1,499,857	1,346,861	50,954	0	10.000	28.430	MAT	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,381,005	0	34,144	0	0	1,499,857	1,346,861	50,954	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,381,005	0	34,144	0	0	1,499,857	1,346,861	50,954	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
IMPLUS FOOTCARE, LLC/INITIAL TERM LOAN 0			09/30/2024	PAYMENT IN KIND	07/31/2025	527	(234)	0	0	0	761	761	27	0	12.230	12.401	MJSD	26	0
IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC)			12/31/2024	PAYMENT IN KIND	07/31/2025	203	(90)	0	0	0	293	293	10	0	1.500	1.508	MJSD	5	0
FRANCHISE GROUP, INC. - NEW MONEY TERM L			12/20/2024	DIRECT	05/06/2025	1,118,851	0	1,769	0	0	1,126,747	1,117,082	0	0	13.597	15.875	SUN	22,445	0
FRANCHISE GROUP ROLL UP DIP S+900 05/06/2025 SHORT TERM			12/20/2024	Exchange	05/06/2025	2,206,217	0	0	0	0	2,206,217	2,206,217	0	0	9.347	9.347	MON	20,509	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,325,798	(323)	1,769	0	0	3,334,017	3,324,353	37	0	XXX	XXX	XXX	42,985	0
1909999999. Subtotal - Unaffiliated Bank Loans						3,325,798	(323)	1,769	0	0	3,334,017	3,324,353	37	0	XXX	XXX	XXX	42,985	0
2419999999. Total - Issuer Obligations						1,600,006	0	38,447	0	0	1,719,857	1,561,559	52,201	0	XXX	XXX	XXX	1,650	1,151
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						3,325,798	(323)	1,769	0	0	3,334,017	3,324,353	37	0	XXX	XXX	XXX	42,985	0
2509999999. Total Bonds						4,925,804	(323)	40,216	0	0	5,053,874	4,885,911	52,238	0	XXX	XXX	XXX	44,635	1,151
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						4,925,804	(323)	40,216	0	0	XXX	4,885,911	52,238	0	XXX	XXX	XXX	44,635	1,151

1.

