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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

National Interstate Insurance Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 32620 Employer's ID Number 34-1607395

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

Country of Domicile United States of America

Incorporated/Organized 02/10/1989 Commenced Business 03/28/1989

Statutory Home Office 3250 Interstate Drive (Street and Number), Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Main Administrative Office 3250 Interstate Drive (Street and Number)
Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

Mail Address 3250 Interstate Drive (Street and Number or P.O. Box), Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3250 Interstate Drive (Street and Number)
Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

Internet Website Address www.natl.com

Statutory Statement Contact Leah Marie Blazek (Name), 330-659-8900-5498 (Area Code) (Telephone Number)
Leah.Blazek@natl.com (E-mail Address), 330-659-8904 (FAX Number)

OFFICERS

President	Shawn Vincent Los	Senior Vice President, Chief Financial Officer, & Treasurer	Julie Ann McGraw
Secretary	Matthew David Felvus	Senior Vice President	George Olaf Skuggen

OTHER

Chris Edward Mikolay, Senior Vice President	Stephen Edward Winborn, Senior Vice President	James Allan Parks, Vice President, Chief Underwriting Officer
Daniel Mark Keenan, Vice President	Robert Jude Zbacnik, Assistant Treasurer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Stephen Charles Beraha, Assistant Secretary	Anthony Gerald Prinzo, Vice President	Jonathan Douglas Hicks #, Vice President
Colleen Frances Shepherd, Vice President	James Wesley Davis, Assistant Vice President	David Bernard Slisz, Assistant Vice President
Keith Raymond Boyle, Assistant Vice President	Jeannine Eileen Novak, Vice President	Brad Thomas Foust, Vice President
Michael Joseph Heramb, Vice President	Andrew Carlos Suvak #, Vice President, Chief Information Officer	Scott Michael Clough #, Vice President
Michael Anthony Wilson, Assistant Vice President	Alecia Marie Brace, Assistant Vice President	Timothy Allen Brewster Jr. #, Vice President
Lauren Rachael Fronczek #, Vice President	Michael Joseph Winchell, Assistant Vice President	Leah Marie Blazek, Assistant Vice President
Bryan Fredrick Currie, Assistant Vice President	Tracy Lyn Hicks, Assistant Vice President	Mary Kristin Taliaferro, Assistant Vice President
Matthew John Stevens, Assistant Treasurer	Randy Keith Runser #, Assistant Vice President	Mark Russell Adriance #, Assistant Vice President
Ryan Jon Schroeder #, Assistant Vice President		

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Summit 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.

Shawn Vincent Los President	Matthew David Felvus Secretary	Julie Ann McGraw Senior VP, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 17th day of February, 2025

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	13,194,790	0.690	13,194,790	0	13,194,790	0.691
1.02 All other governments	962,500	0.050	962,500	0	962,500	0.050
1.03 U.S. states, territories and possessions, etc. guaranteed	198,172	0.010	198,172	0	198,172	0.010
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	58,372,444	3.054	58,372,444	0	58,372,444	3.059
1.06 Industrial and miscellaneous	1,386,717,652	72.548	1,386,717,652	0	1,386,717,652	72.662
1.07 Hybrid securities	121,205	0.006	121,205	0	121,205	0.006
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	7,699,908	0.403	7,699,908	0	7,699,908	0.403
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,467,266,671	76.762	1,467,266,671	0	1,467,266,671	76.883
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	31,048,190	1.624	31,048,190	0	31,048,190	1.627
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	31,048,190	1.624	31,048,190	0	31,048,190	1.627
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	6,117,320	0.320	6,117,320	0	6,117,320	0.321
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	272,059,787	14.233	269,062,283	0	269,062,283	14.099
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	278,177,107	14.553	275,179,603	0	275,179,603	14.419
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	27,500,000	1.439	27,500,000	0	27,500,000	1.441
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	27,500,000	1.439	27,500,000	0	27,500,000	1.441
5. Real estate (Schedule A):						
5.01 Properties occupied by company	33,158,724	1.735	33,158,724	0	33,158,724	1.737
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	33,158,724	1.735	33,158,724	0	33,158,724	1.737
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	39,584,285	2.071	39,584,285	0	39,584,285	2.074
6.02 Cash equivalents (Schedule E, Part 2)	28,017,653	1.466	28,017,653	0	28,017,653	1.468
6.03 Short-term investments (Schedule DA)	3,054,011	0.160	3,054,011	0	3,054,011	0.160
6.04 Total cash, cash equivalents and short-term investments	70,655,950	3.696	70,655,950	0	70,655,950	3.702
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	5,513	0.000	5,513	0	5,513	0.000
9. Other invested assets (Schedule BA)	3,624,737	0.190	3,624,737	0	3,624,737	0.190
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,911,436,893	100.000	1,908,439,389	0	1,908,439,389	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		34,387,400
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	1,228,676	
	8.2 Totals, Part 3, Column 9	0	1,228,676
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		33,158,724
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		33,158,724

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		27,500,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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)		27,500,000
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		27,500,000
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		27,500,000

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,331,414
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,390,456	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	389,254	1,779,710
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		490,838
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(639,358)	
	5.2 Totals, Part 3, Column 9	(2,269)	(641,627)
6.	Total gain (loss) on disposals, Part 3, Column 19		731,265
7.	Deduct amounts received on disposals, Part 3, Column 16		1,388,254
8.	Deduct amortization of premium and depreciation		660,333
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	18,276	
	10.2 Totals, Part 3, Column 11	0	18,276
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,624,737
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		3,624,737

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,335,337,938
2.	Cost of bonds and stocks acquired, Part 3, Column 7		759,951,850
3.	Accrual of discount		10,262,521
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	1,216,816	
	4.2. Part 2, Section 1, Column 15	2,008,115	
	4.3. Part 2, Section 2, Column 13	(4,602,223)	
	4.4. Part 4, Column 11	61,003	(1,316,290)
5.	Total gain (loss) on disposals, Part 4, Column 19		(338,485)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		323,118,746
7.	Deduct amortization of premium		785,719
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	2,629,418	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	142,814	
	9.4. Part 4, Column 13	738,869	3,511,101
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		10,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,776,491,969
12.	Deduct total nonadmitted amounts		2,997,504
13.	Statement value at end of current period (Line 11 minus Line 12)		1,773,494,465

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	13,194,790	13,411,822	13,565,832	10,276,726
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	962,500	962,500	935,000	1,000,000
	4. Totals	14,157,290	14,374,322	14,500,832	11,276,726
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	198,172	194,973	209,947	195,000
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	58,372,444	55,093,832	58,723,105	58,036,206
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,192,220,536	1,172,843,272	1,186,426,277	1,227,738,807
	9. Canada	19,953,399	20,363,336	19,668,699	21,295,058
	10. Other Countries	182,364,830	182,374,318	181,137,697	185,603,531
	11. Totals	1,394,538,765	1,375,580,926	1,387,232,673	1,434,637,396
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,467,266,671	1,445,244,053	1,460,666,557	1,504,145,328
PREFERRED STOCKS	14. United States	30,164,440	30,164,440	29,483,576	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	883,750	883,750	1,000,000	
	17. Totals	31,048,190	31,048,190	30,483,576	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	31,048,190	31,048,190	30,483,576	
COMMON STOCKS	20. United States	5,208,895	5,208,895	3,195,876	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	908,425	908,425	357,365	
	23. Totals	6,117,320	6,117,320	3,553,241	
Parent, Subsidiaries and Affiliates	24. Totals	272,059,787	272,059,787	165,121,155	
	25. Total Common Stocks	278,177,107	278,177,107	168,674,396	
	26. Total Stocks	309,225,297	309,225,297	199,157,972	
	27. Total Bonds and Stocks	1,776,491,969	1,754,469,351	1,659,824,529	