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

1A	1A ...$	1,600,006	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 ..$	730								
1D	4A ...$	0	4B ..$	0	4C ..$	0								
1E	5A ...$	3,325,068	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
29415C101 - EOS ENERGY ENTERPRISES INC COM		D 2-2	Equity/Index	Pershing, LLC	12/26/2024	05/16/2025	1	4,000	5.00	0	(575,505)	0	(552,000)		(552,000)	23,505	0	0	0	0		
29415C101 - EOS ENERGY ENTERPRISES INC COM		D 2-2	Equity/Index	Pershing, LLC	12/27/2024	05/16/2025	1	2,790	5.00	0	(420,334)	0	(385,020)		(385,020)	35,314	0	0	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(995,839)	0	(937,020)	XXX	(937,020)	58,819	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(995,839)	0	(937,020)	XXX	(937,020)	58,819	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	(995,839)	0	(937,020)	XXX	(937,020)	58,819	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	(995,839)	0	(937,020)	XXX	(937,020)	58,819	0	0	0	0	XXX	XXX
REC 4.439 / PAY SFR-Cmpd 05/15/2025	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/26/2023	05/15/2025	1	50,000,000	4.49 / 4.439	0	0	(363,004)	32,639		32,639	(8,987)	0	0	0	151,989		100/100
REC 3.5955 / PAY SFR-OIS Cmpd +.0026161 10/20/26	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/01/2022	10/20/2026	1	20,000,000	4.75161 / 3.5955	0	0	(461,820)	(217,566)		(217,566)	92,028	0	0	0	134,246		100/100
REC 3.213 / PAY SFR-OIS Cmpd +.0026161 10/20/2026	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/29/2022	10/20/2026	1	43,000,000	4.75161 / 3.213	0	0	(999,385)	(702,604)		(702,604)	227,458	0	0	0	288,628		100/100
REC 2.957 / PAY SFR-OIS Cmpd +.0026161 04/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/27/2022	04/20/2027	1	39,000,000	4.75161 / 2.957	0	0	(989,346)	(860,789)		(860,789)	221,832	0	0	0	295,807		100/100
REC 3.0165 / PAY SFR-OIS Cmpd +.0026161 12/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/21/2022	12/20/2027	1	35,000,000	4.75161 / 3.0165	0	0	(924,964)	(1,043,766)		(1,043,766)	7,530	0	0	0	301,549		100/100
REC 2.127 / PAY SFR-OIS Cmpd +.0026161 07/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/14/2022	07/20/2027	1	61,000,000	4.75161 / 2.127	0	0	(2,442,325)	(1,738,834)		(1,738,834)	1,323,893	0	0	0	487,075		100/100
REC 1.852 / PAY SFR-OIS Cmpd +.0026161 07/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	02/11/2022	07/20/2027	1	60,924,513	4.75161 / 1.852	0	0	(2,626,732)	(1,946,615)		(1,946,615)	1,497,666	0	0	0	486,473		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
REC 1.8865 / PAY SFR-OIS Cmpd +.0026161 07/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	02/23/2022	07/20/2027	1	61,075,487	4.75161 / 1.8865	0	0	(2,595,918)	(1,918,520)		(1,918,520)	1,470,731	0	0	0	487,678		100/100
REC 4.4266 / PAY SFR-OIS Cmpd +.0026161 10/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	09/26/2022	10/20/2025	1	20,000,000	4.75161 / 4.4266	0	0	(222,784)	(8,381)		(8,381)	(4,505)	0	0	0	89,565		100/100
REC 4.227 / PAY SFR-OIS Cmpd +.0026161 10/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	10/05/2022	10/20/2025	1	25,000,000	4.75161 / 4.227	0	0	(328,242)	(49,631)		(49,631)	40,907	0	0	0	111,956		100/100
REC 4.9175 / PAY SFR-Cmpd 10/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	09/21/2023	10/15/2025	1	30,000,000	4.49 / 4.9175	0	0	(78,784)	177,745		177,745	(238,348)	0	0	0	133,196		100/100
REC 3.7495 / PAY SFR-Cmpd 07/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	09/16/2022	07/15/2025	1	26,000,000	4.49 / 3.7495	0	0	(394,920)	(66,120)		(66,120)	151,556	0	0	0	95,231		100/100
REC 2.218 / PAY SFR-OIS Cmpd +.0011448 03/20/2027	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	03/21/2022	03/20/2027	1	30,000,000	4.60448 / 2.218	0	0	(1,123,712)	(1,010,920)		(1,010,920)	457,081	0	0	0	223,308		100/100
REC 4.124 / PAY SFR-OIS Cmpd +.0026161 10/20/2026	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	10/06/2022	10/20/2026	1	40,000,000	4.75161 / 4.124	0	0	(566,273)	(163,116)		(163,116)	(242,689)	0	0	0	268,491		100/100
REC 3.062 / PAY SFR-OIS Cmpd +.0026161 04/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	07/13/2022	04/20/2027	1	34,000,000	4.75161 / 3.062	0	0	(865,796)	(861,564)		(861,564)	74,081	0	0	0	257,883		100/100
REC 4.019 / PAY SFR-OIS Cmpd +.0026161 07/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	09/15/2022	07/20/2025	1	20,000,000	4.75161 / 4.019	0	0	(304,078)	(55,435)		(55,435)	114,504	0	0	0	74,183		100/100
REC 3.392 / PAY SFR-OIS Cmpd +.0026161 04/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	08/24/2022	04/20/2027	1	36,000,000	4.75161 / 3.392	0	0	(837,701)	(530,677)		(530,677)	150,442	0	0	0	273,053		100/100
REC 2.1375 / PAY SFR-OIS Cmpd +.0026161 01/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	03/16/2022	01/20/2025	1	12,000,000	4.75161 / 2.1375	0	0	(674,262)	(17,965)		(17,965)	568,518	0	0	0	14,040		100/100
REC 3.2495 / PAY SFR-OIS Cmpd +.0011448 06/20/2025	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	06/10/2022	06/20/2025	1	20,000,000	4.60448 / 3.2495	0	0	(422,978)	(106,323)		(106,323)	243,567	0	0	0	68,423		100/100