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	2,560,977	8,510,879	740,300	892,206	490,428	XXX	13,194,790	0.9	13,615,816	1.3	13,194,790	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	2,560,977	8,510,879	740,300	892,206	490,428	XXX	13,194,790	0.9	13,615,816	1.3	13,194,790	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	962,500	0	0	0	XXX	962,500	0.1	0	0.0	962,500	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	962,500	0	0	0	XXX	962,500	0.1	0	0.0	962,500	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	198,172	XXX	198,172	0.0	0	0.0	198,172	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	198,172	XXX	198,172	0.0	0	0.0	198,172	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	332,928	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	332,928	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,978,330	9,171,657	10,405,900	11,785,524	21,031,033	XXX	58,372,444	4.0	59,859,003	5.8	58,372,444	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	5,978,330	9,171,657	10,405,900	11,785,524	21,031,033	XXX	58,372,444	4.0	59,859,003	5.8	58,372,444	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	167,488,534	486,868,194	164,408,295	57,440,921	23,115,794	XXX	899,321,738	61.2	656,719,726	63.7	99,359,714	799,962,024
6.2 NAIC 2	49,044,911	276,716,303	131,931,502	11,810,550	2,930,402	XXX	472,433,668	32.1	275,722,179	26.7	245,738,755	226,694,912
6.3 NAIC 3	6,882	12,575,391	556,154	0	0	XXX	13,138,427	0.9	9,662,827	0.9	8,641,727	4,496,700
6.4 NAIC 4	53,298	115,151	20,501	2,386	53	XXX	191,389	0.0	98,629	0.0	93,188	98,201
6.5 NAIC 5	145,091	329,601	2	388,632	3	XXX	863,329	0.1	878,526	0.1	329,600	533,729
6.6 NAIC 6	159,922	88,950	41,281	5,197	473,752	XXX	769,102	0.1	203,411	0.0	658,491	110,611
6.7 Totals	216,898,638	776,693,590	296,957,734	69,647,686	26,520,004	XXX	1,386,717,652	94.3	943,285,298	91.5	354,821,475	1,031,896,177
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	121,205	0	0	0	XXX	121,205	0.0	121,205	0.0	121,205	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	121,205	0	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	369,173	0	0	0	XXX	369,173	0.0	803,609	0.1	369,173	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	4,747,481	0	0	0	XXX	4,747,481	0.3	13,407,273	1.3	4,747,481	0
10.5 NAIC 5	3,054,011	0	0	0	0	XXX	3,054,011	0.2	0	0.0	3,054,011	0
10.6 NAIC 6	0	2,583,254	0	0	0	XXX	2,583,254	0.2	0	0.0	2,583,254	0
10.7 Totals	3,054,011	7,699,908	0	0	0	XXX	10,753,919	0.7	14,210,882	1.4	10,753,919	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 176,027,841	504,550,730	175,554,494	70,118,652	44,835,428	0	971,087,144	66.0	XXX	XXX	171,125,121	799,962,024
12.2 NAIC 2	(d) 49,044,911	277,206,680	131,931,502	11,810,550	2,930,402	0	472,924,045	32.2	XXX	XXX	246,229,133	226,694,912
12.3 NAIC 3	(d) 6,882	12,575,391	556,154	0	0	0	13,138,427	0.9	XXX	XXX	8,641,727	4,496,700
12.4 NAIC 4	(d) 53,298	5,825,131	20,501	2,386	53	0	5,901,369	0.4	XXX	XXX	5,803,169	98,201
12.5 NAIC 5	(d) 3,199,102	329,601	2	388,632	3	0	(c) 3,917,340	0.3	XXX	XXX	3,383,611	533,729
12.6 NAIC 6	(d) 159,922	2,672,204	41,281	5,197	473,752	0	(c) 3,352,357	0.2	XXX	XXX	3,241,746	110,611
12.7 Totals	228,491,956	803,159,738	308,103,934	82,325,417	48,239,638	0	(b) 1,470,320,682	100.0	XXX	XXX	438,424,505	1,031,896,177
12.8 Line 12.7 as a % of Col. 7	15.5	54.6	21.0	5.6	3.3	0.0	100.0	XXX	XXX	XXX	29.8	70.2
13. Total Bonds Prior Year												
13.1 NAIC 1	111,656,479	421,236,129	113,929,857	48,175,512	35,529,496	0	XXX	XXX	730,527,473	70.8	151,366,952	579,160,521
13.2 NAIC 2	15,727,222	193,189,006	64,341,519	2,814,313	574,932	0	XXX	XXX	276,646,993	26.8	124,766,246	151,880,748
13.3 NAIC 3	122,656	8,340,765	1,199,406	0	0	0	XXX	XXX	9,662,827	0.9	6,690,157	2,972,669
13.4 NAIC 4	21,263	13,470,992	13,647	0	0	0	XXX	XXX	13,505,903	1.3	7,897,340	5,608,563
13.5 NAIC 5	439,200	25,955	2	413,366	3	0	XXX	XXX	(c) 878,526	0.1	0	878,526
13.6 NAIC 6	42,956	102,034	49,264	9,156	0	0	XXX	XXX	(c) 203,411	0.0	203,411	0
13.7 Totals	128,009,777	636,364,882	179,533,696	51,412,347	36,104,431	0	XXX	XXX	(b) 1,031,425,132	100.0	290,924,106	740,501,026
13.8 Line 13.7 as a % of Col. 9	12.4	61.7	17.4	5.0	3.5	0.0	XXX	XXX	100.0	XXX	28.2	71.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	13,158,237	62,863,502	59,864,042	13,076,050	22,163,290	0	171,125,121	11.6	151,366,952	14.7	171,125,121	XXX
14.2 NAIC 2	19,294,030	115,519,948	102,633,119	8,781,967	69	0	246,229,133	16.7	124,766,246	12.1	246,229,133	XXX
14.3 NAIC 3	0	8,085,572	556,154	0	0	0	8,641,727	0.6	6,690,157	0.6	8,641,727	XXX
14.4 NAIC 4	17,253	5,762,976	20,501	2,386	53	0	5,803,169	0.4	7,897,340	0.8	5,803,169	XXX
14.5 NAIC 5	3,054,011	329,600	0	0	0	0	3,383,611	0.2	0	0.0	3,383,611	XXX
14.6 NAIC 6	49,311	2,672,204	41,281	5,197	473,752	0	3,241,746	0.2	203,411	0.0	3,241,746	XXX
14.7 Totals	35,572,843	195,233,802	163,115,096	21,865,600	22,637,164	0	438,424,505	29.8	290,924,106	28.2	438,424,505	XXX
14.8 Line 14.7 as a % of Col. 7	8.1	44.5	37.2	5.0	5.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.4	13.3	11.1	1.5	1.5	0.0	29.8	XXX	XXX	XXX	29.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	162,869,603	441,687,228	115,690,453	57,042,602	22,672,138	0	799,962,024	54.4	579,160,521	56.2	XXX	799,962,024
15.2 NAIC 2	29,750,880	161,686,732	29,298,383	3,028,583	2,930,333	0	226,694,912	15.4	151,880,748	14.7	XXX	226,694,912
15.3 NAIC 3	6,882	4,489,818	0	0	0	0	4,496,700	0.3	2,972,669	0.3	XXX	4,496,700
15.4 NAIC 4	36,045	62,155	0	0	0	0	98,201	0.0	5,608,563	0.5	XXX	98,201
15.5 NAIC 5	145,091	1	2	388,632	3	0	533,729	0.0	878,526	0.1	XXX	533,729
15.6 NAIC 6	110,611	0	0	0	0	0	110,611	0.0	0	0.0	XXX	110,611
15.7 Totals	192,919,113	607,925,936	144,988,837	60,459,817	25,602,474	0	1,031,896,177	70.2	740,501,026	71.8	XXX	1,031,896,177
15.8 Line 15.7 as a % of Col. 7	18.7	58.9	14.1	5.9	2.5	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	13.1	41.3	9.9	4.1	1.7	0.0	70.2	XXX	XXX	XXX	XXX	70.2

(a) Includes $ 980,779,110 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 2,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 474,700 current year, $ 335,393 prior year of bonds with 5GI designations and $ 584,363 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 3,054,011

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	2,350,620	7,769,324	0	0	0	XXX	10,119,945	0.7	10,085,967	1.0	10,119,945	0
1.02 Residential Mortgage-Backed Securities	210,357	741,555	740,300	892,206	490,428	XXX	3,074,845	0.2	3,529,849	0.3	3,074,845	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	2,560,977	8,510,879	740,300	892,206	490,428	XXX	13,194,790	0.9	13,615,816	1.3	13,194,790	0
2. All Other Governments												
2.01 Issuer Obligations	0	962,500	0	0	0	XXX	962,500	0.1	0	0.0	962,500	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	962,500	0	0	0	XXX	962,500	0.1	0	0.0	962,500	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	198,172	XXX	198,172	0.0	0	0.0	198,172	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	198,172	XXX	198,172	0.0	0	0.0	198,172	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	332,928	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	332,928	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,500,002	3,367,919	0	1,501,825	8,282,567	XXX	15,652,312	1.1	15,037,881	1.5	15,652,312	0
5.02 Residential Mortgage-Backed Securities	2,790,843	4,760,054	1,328,633	798,295	95,171	XXX	9,772,995	0.7	12,176,157	1.2	9,772,995	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	687,486	1,043,684	9,077,267	9,485,405	12,653,295	XXX	32,947,137	2.2	32,644,966	3.2	32,947,137	0
5.05 Totals	5,978,330	9,171,657	10,405,900	11,785,524	21,031,033	XXX	58,372,444	4.0	59,859,003	5.8	58,372,444	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	37,727,386	262,580,195	191,709,376	8,774,937	473,752	XXX	501,265,646	34.1	303,623,739	29.4	340,723,394	160,542,253
6.02 Residential Mortgage-Backed Securities	58,809,805	152,542,252	56,433,812	45,717,863	17,084,366	XXX	330,588,098	22.5	153,768,376	14.9	5,406,621	325,181,477
6.03 Commercial Mortgage-Backed Securities	7,348,497	4,337,912	500,698	0	0	XXX	12,187,107	0.8	14,111,586	1.4	0	12,187,107
6.04 Other Loan-Backed and Structured Securities	113,012,949	357,233,231	48,313,849	15,154,886	8,961,886	XXX	542,676,800	36.9	471,781,597	45.7	8,691,460	533,985,340
6.05 Totals	216,898,638	776,693,590	296,957,734	69,647,686	26,520,004	XXX	1,386,717,652	94.3	943,285,298	91.5	354,821,475	1,031,896,177
7. Hybrid Securities												
7.01 Issuer Obligations	0	121,205	0	0	0	XXX	121,205	0.0	121,205	0.0	121,205	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	121,205	0	0	0	XXX	121,205	0.0	121,205	0.0	121,205	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	3,054,011	7,699,908	0	0	0	XXX	10,753,919	0.7	14,210,882	1.4	10,753,919	0
10.03 Totals	3,054,011	7,699,908	0	0	0	XXX	10,753,919	0.7	14,210,882	1.4	10,753,919	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	42,578,008	274,801,143	191,709,376	10,276,762	8,954,492	XXX	528,319,780	35.9	XXX	XXX	367,777,527	160,542,253
12.02 Residential Mortgage-Backed Securities	61,811,005	158,043,861	58,502,744	47,408,364	17,669,965	XXX	343,435,939	23.4	XXX	XXX	18,254,461	325,181,477
12.03 Commercial Mortgage-Backed Securities	7,348,497	4,337,912	500,698	0	0	XXX	12,187,107	0.8	XXX	XXX	0	12,187,107
12.04 Other Loan-Backed and Structured Securities	113,700,435	358,276,915	57,391,116	24,640,291	21,615,181	XXX	575,623,937	39.1	XXX	XXX	41,638,598	533,985,340
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	3,054,011	7,699,908	0	0	0	XXX	10,753,919	0.7	XXX	XXX	10,753,919	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	228,491,956	803,159,738	308,103,934	82,325,417	48,239,638	0	1,470,320,682	100.0	XXX	XXX	438,424,505	1,031,896,177
12.10 Line 12.09 as a % of Col. 7	15.5	54.6	21.0	5.6	3.3	0.0	100.0	XXX	XXX	XXX	29.8	70.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	10,759,064	200,285,831	108,084,443	3,560,652	6,511,730	XXX	XXX	XXX	329,201,720	31.9	226,303,341	102,898,379
13.02 Residential Mortgage-Backed Securities	25,161,578	59,096,489	40,653,604	33,282,276	11,280,434	XXX	XXX	XXX	169,474,381	16.4	22,066,688	147,407,693
13.03 Commercial Mortgage-Backed Securities	5,974,246	8,137,339	0	0	0	XXX	XXX	XXX	14,111,586	1.4	0	14,111,586
13.04 Other Loan-Backed and Structured Securities	86,114,888	354,634,340	30,795,648	14,569,420	18,312,267	XXX	XXX	XXX	504,426,563	48.9	34,656,737	469,769,826
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	14,210,882	0	0	0	XXX	XXX	XXX	14,210,882	1.4	7,897,340	6,313,542
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	128,009,777	636,364,882	179,533,696	51,412,347	36,104,431	0	XXX	XXX	1,031,425,132	100.0	290,924,106	740,501,026
13.10 Line 13.09 as a % of Col. 9	12.4	61.7	17.4	5.0	3.5	0.0	XXX	XXX	100.0	XXX	28.2	71.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	27,444,958	170,127,894	150,973,422	10,276,762	8,954,492	XXX	367,777,527	25.0	226,303,341	21.9	367,777,527	XXX
14.02 Residential Mortgage-Backed Securities	4,226,971	7,830,273	3,064,407	2,103,433	1,029,377	XXX	18,254,461	1.2	22,066,688	2.1	18,254,461	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	846,903	9,575,727	9,077,267	9,485,405	12,653,295	XXX	41,638,598	2.8	34,656,737	3.4	41,638,598	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	3,054,011	7,699,908	0	0	0	XXX	10,753,919	0.7	7,897,340	0.8	10,753,919	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	35,572,843	195,233,802	163,115,096	21,865,600	22,637,164	0	438,424,505	29.8	290,924,106	28.2	438,424,505	XXX
14.10 Line 14.09 as a % of Col. 7	8.1	44.5	37.2	5.0	5.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.4	13.3	11.1	1.5	1.5	0.0	29.8	XXX	XXX	XXX	29.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	15,133,050	104,673,249	40,735,954	0	0	XXX	160,542,253	10.9	102,898,379	10.0	XXX	160,542,253
15.02 Residential Mortgage-Backed Securities	57,584,034	150,213,588	55,438,337	45,304,931	16,640,588	XXX	325,181,477	22.1	147,407,693	14.3	XXX	325,181,477
15.03 Commercial Mortgage-Backed Securities	7,348,497	4,337,912	500,698	0	0	XXX	12,187,107	0.8	14,111,586	1.4	XXX	12,187,107
15.04 Other Loan-Backed and Structured Securities	112,853,532	348,701,188	48,313,849	15,154,886	8,961,886	XXX	533,985,340	36.3	469,769,826	45.5	XXX	533,985,340
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	6,313,542	0.6	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	192,919,113	607,925,936	144,988,837	60,459,817	25,602,474	0	1,031,896,177	70.2	740,501,026	71.8	XXX	1,031,896,177
15.10 Line 15.09 as a % of Col. 7	18.7	58.9	14.1	5.9	2.5	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	13.1	41.3	9.9	4.1	1.7	0.0	70.2	XXX	XXX	XXX	XXX	70.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	5,032,138	5,032,138	0	0	0
3. Accrual of discount	21,874	21,874	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	2,000,000	2,000,000	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)	3,054,011	3,054,011	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,054,011	3,054,011	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		(1,570,829)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	574,771	
	3.2 Section 2, Column 19	65,536	640,307
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(930,522)
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		(930,522)

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	(930,522)	
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)		(930,522)
4.	Part D, Section 1, Column 6	5,513	
5.	Part D, Section 1, Column 7	(936,035)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(930,522)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(930,522)
10.	Part D, Section 1, Column 9	5,513	
11.	Part D, Section 1, Column 10	(936,035)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	587,044	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	587,044	
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	16,046,324	0	16,046,324	0
2. Cost of cash equivalents acquired	775,122,343	4,647,457	770,474,886	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	763,151,014	4,647,457	758,503,557	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	28,017,653	0	28,017,653	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	28,017,653	0	28,017,653	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
Land and Office Building, 3250 Interstate Drive		Richfield	OH	11/01/2000	11/01/2000	15,433,325	0	7,959,301	7,959,301	376,008	0	0	(376,008)	0	1,535,803	662,493
Land and Office Building, 4059 Kinross Lakes Parkway		Richfield	OH	10/17/2006	10/17/2006	9,419,312	0	5,520,237	5,520,237	245,414	0	0	(245,414)	0	1,376,225	697,975
Land and Office Building, 4049 Kinross Lakes Parkway		Richfield	OH	07/15/2018	07/15/2018	23,606,417	0	19,679,185	19,679,185	607,255	0	0	(607,255)	0	1,795,504	674,179
0299999. Property occupied by the reporting entity - Administrative						48,459,054	0	33,158,724	33,158,724	1,228,676	0	0	(1,228,676)	0	4,707,533	2,034,646
0399999. Total Property occupied by the reporting entity						48,459,054	0	33,158,724	33,158,724	1,228,676	0	0	(1,228,676)	0	4,707,533	2,034,646
0699999 - Totals						48,459,054	0	33,158,724	33,158,724	1,228,676	0	0	(1,228,676)	0	4,707,533	2,034,646

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
05461ZZZ9		Stuart	FL		03/25/2022	2.944	22,500,000	0	0	0	0	0	33,825,137	08/01/2022
68426ZZZ1		Columbus	OH		07/29/2021	3.095	5,000,000	0	0	0	0	0	7,285,727	07/13/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							27,500,000	0	0	0	0	0	41,110,864	XXX
0899999. Total Mortgages in good standing							27,500,000	0	0	0	0	0	41,110,864	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							27,500,000	0	0	0	0	0	41,110,864	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 69,319 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 - Mortgage Loans Acquired and Additions Made

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	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	Canal Capital Partners III, LP	R	Twinsburg	OH	Canal Capital Management III, LLC		05/01/2015	2	836,250	480,122	480,122	24,202	0	0	0	0	0	6,120,000	37.500
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									836,250	480,122	480,122	24,202	0	0	0	0	0	6,120,000	XXX
000000-00-0	Fort Washington Private Equity Opportunities, Fund III LP	R	Cincinnati	OH	Fort Washington Investment Advisors, Inc		06/30/2014	1	1,490,132	683,978	683,978	(305,185)	0	0	0	0	0	1,300,000	2.800
000000-00-0	Primus Capital Fund VII, LP	R	Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1	2,218,574	800,393	800,393	(379,207)	0	0	0	0	0	655,696	2.262
000000-00-0	Stonehenge Louisiana Investor II, LLC	R	Columbus	OH	Stonehenge Louisiana Investor II, LLC		05/01/2024		13,425	13,425	13,425	0	0	0	0	0	0	0	8.889
1999999. Joint Venture Interests - Common Stock - Unaffiliated									3,722,131	1,497,796	1,497,796	(684,392)	0	0	0	0	0	1,955,696	XXX
000000-00-0	Georgia Tax Credit Fund GA II, LLC	R	Atlanta	GA	Georgia Tax Credit Fund GA II, LLC		05/02/2024		1,620,643	1,620,643	1,620,643	0	(145,642)	0	0	0	0	245,723	7.490
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,620,643	1,620,643	1,620,643	0	(145,642)	0	0	0	0	245,723	XXX
05616M-AE-6	BABSN 2015-II SN - CDO		Grand Cayman	CYM	BABSN 2015-2		06/02/2022		36,529	12,480	24	0	24	0	0	0	18,479	0	0.011
44931B-AC-1	ICG 2015-1 SN - CDO		Grand Cayman	CYM	ICG 2015-1A		12/19/2022		127,092	9,768	9,768	10,623	(6,116)	0	0	0	21,416	0	0.011
50188R-AA-7	LCM XIX IN - CDO		Grand Cayman	CYM	LCM 19A		12/08/2022		61,145	16,384	16,384	10,209	(1,495)	18,276	0	0	2,279	0	0.011
55953P-AE-5	MAGNE 16 SUB - CDO		Grand Cayman	CYM	MAGNE 2015-16A		01/01/2022		75,538	5,159	0	0	0	0	0	0	326	0	0.007
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									300,304	43,792	26,176	20,832	(7,587)	18,276	0	0	42,499	0	XXX
6099999. Total - Unaffiliated									6,479,328	3,642,352	3,624,737	(639,358)	(153,229)	18,276	0	0	42,499	8,321,419	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									6,479,328	3,642,352	3,624,737	(639,358)	(153,229)	18,276	0	0	42,499	8,321,419	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	Stonehenge Louisiana Investor II, LLC	Columbus	OH	Stonehenge Louisiana Investor II, LLC	05/01/2024		13,425	0	0	8.889
1999999. Joint Venture Interests - Common Stock - Unaffiliated							13,425	0	0	XXX
000000-00-0	Georgia Tax Credit Fund GA II, LLC	Atlanta	GA	Georgia Tax Credit Fund GA II, LLC	05/02/2024		1,377,031	389,254	0	7.490
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							1,377,031	389,254	0	XXX
6099999. Total - Unaffiliated							1,390,456	389,254	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							1,390,456	389,254	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	Canal Capital Partners III, LP	Twinsburg	OH	Canal Capital Partner III, LP	05/01/2015	12/30/2024	93,750	0	0	0	0	0	0	93,750	93,750	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							93,750	0	0	0	0	0	0	93,750	93,750	0	0	0	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	11/26/2024	130,968	0	0	0	0	0	0	130,968	727,602	0	596,634	596,634	0
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc	06/30/2014	02/15/2024	257,335	0	0	0	0	0	0	257,335	260,130	0	2,795	2,795	64,870
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc	06/30/2014	08/28/2024	180,296	0	0	0	0	0	0	180,296	278,844	0	98,548	98,548	196,156
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc	06/30/2014	11/29/2024	14,212	0	0	0	0	0	0	14,212	47,500	0	33,288	33,288	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							582,811	0	0	0	0	0	0	582,811	1,314,076	0	731,265	731,265	261,026
44931B-AC-1	ICG 2015-1 SN - CDO	Grand Cayman	CYM	Adjustment	06/11/2015	08/01/2024	(4,093)	(2,269)	(16,266)	0	0	(18,534)	0	(19,572)	(19,572)	0	0	0	826
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							(4,093)	(2,269)	(16,266)	0	0	(18,534)	0	(19,572)	(19,572)	0	0	0	826
6099999. Total - Unaffiliated							672,468	(2,269)	(16,266)	0	0	(18,534)	0	656,989	1,388,254	0	731,265	731,265	261,852
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							672,468	(2,269)	(16,266)	0	0	(18,534)	0	656,989	1,388,254	0	731,265	731,265	261,852