REC 3.955 / PAY SFR-OIS Cmpd +.0026161 07/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	09/14/2022	07/20/2025	1	15,000,000	4.75161 / 3.955	0	0	(237,632)	(46,815)		(46,815)	94,924	0	0	0	55,637		100/100
REC 3.253 / PAY SFR-OIS Cmpd +.0026161 02/05/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	06/10/2022	02/05/2027	1	26,000,000	4.75161 / 3.253	0	0	(849,549)	(303,596)		(303,596)	427,075	0	0	0	188,323		100/100
REC 4.981 / PAY SFR-Cmpd 10/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	10/19/2023	10/15/2025	1	30,000,000	4.49 / 4.981	0	0	(59,386)	192,645		192,645	(256,452)	0	0	0	133,196		100/100
REC 5.123 / PAY SFR-OIS Cmpd +.0026161 04/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	03/03/2023	04/20/2025	1	30,000,000	4.75161 / 5.123	0	0	(125,837)	46,626		46,626	(84,189)	0	0	0	82,318		100/100
REC 3.249 / PAY SFR-OIS Cmpd +.0026161 07/07/2028	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	06/10/2022	07/07/2028	1	20,000,000	4.75161 / 3.249	0	0	(482,862)	(617,863)		(617,863)	(141,384)	0	0	0	187,549		100/100
REC 3.908 / PAY SFR-OIS Cmpd +.0026161 07/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	09/14/2022	07/20/2025	1	20,000,000	4.75161 / 3.908	0	0	(326,216)	(67,549)		(67,549)	135,422	0	0	0	74,183		100/100
REC 5.216 / PAY SFR-OIS Cmpd +.0026161 04/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	03/08/2023	04/20/2025	1	20,000,000	4.75161 / 5.216	0	0	(65,343)	36,692		36,692	(73,845)	0	0	0	54,878		100/100
REC 3.812 / PAY SFR-Cmpd 10/15/2029	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLO0F39	11/07/2024	10/15/2029	1	20,000,000	4.4 / 3.812	0	0	(23,989)	(159,882)		(159,882)	(159,882)	0	0	0	218,826		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(19,393,838)	(12,008,186)	XXX	(12,008,186)	6,088,933	0	0	0	5,237,685	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(19,393,838)	(12,008,186)	XXX	(12,008,186)	6,088,933	0	0	0	5,237,685	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	(19,393,838)	(12,008,186)	XXX	(12,008,186)	6,088,933	0	0	0	5,237,685	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	(19,393,838)	(12,008,186)	XXX	(12,008,186)	6,088,933	0	0	0	5,237,685	XXX	XXX
1.43940 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank .. QFROUN1UWUYUODVIWD51	12/26/2024	03/31/2025	1	110,000,000	1.43940	0	0	0	335,104		335,104	0	335,104	0	0	275,000		100/100
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	335,104	XXX	335,104	0	335,104	0	0	275,000	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	335,104	XXX	335,104	0	335,104	0	0	275,000	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	(19,393,838)	(11,673,082)	XXX	(11,673,082)	6,088,933	335,104	0	0	5,512,685	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	(995,839)	0	(937,020)	XXX	(937,020)	58,819	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	(995,839)	(19,393,838)	(12,610,102)	XXX	(12,610,102)	6,147,752	335,104	0	0	5,512,685	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 Expiration	8 Termination 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration 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 (Amortization)/ 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 3.344 / PAY SFR-Cmpd 12/15/2024	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/15/2022	12/15/2024	12/15/2024	Expiration	1	34,000,000	4.65 / 3.344	0	0	0	(399,326)	0		315,392	0	0	0	0	0	100/100
REC 4.288 / PAY SFR-OIS Cmpd +.0026161 10/20/2024	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/20/2022	10/20/2024	10/20/2024	Expiration	1	20,000,000	5.08161 / 4.288	0	0	0	(221,209)	0		143,150	0	0	0	0	0	100/100
REC 4.409 / PAY SFR-OIS Cmpd +.0011448 09/20/2024	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/27/2022	09/20/2024	09/20/2024	Expiration	1	15,000,000	4.94448 / 4.409	0	0	0	(122,956)	0		74,816	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	(743,491)	0	XXX	533,358	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	(743,491)	0	XXX	533,358	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	(743,491)	0	XXX	533,358	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	(743,491)	0	XXX	533,358	0	0	0	0	0	XXX
1.3529 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYUODVIWD51	12/27/2023	03/28/2024	03/28/2024	Maturity	1	110,000,000	1.3529	0	0	2,138,846	0	0		87,667	0	2,138,846	0	0	0	100/100
1.3597 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYUODVIWD51	03/26/2024	06/28/2024	06/28/2024	Maturity	1	110,000,000	1.3597	0	0	549,578	0	0		0	0	549,578	0	0	0	100/100
1.3708 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYUODVIWD51	06/26/2024	09/27/2024	09/27/2024	Maturity	1	110,000,000	1.3708	0	0	(1,587,948)	0	0		0	0	(1,587,948)	0	0	0	100/100
1.3456 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYUODVIWD51	09/25/2024	12/27/2024	12/27/2024	Maturity	1	110,000,000	1.3456	0	0	5,337,805	0	0		0	0	5,337,805	0	0	0	100/100
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	6,438,280	0	0	XXX	0	87,667	0	6,438,280	0	0	XXX
1479999999. Subtotal - Forwards												0	0	6,438,280	0	0	XXX	0	87,667	0	6,438,280	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	6,438,280	(743,491)	0	XXX	533,358	87,667	0	6,438,280	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