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-Z7-8	UNITED STATES TREASURY	SD			1.A	295,031	94.5625	283,688	300,000	297,851	0	1,003	0	0	1.500	1.852	JJ	1,883	4,500	02/22/2022	01/31/2027
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	344,946	96.5625	333,141	345,000	344,990	0	13	0	0	0.375	0.378	MN	114	1,294	12/08/2020	11/30/2025
91282C-AZ-4	UNITED STATES TREASURY				1.A	504,921	96.5625	487,641	505,000	504,986	0	14	0	0	0.375	0.378	MN	166	1,894	12/08/2020	11/30/2025
91282C-BW-0	UNITED STATES TREASURY	SD			1.A	198,909	95.5156	205,359	215,000	205,646	0	6,737	0	0	0.750	4.152	AO	276	1,613	01/01/2024	04/30/2026
91282C-DQ-1	UNITED STATES TREASURY	SD			1.A	989,609	94.3125	943,125	1,000,000	995,728	0	2,093	0	0	1.250	1.468	JD	35	18,750	01/13/2022	12/31/2026
91282C-EC-1	UNITED STATES TREASURY	SD			1.A	996,719	95.1406	951,406	1,000,000	998,539	0	657	0	0	1.875	1.944	FA	6,371	18,750	03/11/2022	02/28/2027
91282C-ET-4	UNITED STATES TREASURY	SD			1.A	1,275,828	96.2813	1,251,657	1,300,000	1,287,844	0	4,790	0	0	2.625	3.030	MN	3,000	34,125	06/08/2022	05/31/2027
91282C-EW-7	UNITED STATES TREASURY	SD			1.A	1,246,491	97.6719	1,211,132	1,240,000	1,243,396	0	(1,288)	0	0	3.250	3.135	JD	111	60,450	07/08/2022	06/30/2027
91282C-EW-7	UNITED STATES TREASURY				1.A	10,052	97.6719	9,767	10,000	10,027	0	(10)	0	0	3.250	3.135	JD	1	488	07/08/2022	06/30/2027
91282C-GA-3	UNITED STATES TREASURY	SD			1.A	1,501,938	99.8125	1,497,188	1,500,000	1,500,645	0	(651)	0	0	4.000	3.954	JD	2,802	60,000	12/15/2022	12/15/2025
91282C-GE-5	UNITED STATES TREASURY	SD			1.A	622,000	99.6563	617,869	620,000	620,726	0	(674)	0	0	3.875	3.759	JJ	11,099	24,025	01/19/2023	01/15/2026
91282C-HA-2	UNITED STATES TREASURY	SD			1.A	300,112	97.5000	292,500	300,000	300,080	0	(22)	0	0	3.500	3.491	AO	1,798	10,500	05/08/2023	04/30/2028
91282C-JA-0	UNITED STATES TREASURY	SD			1.A	786,356	100.9688	792,605	785,000	786,164	0	(258)	0	0	4.625	4.581	MS	9,276	36,306	01/01/2024	09/30/2028
91282C-KG-5	UNITED STATES TREASURY				1.A	24,539	99.0625	24,766	25,000	24,601	0	65	0	0	4.125	4.543	MS	263	516	04/10/2024	03/31/2029
91282C-KG-5	UNITED STATES TREASURY	SD			1.A	466,244	99.0625	470,547	475,000	467,416	0	1,169	0	0	4.125	4.543	MS	5,006	9,797	04/10/2024	03/31/2029
91282C-LC-3	UNITED STATES TREASURY	SD			1.A	521,610	98.4688	507,114	515,000	521,187	0	(420)	0	0	4.000	3.712	JJ	8,621	0	08/22/2024	07/31/2029
91282C-LC-3	UNITED STATES TREASURY				1.A	10,128	98.4688	9,847	10,000	10,120	0	(11)	0	0	4.000	3.713	JJ	167	0	08/22/2024	07/31/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						10,095,433	XXX	9,889,349	10,145,000	10,119,945	0	13,206	0	0	XXX	XXX	XXX	50,990	283,006	XXX	XXX
36241L-S7-2	GN 783242 - RMBS			4	1.A	7,507	99.1251	7,066	7,128	7,167	0	(41)	0	0	3.000	1.780	MON	18	214	06/27/2016	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS			4	1.A	11,408	97.7909	10,611	10,851	11,184	0	(22)	0	0	4.000	3.294	MON	36	434	12/19/2017	08/20/2039
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS			4	1.A	9,099	99.5481	8,645	8,684	8,710	0	(31)	0	0	4.000	3.196	MON	29	347	08/16/2011	04/16/2039
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS			4	1.A	74,067	96.5295	71,288	73,851	73,824	0	(12)	0	0	2.500	2.472	MON	154	1,846	09/25/2013	07/20/2041
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS			4	1.A	32,553	98.2936	30,679	31,212	31,393	0	(52)	0	0	3.000	2.473	MON	78	936	07/28/2016	10/20/2045
38382H-N4-8	GNR 2020-123 PI - CMO/RMBS			3	1.A	3,335,765	15.1991	3,394,184	0	2,942,568	0	(355,097)	0	0	3.000	12.735	MON	55,829	702,252	02/10/2021	08/20/2050
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						3,470,399	XXX	3,522,473	131,726	3,074,845	0	(355,254)	0	0	XXX	XXX	XXX	56,144	706,030	XXX	XXX
0109999999. Total - U.S. Government Bonds						13,565,832	XXX	13,411,822	10,276,726	13,194,790	0	(342,047)	0	0	XXX	XXX	XXX	107,133	989,037	XXX	XXX
716540-BW-1	PETROLEOS MEXICANOS		C	1	4.A FE	935,000	96.2500	962,500	1,000,000	962,500	(2,828)	30,328	0	0	4.500	7.980	JJ	19,750	45,000	01/01/2024	01/23/2026
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						935,000	XXX	962,500	1,000,000	962,500	(2,828)	30,328	0	0	XXX	XXX	XXX	19,750	45,000	XXX	XXX
0309999999. Total - All Other Government Bonds						935,000	XXX	962,500	1,000,000	962,500	(2,828)	30,328	0	0	XXX	XXX	XXX	19,750	45,000	XXX	XXX
68609T-DM-7	OREGON			2	1.B FE	209,947	99.9860	194,973	195,000	198,172	0	(3,726)	0	0	4.000	3.118	JD	650	7,800	12/14/2017	12/01/2048
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						209,947	XXX	194,973	195,000	198,172	0	(3,726)	0	0	XXX	XXX	XXX	650	7,800	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						209,947	XXX	194,973	195,000	198,172	0	(3,726)	0	0	XXX	XXX	XXX	650	7,800	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	1,500,000	99.6390	1,494,585	1,500,000	1,500,000	0	0	0	0	3.375	3.375	JJ	25,313	50,625	06/19/2015	07/01/2025
130536-QW-8	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	1,000,000	99.1960	991,960	1,000,000	1,000,002	0	(3)	0	0	3.125	3.125	MN	5,208	31,250	10/30/2015	11/01/2040
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1.A FE	1,790,694	101.8540	1,807,909	1,775,000	1,777,567	0	(1,470)	0	0	4.000	3.909	MS	23,667	71,000	07/28/2016	09/01/2026
646136-TM-3	NEW JERSEY ST TRANSN TR FD AUTH	SD			1.B FE	334,150	90.8660	622,432	685,000	590,352	0	28,967	0	0	0.000	5.095	N/A	0	0	09/04/2013	12/15/2027
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	521,571	82.9800	432,799	521,571	521,571	0	0	0	0	2.980	2.979	MON	1,295	15,523	05/03/2017	08/01/2038
896221-AD-0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV	SD		2	1.F FE	1,000,000	100.5160	1,005,160	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	05/18/2017	06/01/2033
91743P-ET-8	UTAH HSG CORP				1.B FE	3,510,588	104.1030	3,453,104	3,317,007	3,473,911	0	(65,192)	0	0	6.500	6.072	MON	5,989	217,400	01/01/2024	05/21/2053
91743P-EW-1	UTAH HSG CORP				1.B FE	4,832,577	104.1650	4,713,390	4,524,927	4,808,657	0	(50,014)	0	0	6.500	6.005	MON	8,170	297,719	01/01/2024	08/21/2053
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.D FE	970,730	96.2630	962,630	1,000,000	980,254	0	1,502	0	0	3.375	3.600	FA	12,750	33,750	11/30/2017	08/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						15,460,309	XXX	15,483,969	15,323,505	15,652,312	0	(86,210)	0	0	XXX	XXX	XXX	85,517	754,767	XXX	XXX
3128MM-UM-3	FH G18587 - RMBS			4	1.A	254,516	96.0502	232,338	241,892	247,786	0	(918)	0	0	3.000	1.741	MON	605	7,257	07/22/2016	02/01/2031
3128P7-5B-5	FH C91742 - RMBS			4	1.A	368,279	95.5419	328,171	343,483	360,036	0	(1,614)	0	0	3.500	1.352	MON	1,002	12,022	09/27/2016	01/01/2034
3128P7-7L-1	FH C91799 - RMBS			4	1.A	358,055	95.2331	326,011	342,329	353,317	0	(923)	0	0	3.500	2.124	MON	998	11,982	12/07/2016	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS			4	1.A	282,552	99.3081	259,511	261,319	272,817	0	(1,708)	0	0	4.500	1.923	MON	980	11,759	12/13/2016	06/01/2031
3128P7-QN-6	FH C91361 - RMBS			4	1.A	216,158	98.2545	198,839	202,372	209,878	0	(1,172)	0	0	4.000	1.820	MON	675	8,095	02/14/2017	03/01/2031
3128P7-W5-8	FH C91568 - RMBS			4	1.A	323,649	94.8239	291,588	307,505	317,089	0	(1,141)	0	0	3.000	1.415	MON	769	9,225	07/22/2016	10/01/2032
3128P7-XX-6	FH C91594 - RMBS			4	1.A	346,665	94.5591	311,730	329,667	339,889	0	(1,180)	0	0	3.000	1.441	MON	824	9,890	08/16/2016	01/01/2033
3128PV-BS-8	FH J15449 - RMBS			4	1.A	27,011	99.5375	25,201	25,318	25,572	0	(214)	0	0	4.000	2.071	MON	84	1,013	09/27/2016	05/01/2026
31294L-6V-0	FH E02684 - RMBS			4	1.A	234	99.8117	223	223	223	0	(1)	0	0	4.500	4.041	MON	1	10	12/31/2010	03/01/2025
3132J4-H3-6	FH G30949 - RMBS			4	1.A	398,245	95.1212	359,492	377,931	390,016	0	(979)	0	0	3.500	2.161	MON	1,102	13,228	11/16/2016	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	257,189	88.3308	223,441	252,959	255,799	0	(70)	0	0	3.500	3.300	MON	738	8,854	11/08/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS			4	1.A	159,231	87.4777	137,296	156,950	158,478	0	(39)	0	0	3.500	3.324	MON	458	5,493	10/18/2019	09/01/2049
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS			4	1.A	28,746	97.0071	27,756	28,612	28,603	0	(13)	0	0	2.000	1.914	MON	48	572	04/25/2012	09/25/2040
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS			4	1.A	40,612	97.9352	38,732	39,549	39,634	0	(80)	0	0	2.250	1.844	MON	74	890	07/16/2012	02/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS			4	1.A	138,573	92.2074	125,308	135,898	137,044	0	(145)	0	0	2.000	1.732	MON	227	2,718	02/20/2013	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS			4	1.A	13,445	97.3911	13,138	13,490	13,470	0	4	0	0	1.250	1.338	MON	14	169	01/24/2013	11/25/2042
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS			4	1.A	8,516	96.5584	8,235	8,528	8,518	0	0	0	0	1.500	1.517	MON	11	128	03/22/2013	08/25/2041
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS			4	1.A	93,561	94.6174	90,318	95,456	94,640	0	104	0	0	2.000	2.273	MON	159	1,909	06/25/2014	11/25/2041
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS			4	1.A	224,657	95.6515	212,431	222,089	222,792	0	(230)	0	0	2.000	1.751	MON	370	4,442	02/21/2013	01/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS			4	1.A	85,576	95.4407	83,701	87,700	87,180	0	154	0	0	1.500	1.896	MON	110	1,315	06/12/2013	08/25/2041
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS			4	1.A	53,025	93.0858	51,420	55,239	54,700	0	77	0	0	2.000	2.345	MON	92	1,105	06/24/2013	06/25/2042
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS			4	1.A	77,870	95.3894	78,838	82,648	81,965	0	194	0	0	1.500	2.025	MON	103	1,240	07/23/2013	01/25/2042
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS			4	1.A	263,187	99.1135	254,880	257,159	256,926	0	(459)	0	0	3.000	2.768	MON	643	7,715	06/21/2013	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS			4	1.A	102,260	98.9349	98,493	99,553	99,742	0	(244)	0	0	3.250	2.766	MON	270	3,235	09/24/2013	08/25/2026
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS			4	1.A	777,348	89.0037	662,471	744,319	765,780	0	(1,033)	0	0	3.000	2.544	MON	1,861	22,330	09/26/2016	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS			4	1.A	367,376	92.3065	330,589	358,143	364,551	0	(312)	0	0	3.000	2.633	MON	895	10,744	05/24/2017	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS			4	1.A	207,725	94.1824	189,506	201,211	203,548	0	(407)	0	0	2.500	2.060	MON	419	5,030	09/13/2017	01/25/2045
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS			4	1.A	26,764	98.6600	25,398	25,743	25,810	0	(71)	0	0	3.500	2.801	MON	75	901	05/24/2017	11/25/2045
3137A2-W9-8	FHR 3752 PD - CMO/RMBS			4	1.A	48,889	93.2035	44,239	47,465	48,327	0	(89)	0	0	2.750	2.272	MON	109	1,305	12/26/2012	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS			4	1.A	73,033	96.2631	71,957	74,750	74,114	0	148	0	0	2.500	2.945	MON	156	1,869	03/24/2014	02/15/2041
3137AP-GN-4	FHR 4029 NE - CMO/RMBS			4	1.A	32,040	96.9383	30,009	30,957	31,215	0	(87)	0	0	2.500	2.071	MON	64	774	03/25/2013	03/15/2041
3137AR-RT-5	FHR 4080 DA - CMO/RMBS			4	1.A	53,136	95.3011	49,464	51,903	52,253	0	(70)	0	0	2.000	1.691	MON	87	1,038	01/24/2013	03/15/2041
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS			4	1.A	12,514	99.2014	12,185	12,283	12,303	0	(36)	0	0	2.500	1.797	MON	26	307	09/13/2017	10/15/2031
3137AT-W5-7	FHR 4106 EC - CMO/RMBS			4	1.A	145,856	94.7591	137,696	145,311	145,394	0	(36)	0	0	1.750	1.692	MON	212	2,543	09/10/2012	04/15/2041
3137AU-ML-0	FHR 4102 LA - CMO/RMBS			4	1.A	4,393	98.8274	4,472	4,525	4,515	0	8	0	0	1.750	2.219	MON	7	79	02/25/2014	01/15/2040
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS			4	1.A	56,047	95.7046	53,440	55,838	55,868	0	(17)	0	0	1.500	1.443	MON	70	838	10/22/2012	09/15/2041
3137AW-VA-0	FHR 4145 UC - CMO/RMBS			4	1.A	15,596	96.7494	15,158	15,667	15,645	0	5	0	0	1.500	1.585	MON	20	235	03/20/2013	12/15/2027
3137AY-UE-9	FHR 4163 YA - CMO/RMBS			4	1.A	122,486	93.7539	112,205	119,681	120,455	0	(140)	0	0	2.500	2.203	MON	249	2,992	03/14/2013	10/15/2041
3137B0-DW-1	FHR 4183 ME - CMO/RMBS			4	1.A	61,943	94.9082	58,251	61,376	61,531	0	(41)	0	0	2.000	1.835	MON	102	1,228	08/29/2016	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS			4	1.A	43,790	96.6546	44,190	45,719	45,259	0	182	0	0	1.500	2.461	MON	57	686	07/22/2013	03/15/2028
3137B4-4F-0	FHR 4236 WC - CMO/RMBS			4	1.A	11,484	98.7778	11,205	11,344	11,345	0	(10)	0	0	3.000	2.826	MON	28	340	08/15/2013	05/15/2042
3137B7-3L-1	FHR 4289 WE - CMO/RMBS			4	1.A	6,102	99.6534	5,936	5,957	5,958	0	(18)	0	0	3.000	2.249	MON	15	179	02/12/2014	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS			4	1.A	4,105	98.4906	4,103	4,166	4,158	0	4	0	0	2.000	2.510	MON	7	83	07/22/2014	09/15/2043
3137BA-XY-3	FHR 4342 BD - CMO/RMBS			4	1.A	32,846	92.9972	30,562	32,864	32,638	0	22	0	0	2.500	2.702	MON	68	822	06/02/2014	12/15/2043