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)
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	6,438,280	(743,491)	0	XXX	533,358	87,667	0	6,438,280	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
Fifth Third Bank QFROUN1UWUYUODVIWD51	Y	N	0	0	335,104	0	335,104	335,104	0	335,104	275,000	0
0299999999. Total NAIC 1 Designation			0	0	335,104	0	335,104	335,104	0	335,104	275,000	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			22,186,895	0	486,346	(13,431,553)	0	486,346	(13,431,553)	0	5,237,685	0
0999999999 - Gross Totals			22,186,895	0	821,451	(13,431,553)	335,104	821,451	(13,431,553)	335,104	5,512,685	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					821,451	(13,431,553)						

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 (0617HUGU4)	22,186,895	22,186,895	22,186,895		IV
0199999999 - Total				22,186,895	22,186,895	22,186,895	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	 1,638	 0	 9,994,996	..XXX.
Bank of America ..... Singapore	.....	.....0.980	 0	 0	 0	..XXX.
Cash Held with Securities on Deposit	SD.....	.....0.000	 0	 0	150,000	..XXX.
DBS Bank Ltd ..... Singapore	.....	..... 3.991	 303,946	95,139	27,184,612	..XXX.
The Bank of Guam ..... Hagaha, Guam	SD.....	.....1.000	 0	 1,541	52,895	..XXX.
First Bank ..... St. Thomas, Virgin Island	SD.....	.....1.800	 15,560	 350	 532,798	..XXX.
JP Morgan Chase ..... Indianapolis, Indiana	SD.....	.....1.200	 832	 0	76,626	..XXX.
PNC Bank ..... Pittsburgh, Pennsylvania	.....	.....0.000	 0	 0	.....(23,938,626)	..XXX.
Northrim Bank ..... Anchorage, Alaska	SD.....	..... 3.167	 1,138	 239	38,829	..XXX.
Oversea Chinese Banking Corporation ..... Singapore	.....	..... 4.354	 954,188	82,532	31,943,200	..XXX.
Raymond James Bank ..... New York, New York	.....	.....0.250	 261	 0	39,732	..XXX.
Royal Bank of Canada ..... Toronto, Canada	SD.....	..... 3.127	3,050,008	 154,958	36,449,163	..XXX.
RBC Dexia Investor Services Trust ..... Toronto, Canada	.....	.....0.000	 432,738	 0	1,573,885	..XXX.
Sumitomo Mitsui Banking Corporation ..... Singapore	.....	..... 4.676	 1,369,609	 125,117	30,121,519	..XXX.
Wells Fargo Bank ..... Los Angeles, California	.....	.....0.000	 0	 0	8,962,019	..XXX.
Key Bank ..... Cleveland, Ohio	.....	.....0.000	 0	 0	 983,787	..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	6,129,917	459,876	124,165,434	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	6,129,917	459,876	124,165,434	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	364	XXX
0599999 Total - Cash	XXX	XXX	6,129,917	459,876	124,165,798	XXX