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
3137BB-FW-5	FHR 4349 CD - CMO/RMBS			4	1.A	14,281	93.4781	13,362	14,294	14,186	0	19	0	0	2.500	2.952	MON	30	357	06/25/2014	03/15/2044
3137BD-4U-7	FHR 4378 AC - CMO/RMBS			4	1.A	3,746	98.3244	3,761	3,825	3,815	0	7	0	0	2.000	2.401	MON	6	77	08/26/2014	02/15/2044
3137BN-Z8-0	FHR 4569 A - CMO/RMBS			4	1.A	250,372	96.8857	236,276	243,871	245,503	0	(607)	0	0	2.500	2.041	MON	508	6,097	09/13/2017	11/15/2040
3137BS-GS-6	FHR 4621 KA - CMO/RMBS			4	1.A	418,977	89.3218	368,594	412,658	416,427	0	(273)	0	0	2.500	2.293	MON	860	10,316	11/10/2016	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS			4	1.A	15,377	99.3335	14,758	14,857	14,911	0	(59)	0	0	3.500	2.724	MON	43	520	12/19/2016	08/15/2043
3138EQ-6P-2	FN AL8077 - RMBS			4	1.A	144,653	98.0361	133,196	135,865	139,159	0	(785)	0	0	3.500	1.749	MON	396	4,755	07/22/2016	12/01/2029
3138ER-VP-2	FN AL9621 - RMBS			4	1.A	177,069	96.0373	159,533	166,116	173,500	0	(468)	0	0	4.000	2.197	MON	554	6,645	03/27/2017	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS			4	1.A	156,775	94.7563	141,902	149,755	154,184	0	(374)	0	0	3.500	2.212	MON	437	5,241	04/26/2017	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS			4	1.A	356,107	95.6223	326,734	341,692	350,857	0	(983)	0	0	3.500	2.199	MON	997	11,959	12/09/2016	08/01/2033
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS			4	1.A	46,361	99.1825	45,413	45,788	45,655	0	24	0	0	3.500	3.631	MON	134	1,603	06/15/2011	03/25/2026
3140JX-EE-4	FN B02832 - RMBS			4	1.A	202,264	84.4008	167,160	198,055	201,253	0	(93)	0	0	3.000	2.776	MON	495	5,942	02/28/2020	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	261,654	87.4832	225,382	257,629	260,169	0	(77)	0	0	3.500	3.354	MON	751	9,017	10/11/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	1.A	337,649	87.4827	290,930	332,557	335,669	0	(94)	0	0	3.500	3.362	MON	970	11,640	11/07/2019	11/01/2049
31416W-ZA-3	FN AB1636 - RMBS			4	1.A	88,598	97.0744	83,874	86,402	87,008	0	(126)	0	0	3.500	2.995	MON	252	3,024	06/16/2011	10/01/2030
31417Y-SD-0	FN MA0515 - RMBS			4	1.A	10,798	99.3318	10,359	10,429	10,438	0	(43)	0	0	3.500	2.674	MON	30	365	06/16/2011	09/01/2025
31418A-AJ-7	FN MA0908 - RMBS			4	1.A	189,869	97.7268	175,464	179,546	185,232	0	(794)	0	0	4.000	2.215	MON	598	7,182	12/28/2016	11/01/2031
31418A-F2-9	FN MA1084 - RMBS			4	1.A	400,745	96.3046	361,085	374,941	390,545	0	(1,959)	0	0	3.500	1.181	MON	1,094	13,123	09/13/2017	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS			4	1.A	28,993	96.1221	26,106	27,159	28,255	0	(133)	0	0	3.500	1.272	MON	79	951	08/11/2016	08/01/2032
31418A-SN-9	FN MA1424 - RMBS			4	1.A	188,217	95.6638	173,332	181,189	185,627	0	(493)	0	0	3.500	2.289	MON	528	6,342	09/13/2017	04/01/2033
31418B-7E-0	FN MA2692 - RMBS			4	1.A	177,929	94.5006	159,568	168,854	174,710	0	(406)	0	0	3.500	2.149	MON	492	5,910	11/16/2016	07/01/2036
31418D-HY-1	FN MA3846 - RMBS			4	1.A	205,291	84.4006	172,834	204,779	205,036	0	(17)	0	0	3.000	2.975	MON	512	6,143	10/25/2019	11/01/2049
31418V-T5-1	FN AD7771 - RMBS			4	1.A	3,977	99.5422	3,807	3,825	3,823	0	(13)	0	0	4.000	3.310	MON	13	153	06/16/2011	07/01/2025
31419D-MQ-1	FN AE3066 - RMBS			4	1.A	6,780	99.3915	6,562	6,603	6,599	0	(15)	0	0	3.500	3.032	MON	19	231	06/16/2011	09/01/2025
31419D-NW-7	FN AE3104 - RMBS			4	1.A	3,785	99.3175	3,629	3,654	3,654	0	(10)	0	0	3.500	2.942	MON	11	128	12/19/2017	09/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,915,553	XXX	8,973,751	9,581,434	9,772,995	0	(20,362)	0	0	XXX	XXX	XXX	24,692	296,306	XXX	XXX
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	72,334	91.6840	66,319	72,335	72,335	0	0	0	0	3.200	3.200	MON	193	2,315	06/20/2013	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	4,065,208	83.3030	3,695,737	4,436,499	4,069,773	0	4,564	0	0	3.750	4.203	MON	13,864	159,486	01/01/2024	10/01/2057
20775C-LV-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	690,000	96.6690	667,016	690,000	690,000	0	0	0	0	3.050	3.050	MN	2,689	21,045	11/02/2016	11/15/2031
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	125,000	97.5370	121,921	125,000	124,997	0	(1)	0	0	3.400	3.400	MN	543	4,250	04/26/2017	11/15/2032
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	238,217	99.6190	224,143	225,000	228,869	0	(3,252)	0	0	4.000	3.366	MN	1,150	9,000	02/07/2018	11/15/2041
31350A-BR-8	FEDMFH 15M034 A - CMBS				1.B FE	41,100	100.0090	40,004	40,000	40,000	0	0	0	0	4.150	4.109	MON	74	1,660	09/11/2015	04/15/2025
34074M-A6-8	FLORIDA HSG FIN CORP REV				1.A FE	491,593	102.4970	476,611	465,000	481,005	0	(7,863)	0	0	5.000	4.687	JJ	11,625	23,250	05/18/2022	01/01/2053
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	(772)	0	0	3.500	2.911	JD	175	2,100	10/06/2016	06/01/2039
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS			4	1.B FE	99,920	91.8000	87,606	95,432	98,583	0	(75)	0	0	3.500	2.810	MON	278	3,340	05/05/2014	05/21/2044
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS			2	1.B FE	196,992	96.3640	189,829	196,991	196,991	0	0	0	0	3.875	3.875	MON	636	7,633	10/11/2013	12/01/2043
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	649,030	89.2700	579,389	649,030	649,030	0	0	0	0	3.125	3.125	MON	1,690	20,282	01/25/2017	02/01/2047
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.B FE	356,247	82.1350	304,795	371,090	360,656	0	434	0	0	2.450	3.280	MON	758	9,092	08/06/2014	06/01/2043
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	948,934	87.4540	829,881	948,934	948,936	0	0	0	0	4.050	4.050	MON	3,203	38,435	02/03/2017	03/01/2059
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	338,990	89.9640	304,969	338,990	338,990	0	0	0	0	2.875	2.875	MON	812	9,746	04/18/2017	11/01/2038
57419R-S9-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.A FE	3,972,780	93.4560	3,738,240	4,000,000	3,975,047	0	2,220	0	0	3.350	3.425	MS	39,456	134,000	01/01/2024	09/15/2034
57419R-YB-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	47,638	99.7660	44,895	45,000	45,172	0	(453)	0	0	3.500	2.912	MS	525	1,923	11/18/2015	09/01/2045
57419T-DL-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	268,570	99.0110	247,528	250,000	258,802	0	(4,055)	0	0	3.500	2.602	MS	2,917	9,566	10/04/2019	03/01/2050
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	64,308	99.9170	59,950	60,000	60,000	0	(161)	0	0	4.000	3.707	JD	200	2,400	03/12/2015	06/01/2039
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	845,014	99.6890	772,590	775,000	807,233	0	(17,946)	0	0	3.750	2.627	JD	2,422	29,063	10/09/2019	06/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	108,564	76.8230	83,319	108,455	108,455	0	0	0	0	2.600	2.593	MON	235	2,820	08/01/2012	09/01/2042
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	81,668	90.4270	73,850	81,668	81,668	0	0	0	0	3.000	3.000	MON	204	2,450	06/11/2014	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	127,478	85.2670	108,697	127,478	127,478	0	0	0	0	2.875	2.875	MON	305	3,665	10/15/2014	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	195,890	84.4970	165,521	195,890	195,890	0	0	0	0	2.800	2.800	MON	457	5,485	01/13/2015	02/01/2045
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	125,316	85.5290	107,181	125,316	125,316	0	0	0	0	2.930	2.930	MON	306	3,672	02/10/2017	03/01/2047
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	114,424	99.7910	104,781	105,000	105,000	0	(331)	0	0	4.000	3.442	JJ	2,100	4,483	12/04/2014	01/01/2045
60416S-TC-4	MINNESOTA HOUSING FINANCE AGENCY - RMBS			2	1.B FE	84,742	99.9270	79,942	80,000	80,418	0	(636)	0	0	4.000	3.465	JJ	1,600	3,200	12/14/2016	01/01/2047
604280-CD-7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST				1.C FE	51,000	100.1640	50,082	50,000	50,016	0	(195)	0	0	5.400	5.196	MS	900	2,700	12/31/2010	03/01/2025
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	58,404	99.4490	54,697	55,000	55,267	0	(611)	0	0	3.500	2.957	JD	160	1,925	11/03/2016	12/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	128,987	99.7760	119,731	120,000	120,193	0	(815)	0	0	4.000	3.507	MN	800	4,868	08/12/2015	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	246,371	99.9490	229,883	230,000	234,015	0	(3,539)	0	0	4.000	3.216	MN	1,533	9,200	12/01/2017	05/01/2047
61212R-8H-2	MONTANA ST BRD HSG - RMBS			2	1.B FE	422,657	99.9370	404,745	405,000	410,343	0	(4,675)	0	0	4.000	3.496	JD	1,350	16,200	01/01/2024	06/01/2049
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.A FE	5,000	99.3160	4,966	5,000	5,000	0	0	0	0	3.500	3.500	MS	58	175	03/01/2023	09/01/2046
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG				1.A FE	336,748	99.3740	313,028	315,000	319,385	0	(11,823)	0	0	3.750	3.506	MS	3,938	11,813	10/03/2019	09/01/2049
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV			2	1.C FE	321,564	100.9840	302,952	300,000	306,840	0	(7,805)	0	0	4.500	3.798	AO	3,375	13,500	06/15/2018	10/01/2048
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	213,692	98.9040	197,808	200,000	205,360	0	(4,694)	0	0	3.500	2.378	MS	2,333	7,229	10/26/2016	03/01/2045
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	309,316	98.7770	293,781	297,419	297,419	0	0	0	0	4.500	4.500	MON	1,115	13,384	08/08/2013	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	830,484	99.6970	762,682	765,000	794,965	0	(14,413)	0	0	3.750	2.710	JJ	14,344	29,163	07/10/2019	01/01/2050
658207-SL-0	NORTH CAROLINA HOUSING FINANCE AGENCY -			2	1.B FE	100,409	99.7450	94,758	95,000	95,556	0	(1,457)	0	0	3.500	2.902	JJ	1,663	3,325	10/20/2016	07/01/2039
658207-TX-3	NORTH CAROLINA HOUSING FINANCE AGENCY -			2	1.B FE	505,000	98.0880	495,344	505,000	504,988	0	(4)	0	0	3.850	3.850	JJ	9,721	19,443	05/17/2017	07/01/2037
658909-MA-1	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	259,291	99.9230	239,815	240,000	242,982	0	(3,673)	0	0	4.000	3.145	JJ	4,800	9,600	04/05/2017	07/01/2047
67756Q-NQ-6	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	223,529	90.8790	203,141	223,529	223,529	0	0	0	0	2.800	2.800	MON	522	6,259	02/17/2016	03/01/2046
67756Q-TQ-0	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	510,000	92.8540	473,555	510,000	509,993	0	0	0	0	2.800	2.800	MS	4,760	14,280	10/06/2016	09/01/2031
67756Q-UZ-8	OHIO HOUSING FINANCE AGENCY - RMBS			2	1.A FE	233,645	100.1780	215,383	215,000	218,171	0	(3,107)	0	0	4.500	3.578	MS	3,225	9,829	03/14/2017	03/01/2047
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	37,033	100.0000	35,000	35,000	35,000	0	(235)	0	0	3.500	3.116	JJ	613	1,225	08/05/2015	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	438,919	99.9230	404,688	405,000	410,208	0	(5,297)	0	0	4.000	3.116	JJ	8,100	16,200	05/03/2017	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	457,438	99.8920	429,536	430,000	433,191	0	(2,822)	0	0	4.000	3.387	AO	4,300	17,200	01/11/2017	10/01/2046
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	1,824,522	96.4570	1,697,643	1,760,000	1,807,373	0	(11,118)	0	0	3.000	2.563	AO	13,200	52,800	02/17/2022	10/01/2052
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	2,000,000	95.6990	1,913,980	2,000,000	2,000,006	0	(7)	0	0	3.150	3.150	AO	15,750	63,000	09/14/2016	10/01/2031
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	2,000,270	97.3660	1,947,320	2,000,000	2,000,214	0	(57)	0	0	3.800	3.795	AO	19,000	76,000	01/01/2024	10/01/2037
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	134,905	97.7150	127,030	130,000	130,744	0	(566)	0	0	4.000	4.000	JJ	2,600	5,374	06/25/2015	07/01/2037
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY			2	1.B FE	160,768	98.8300	153,187	155,000	155,434	0	(991)	0	0	3.500	3.156	MN	904	5,649	10/14/2016	11/01/2041
83756C-QK-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	70,000	94.0880	65,862	70,000	69,999	0	0	0	0	3.700	3.700	MN	432	2,590	05/16/2017	11/01/2036
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	508,138	92.3610	489,513	530,000	513,801	0	822	0	0	3.550	3.827	JJ	9,408	18,815	03/22/2017	07/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	86,101	99.8970	79,918	80,000	84,189	0	3,456	0	0	4.000	2.420	JJ	1,600	3,200	05/14/2015	07/01/2045
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	396,943	99.3800	367,706	370,000	375,006	0	(4,816)	0	0	3.500	2.822	JJ	6,475	12,950	09/14/2016	01/01/2047
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	263,178	99.9270	244,821	245,000	247,646	0	(2,743)	0	0	4.000	3.256	JJ	4,900	9,800	10/31/2022	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	260,184	99.6440	239,146	240,000	245,253	0	(3,273)	0	0	4.000	3.291	JJ	4,800	9,600	05/18/2017	01/01/2042
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	285,000	94.6500	269,753	285,000	284,991	0	(2)	0	0	3.700	3.700	JJ	5,273	10,545	05/18/2017	07/01/2036
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	640,722	96.0670	566,795	590,000	621,008	0	(12,287)	0	0	3.750	2.846	JJ	11,063	22,209	02/26/2020	07/01/2050
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	467,609	91.8090	429,307	467,609	467,609	0	0	0	0	3.100	3.115	MON	1,168	14,557	06/08/2017	09/01/2047
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	930,334	77.4700	720,730	930,334	930,334	0	0	0	0	2.300	2.322	MON	1,843	23,535	06/12/2020	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	930,334	77.4700	720,730	930,334	930,334	0	0	0	0	2.300	2.322	MON	1,843	23,535	06/12/2020	07/01/2037
924190-MD-0	VERMONT HSG FIN AGY - RMBS			2	1.B FE	95,918	99.6110	89,650	90,000	91,198	0	(1,284)	0	0	4.000	3.245	MN	600	3,600	03/09/2017	11/01/2047
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS			4	1.A FE	839,972	79.8420	670,650	839,972	839,972	0	0	0	0	2.875	2.865	MON	2,012	24,149	02/03/2022	02/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS			4	1.A FE	563,961	91.7850	517,632	563,961	563,662	0	(45)	0	0	3.125	3.108	MON	1,469	17,624	05/24/2017	11/25/2039
983220-MK-0	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	785,000	97.4220	764,763	785,000	784,984	0	(5)	0	0	3.450	3.450	JD	2,257	27,083	04/26/2017	12/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						33,347,244	XXX	30,636,112	33,131,267	32,947,137	0	(126,409)	0	0	XXX	XXX	XXX	262,621	1,148,492	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						58,723,105	XXX	55,093,832	58,036,206	58,372,444	0	(232,982)	0	0	XXX	XXX	XXX	372,830	2,199,565	XXX	XXX
00080Q-AF-2	ABN AMRO BANK NV		C		2.B FE	997,320	99.6397	996,397	1,000,000	999,814	0	314	0	0	4.750	4.783	JJ	20,188	47,500	07/21/2015	07/28/2025
001084-AS-1	AGCO CORP			1,2	2.C FE	2,991,900	100.5656	3,016,968	3,000,000	2,992,380	0	480	0	0	5.800	5.836	MS	48,333	87,000	03/18/2024	03/21/2034
00206R-GL-0	AT&T INC			1,2	2.B FE	158,339	97.8446	158,508	162,000	159,170	0	831	0	0	4.100	4.708	FA	2,509	6,642	01/01/2024	02/15/2028
00206R-MM-1	AT&T INC			1,2	2.B FE	1,050,832	80.7119	853,932	1,058,000	1,046,675	0	739	0	0	2.550	2.653	JD	2,248	26,979	01/01/2024	12/01/2033
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -			1	2.B FE	295,059	95.6250	282,150	295,058	295,103	0	(12)	0	0	4.125	4.118	JD	541	12,171	12/01/2015	06/15/2029
012653-AD-3	ALBEMARLE CORP			1,2	2.C FE	1,490,344	99.2424	1,488,636	1,500,000	1,493,234	0	2,595	0	0	4.650	4.850	JD	5,813	69,750	01/01/2024	06/01/2027
014916-AA-8	ALEXANDER FUNDING TRUST II			1,2	2.C FE	4,625,560	105.5362	4,749,129	4,500,000	4,600,613	0	(24,947)	0	0	7.467	6.741	JJ	140,940	309,881	01/01/2024	07/31/2028
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		C	1,2	2.B FE	999,980	100.5233	1,005,233	1,000,000	999,999	0	0	0	0	5.411	5.411	JJ	27,055	54,110	06/07/2022	07/01/2032
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	453,034	95.6302	435,117	455,000	454,454	0	396	0	0	1.000	1.089	MN	619	4,550	05/10/2021	05/12/2026
02343U-AJ-4	AMCOR FINANCE (USA) INC			1,2	2.B FE	3,038,387	101.0605	3,031,815	3,000,000	3,035,613	0	(3,439)	0	0	5.625	5.439	MN	16,406	168,750	01/01/2024	05/26/2033
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	2.B FE	441,284	96.7078	466,725	482,614	453,754	0	12,470	0	0	3.700	7.649	AO	4,464	17,857	01/01/2024	04/01/2028
025816-DR-7	AMERICAN EXPRESS CO			1,2,5	1.G FE	2,974,140	102.1589	3,064,767	3,000,000	2,975,539	0	1,399	0	0	5.915	6.025	AO	32,533	88,725	04/25/2024	04/25/2035
02665W-EH-0	AMERICAN HONDA FINANCE CORP	SD		1	1.G FE	998,700	98.1197	981,197	1,000,000	998,988	0	166	0	0	4.600	4.622	AO	9,456	46,000	04/13/2023	04/17/2030
02772A-AA-7	AMERICAN NATIONAL GROUP INC			1,2	2.B FE	1,000,000	98.1917	981,917	1,000,000	1,000,000	0	0	0	0	6.144	6.144	JD	3,072	61,440	06/06/2022	06/13/2032
03076C-AL-0	AMERIPRISE FINANCIAL INC			1,2	1.G FE	495,560	95.8687	479,344	500,000	496,030	0	470	0	0	4.500	4.628	MN	3,000	22,500	01/01/2024	05/13/2032
03076C-AL-0	AMERIPRISE FINANCIAL INC	SD		1,2	1.G FE	499,880	95.8687	479,344	500,000	499,925	0	8	0	0	4.500	4.502	MN	3,000	22,500	05/10/2022	05/13/2032
03666H-AF-8	ANTARES HOLDINGS LP			1,2	2.B FE	2,032,157	103.7542	2,075,084	2,000,000	2,026,068	0	(6,178)	0	0	7.950	7.521	FA	61,833	159,000	01/01/2024	08/11/2028
03666H-AG-6	ANTARES HOLDINGS LP			1,2	2.B FE	2,484,375	99.6299	2,490,748	2,500,000	2,486,819	0	2,444	0	0	6.500	6.649	FA	64,549	81,250	02/01/2024	02/08/2029
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP			1	2.C FE	487,754	99.6170	498,085	500,000	498,204	0	10,450	0	0	5.250	7.461	MS	8,604	26,250	01/01/2024	03/03/2025
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP			1,2	2.C FE	998,720	95.0432	950,432	1,000,000	999,575	0	261	0	0	4.500	4.529	JJ	20,625	45,000	07/09/2021	07/16/2026
03770D-A*-4	APOLLO DEBT SOLUTIONS BDC				2.C PL	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	8.210	8.208	JJ	74,802	164,200	12/21/2022	12/21/2025
03770D-AA-1	APDESO 6.9 2029 144A			1,2	2.C FE	1,986,920	103.5259	2,070,518	2,000,000	1,988,794	0	1,874	0	0	6.900	7.054	AO	29,900	77,433	03/18/2024	04/13/2029
037833-EN-6	APPLE INC	SD		1,2	1.B FE	1,997,520	94.4332	1,888,664	2,000,000	1,998,315	0	334	0	0	3.250	3.270	FA	25,819	65,000	08/01/2022	08/08/2029
03837A-AA-8	APTIV IRISH HOLDINGS LTD		C	1,2	2.B FE	1,998,240	96.8245	1,936,490	2,000,000	1,998,336	0	96	0	0	4.650	4.670	MS	27,900	0	09/09/2024	09/13/2029
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	2,934,102	94.8158	2,844,474	3,000,000	2,961,112	0	27,010	0	0	5.000	6.023	AO	25,417	150,000	01/01/2024	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,890,000	91.0000	1,820,000	2,000,000	1,931,335	0	41,335	0	0	4.500	6.789	MS	30,000	90,000	01/01/2024	09/01/2026
045487-AB-1	ASSOCIATED BANC-CORP				2.C FE	996,470	99.9429	999,429	1,000,000	999,984	0	403	0	0	4.250	4.292	JJ	19,597	42,500	11/05/2014	01/15/2025