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

1. January.....	155,073,891	4. April.....	120,838,184	7. July.....	 144,745,463	10. October.....	171,354,588
2. February....	 144,329,428	5. May.....	152,400,581	8. August.....	122,513,728	11. November...	208,818,110
3. March	158,608,711	6. June	153,486,121	9. September	139,853,037	12. December	124,165,798

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
	MONETARY AUTHORITY OF SINGAPORE		12/17/2024	0.000	03/13/2025	488,090	0	0
	MONETARY AUTHORITY OF SINGAPORE		11/26/2024	0.000	02/20/2025	80,277	0	0
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						568,366	0	0
0309999999. Total - All Other Government Bonds						568,366	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						568,366	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						568,366	0	0
31846V-80-7	FIRST AMER:TRS OBG Y	SD	12/26/2024	4.020		3,920	3	0
60934N-67-4	FEDERATED US TREASURY CASH RESERVE		12/31/2024	4.074		10,882,013	0	550,845
825252-40-6	INVESCO TREASURY INST		12/30/2024	4.310		409,054,004	695,057	14,908,364
94975H-29-6	ALLSPRING:TRS+ MM I	SD	09/04/2024	4.260		0	0	1
94988A-75-9	ALLSPRING:100%TR MM INS	SD	12/26/2024	4.310		24,052	78	969
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						419,963,988	695,138	15,460,179
60934N-10-4	FEDERATED HRMS GV O INST		12/31/2024	4.270		12,024,224	0	588,061
825252-88-5	INVESCO GOV&AGENCY INST		12/02/2024	4.350		81,722	311	1,722
8309999999. Subtotal - All Other Money Market Mutual Funds						12,105,946	311	589,783
8609999999 - Total Cash Equivalents						432,638,301	695,449	16,049,962

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	568,366	1D ..$	0	1E ..$	0	1F ..$	0	1G ..$ 0
1B	2A ...$	0	2B ..$	0	2C ..$	0							
1C	3A ...$	0	3B ..$	0	3C ..$	0							
1D	4A ...$	0	4B ..$	0	4C ..$	0							
1E	5A ...$	0	5B ..$	0	5C ..$	0							
1F	6 .....$	0											

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL	O	PROPERTY AND CASUALTY	0	0	313,670	313,842
2. Alaska AK	C	PAYABLE IF DESIRED	0	0	38,829	38,829
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	PROPERTY AND CASUALTY	0	0	249,453	238,415
5. California CA	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	334,407,282	332,727,341
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	PROPERTY AND CASUALTY	0	0	154,753	154,925
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	O	PROPERTY AND CASUALTY	0	0	69,499	66,194
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	PROPERTY AND CASUALTY	0	0	1,606,319	1,561,500
14. Illinois IL			0	0	0	0
15. Indiana IN	ST	PROPERTY AND CASUALTY	0	0	76,626	76,626
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	PROPERTY AND CASUALTY	0	0	159,866	151,093
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	PROPERTY AND CASUALTY	0	0	324,426	325,851
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	PROPERTY AND CASUALTY	0	0	724,893	722,025
33. New York NY	B	PROPERTY AND CASUALTY	0	0	2,629,924	2,539,594
34. North Carolina NC	B	PROPERTY AND CASUALTY	0	0	1,205,000	1,173,557
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	PROPERTY AND CASUALTY	2,559,821	2,451,739	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	5,842,260	5,687,423
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	PROPERTY AND CASUALTY AND SURETY	0	0	319,991	309,000
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	PROPERTY AND CASUALTY	0	0	265,690	254,472
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	C	PROPERTY AND CASUALTY	0	0	52,895	52,895
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI	C	PROPERTY AND CASUALTY	0	0	532,798	532,798
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN	O	PROPERTY AND CASUALTY	0	0	184,293,203	185,151,870
58. Aggregate Alien and Other OT	XXX	XXX	0	0	1,598,647	1,563,304
59. Subtotal	XXX	XXX	2,559,821	2,451,739	534,866,025	533,641,554
DETAILS OF WRITE-INS						
5801. US AIRCRAFT INS GROUP	O	PROPERTY AND CASUALTY	0	0	573,457	572,370
5802. US DEPT OF LABOR	O	PROPERTY AND CASUALTY	0	0	1,025,191	990,934
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	1,598,647	1,563,304