04685A-3C-3	ATHENE GLOBAL FUNDING				1.E FE	3,650,160	89.0626	3,896,489	4,375,000	3,837,248	0	129,631	0	0	1.985	5.782	FA	31,843	86,844	01/01/2024	08/19/2028
04685A-3D-1	ATHENE GLOBAL FUNDING				1.E FE	41,831	94.7109	47,355	50,000	46,138	0	2,026	0	0	1.730	6.475	AO	214	865	10/13/2022	10/02/2026
04685A-3D-1	ATHENE GLOBAL FUNDING	SD			1.E FE	1,213,085	94.7109	1,373,308	1,450,000	1,338,183	0	58,669	0	0	1.730	6.466	AO	6,202	25,085	10/13/2022	10/02/2026
04685A-3E-9	ATHENE GLOBAL FUNDING				1.E FE	2,458,016	84.0353	2,689,130	3,200,000	2,585,241	0	77,819	0	0	2.646	6.167	AO	20,462	99,913	03/02/2023	10/04/2031
04685A-3E-9	ATHENE GLOBAL FUNDING	SD			1.E FE	1,382,634	84.0353	1,512,635	1,800,000	1,454,199	0	33,991	0	0	2.646	6.165	AO	11,510	32,387	03/02/2023	10/04/2031
053611-AN-9	AVERY DENNISON CORP			1,2	2.B FE	1,055,742	101.9638	1,019,638	1,000,000	1,050,720	0	(5,022)	0	0	5.750	4.971	MS	16,931	57,500	01/01/2024	03/15/2033
053807-AW-3	AVNET INC			1,2	2.C FE	1,034,112	102.5610	1,025,610	1,000,000	1,026,549	0	(7,563)	0	0	6.250	5.316	MS	18,403	62,500	01/01/2024	03/15/2028
05580M-81-9	B RILEY FINANCIAL INC			1,2	5.B GI	340,400	8.2400	329,600	1,000,000	329,600	(30,996)	20,196	659,600	0	5.250	38.575	JAJO	8,896	52,500	08/04/2021	08/31/2028
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	1,921,018	97.0032	1,940,064	2,000,000	1,958,393	0	33,008	0	0	2.950	4.766	MS	18,192	59,000	01/01/2024	03/10/2026
060505-17-9	BANK OF AMERICA CORP			2	2.C FE	623,141	25.5700	639,250	625,000	625,000	0	0	0	0	6.450	6.450	MJSD	72	40,313	12/31/2010	12/15/2086
06406R-BM-8	BANK OF NEW YORK MELLON CORP	SD		2,5	1.F FE	2,000,000	103.4923	2,069,846	2,000,000	2,000,000	0	0	0	0	5.834	5.834	AO	21,391	116,680	10/18/2022	10/25/2033
06759L-AD-5	BARINGS BDC INC			1,2	2.C IF	1,978,960	102.3389	2,046,778	2,000,000	1,982,181	0	3,221	0	0	7.000	7.254	FA	52,889	71,167	02/07/2024	02/15/2029
073096-AA-7	BAYPORT POLYMERS LLC			1,2	2.A FE	4,911,968	98.4703	4,923,515	5,000,000	4,937,158	0	25,190	0	0	4.743	5.331	AO	50,724	237,150	01/01/2024	04/14/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07330M-AC-1	TRUIST BANK	SD		2	1.G FE	1,000,000	96.2656	962,656	1,000,000	1,000,000	0	0	0	0	4.632	4.630	MS	13,381	26,360	09/09/2019	09/17/2029
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.B FE	2,022,632	97.1876	1,943,752	2,000,000	2,020,681	0	(1,986)	0	0	5.100	4.943	MN	14,167	102,000	01/01/2024	05/11/2033
084664-CZ-2	BERKSHIRE HATHAWAY FINANCE CORP	SD		1,2	1.C FE	9,998,100	95.5765	9,557,650	10,000,000	9,999,152	0	372	0	0	2.300	2.304	MS	67,722	230,000	03/07/2022	03/15/2027
088929-AB-0	BGC GROUP INC			1,2	2.C FE	383,392	99.2156	396,862	400,000	391,650	0	8,257	0	0	4.375	6.673	JD	778	17,500	01/01/2024	12/15/2025
092113-AV-1	BLACK HILLS CORP			1,2	2.A FE	2,032,936	102.9029	2,058,058	2,000,000	2,025,934	0	(7,484)	0	0	5.950	5.488	MS	35,039	119,000	01/01/2024	03/15/2028
092113-AX-7	BLACK HILLS CORP			1,2	2.A FE	997,870	103.5943	1,035,943	1,000,000	998,130	0	260	0	0	6.000	6.025	JJ	37,500	0	05/13/2024	01/15/2035
09247X-AT-8	BLACKROCK FINANCE INC			1,2	1.D FE	302,549	97.9300	293,790	300,000	302,333	0	(217)	0	0	4.750	4.635	MN	1,425	14,250	01/01/2024	05/25/2033
09247X-AT-8	BLACKROCK FINANCE INC	SD		1,2	1.D FE	990,040	97.9300	979,300	1,000,000	991,396	0	812	0	0	4.750	4.876	MN	4,750	47,500	05/17/2023	05/25/2033
092533-A#-5	BLACKROCK CAP INVT CORP A 6.85 12/09/202				2.C PL	2,000,000	98.5711	1,971,422	2,000,000	2,000,000	0	0	0	0	6.850	6.843	JD	8,372	131,335	04/21/2022	12/09/2025
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	1,937,233	97.1684	1,943,368	2,000,000	1,961,604	0	32,285	0	0	2.850	4.639	FA	22,483	57,000	01/01/2024	02/09/2026
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	2,206,934	95.2961	2,266,141	2,378,000	2,275,318	0	47,828	0	0	2.625	4.946	JD	2,774	62,423	01/01/2024	12/15/2026
09261H-AT-4	BLACKSTONE PRIVATE CREDIT FUND			1	2.C FE	1,963,654	99.8917	1,997,834	2,000,000	1,993,193	0	29,539	0	0	4.700	6.250	MS	25,328	94,000	01/01/2024	03/24/2025
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	2,006,480	98.5146	1,970,292	2,000,000	2,001,264	0	(1,430)	0	0	3.625	3.550	JJ	33,431	72,500	11/23/2020	01/15/2026
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	1,900,953	96.0489	1,920,978	2,000,000	1,939,730	0	32,868	0	0	2.750	4.595	MS	16,042	55,000	01/01/2024	09/16/2026
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	987,970	93.3395	933,395	1,000,000	995,232	0	2,166	0	0	2.125	2.357	FA	8,028	21,250	07/20/2021	02/15/2027
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	809,190	90.3994	903,994	1,000,000	874,983	0	28,568	0	0	2.850	6.682	MS	7,204	28,500	08/03/2022	09/30/2028
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	1,885,458	90.6166	1,812,332	2,000,000	1,909,750	0	22,729	0	0	2.500	3.853	JJ	23,056	50,000	01/01/2024	07/15/2028
09581J-AR-7	BLUE OWL FINANCE LLC			1,2	2.B FE	1,810,685	87.2601	1,745,202	2,000,000	1,834,285	0	20,730	0	0	3.125	4.579	JD	3,646	62,556	01/01/2024	06/10/2031
09581J-AT-3	BLUE OWL FINANCE LLC			1,2	2.B FE	1,971,720	102.5287	2,050,574	2,000,000	1,973,205	0	1,485	0	0	6.250	6.444	AO	25,347	62,500	04/11/2024	04/18/2034
10948W-AA-1	ACADIAN ASSET MANAGEMENT INC			1	3.A FE	1,879,777	98.4179	1,968,358	2,000,000	1,939,373	0	35,472	0	0	4.800	6.870	JJ	41,067	96,000	01/01/2024	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	1,881,725	87.0755	1,741,510	2,000,000	1,888,903	0	9,164	0	0	3.469	4.172	AO	14,647	69,380	01/01/2024	04/15/2034
11271L-AM-4	BROOKFIELD FINANCE INC			1,2	1.G FE	999,940	100.5058	1,005,058	1,000,000	999,995	0	55	0	0	5.675	5.675	JJ	29,951	0	06/17/2024	01/15/2035
114259-AV-6	BROOKLYN UNION GAS CO			1,2	2.A FE	1,000,000	98.4151	984,151	1,000,000	1,000,000	0	0	0	0	4.632	4.632	FA	18,785	46,320	08/02/2022	08/05/2027
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	2,971,424	99.6129	2,988,387	3,000,000	2,995,177	0	16,570	0	0	3.500	4.075	AO	22,167	105,000	01/01/2024	04/15/2025
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	5,833,386	97.2529	5,835,174	6,000,000	5,890,361	0	82,908	0	0	3.250	4.519	MS	49,292	195,000	01/01/2024	03/30/2026
125491-AN-0	CI FINANCIAL CORP			1,2	2.C FE	5,292,537	84.5858	5,921,006	7,000,000	5,571,229	0	184,228	0	0	3.200	7.510	JD	8,711	224,000	01/01/2024	12/17/2030
125491-AT-7	CI FINANCIAL CORP			1,2	2.C FE	1,979,600	104.1294	2,082,588	2,000,000	1,981,623	0	2,023	0	0	7.500	7.750	MN	12,917	75,000	05/22/2024	05/30/2029
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE			1,2	1.F FE	2,086,344	103.1746	2,063,492	2,000,000	2,069,574	0	(16,770)	0	0	5.986	4.939	AO	29,265	119,720	01/01/2024	10/03/2028
136385-AV-3	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	473,743	99.8749	499,375	500,000	499,715	0	3,328	0	0	3.900	4.591	FA	8,125	19,500	08/21/2015	02/01/2025
138616-AK-3	CANTOR FITZGERALD LP			1,2	2.C FE	1,475,513	98.0394	1,470,591	1,500,000	1,483,270	0	6,742	0	0	4.500	5.020	AO	14,438	67,500	01/01/2024	04/14/2027
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	3,960,882	99.0999	3,963,996	4,000,000	3,971,922	0	11,040	0	0	4.927	5.182	MN	27,920	197,080	01/01/2024	05/10/2028
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	2.C FE	1,897,737	94.5461	1,890,922	2,000,000	1,934,566	0	34,257	0	0	3.375	5.343	AO	16,875	67,500	01/01/2024	10/01/2026
141781-BV-5	CARGILL INC			1,2	1.F FE	29,163	97.7535	29,326	30,000	29,405	0	242	0	0	3.625	4.541	AO	208	1,088	01/01/2024	04/22/2027
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	4,024,067	100.8830	4,035,320	4,000,000	4,017,579	0	(6,488)	0	0	6.165	6.213	JJ	113,710	246,600	01/01/2024	07/15/2027
15089Q-AW-4	CELANESE US HOLDINGS LLC			1,2	2.C FE	5,148,706	102.6235	5,131,175	5,000,000	5,120,529	0	(27,966)	0	0	6.600	5.875	MN	42,167	317,500	01/01/2024	11/15/2028
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,000,000	98.4811	984,811	1,000,000	1,000,000	0	0	0	0	5.750	5.751	JD	4,792	57,500	05/21/2020	06/01/2030
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	914,910	95.2575	952,575	1,000,000	945,071	0	15,659	0	0	3.750	5.696	FA	14,167	37,500	01/06/2023	02/15/2028
17288X-AB-0	CITADEL LP			1,2	2.B FE	985,675	98.5982	985,982	1,000,000	990,530	0	4,225	0	0	4.875	5.364	JJ	22,208	48,750	01/01/2024	01/15/2027
172967-NU-1	CITIGROUP INC			1,2,5	1.G FE	1,500,000	96.5228	1,447,842	1,500,000	1,500,000	0	0	0	0	4.910	4.911	MN	7,570	73,650	05/17/2022	05/24/2033
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	2,070,469	104.3536	2,087,072	2,000,000	2,064,103	0	(6,366)	0	0	6.270	5.753	MN	15,327	125,400	01/01/2024	11/17/2033
174610-BE-4	CITIZENS FINANCIAL GROUP INC			2	2.B FE	1,917,843	96.4207	1,928,414	2,000,000	1,924,336	0	6,493	0	0	5.641	6.073	MN	12,536	112,820	01/01/2024	05/21/2037
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	3,035,905	102.9577	3,088,731	3,000,000	3,031,204	0	(4,728)	0	0	5.927	1.790	FA	67,173	181,267	01/01/2024	08/15/2030
20454P-AA-1	COMPEER FINANCIAL, FLCA				2.B FE	1,690,222	89.8905	1,797,810	2,000,000	1,725,461	0	35,239	0	0	2.750	5.303	JD	4,583	55,000	01/01/2024	06/01/2031
20602D-AA-9	CONCENTRIX CORP			1,2	2.B FE	999,040	101.6871	1,016,871	1,000,000	999,469	0	307	0	0	6.650	6.686	FA	27,524	66,500	07/19/2023	08/02/2026

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
20602D-AB-7	CONCENTRIX CORP			1,2	2.B FE	3,570,905	102.3045	3,580,658	3,500,000	3,556,892	0	(14,028)	0	0	6.600	6.078	FA	95,608	231,000	01/01/2024	08/02/2028
222070-AE-4	COTY INC			1,2	2.C FE	90,331	99.7500	96,758	97,000	94,567	0	1,753	0	0	5.000	7.079	AO	1,024	11,060	06/15/2022	04/15/2026
224044-CR-6	COX COMMUNICATIONS INC			1,2	2.B FE	4,034,970	100.8522	4,034,088	4,000,000	4,028,059	0	(6,763)	0	0	5.450	5.235	MS	64,189	218,000	01/01/2024	09/15/2028
225401-BG-2	UBS GROUP AG		C	2	1.G FE	526,856	104.0365	520,183	500,000	524,745	0	(2,110)	0	0	6.301	5.575	MS	8,664	31,505	01/01/2024	09/22/2034
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC				2.B PL	1,000,000	94.6743	946,743	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,469	36,200	08/17/2021	08/17/2026
23338V-AS-5	DTE ELECTRIC CO	SD		1,2	1.E FE	997,920	100.3913	1,003,913	1,000,000	998,285	0	163	0	0	5.200	5.226	AO	13,000	52,000	02/27/2023	04/01/2033
24422E-UE-7	JOHN DEERE CAPITAL CORP	SD			1.E FE	214,933	99.7600	214,484	215,000	214,998	0	8	0	0	3.450	3.454	MS	2,225	7,418	03/08/2018	03/13/2025
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.E FE	999,340	94.1583	941,583	1,000,000	999,789	0	94	0	0	1.750	1.760	MS	5,444	17,500	03/04/2020	03/09/2027
24703D-BJ-9	DELL INTERNATIONAL LLC			1,2	2.B FE	511,787	101.1867	505,934	500,000	509,059	0	(2,728)	0	0	5.250	4.598	FA	10,938	26,250	01/01/2024	02/01/2028
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	1.F FE	607,629	96.7095	587,635	607,629	607,695	0	(21)	0	0	3.625	3.619	JJ	9,239	22,027	08/10/2015	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	2.B FE	303,818	96.2013	292,277	303,818	303,696	0	29	0	0	3.875	3.892	JJ	4,938	11,773	08/10/2015	01/30/2029
253393-AF-9	DICK'S SPORTING GOODS INC			1,2	2.B FE	850,255	87.6188	876,188	1,000,000	865,572	0	15,317	0	0	3.150	5.478	JJ	14,525	31,500	01/01/2024	01/15/2032
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	890,000	97.2500	972,500	1,000,000	938,371	0	20,177	0	0	5.875	8.550	FA	22,194	58,750	06/13/2022	08/15/2027
260543-CY-7	DOW CHEMICAL CO			1,2	2.B FE	1,997,960	99.4601	1,989,202	2,000,000	1,999,129	0	198	0	0	4.800	4.812	MN	8,267	96,000	11/28/2018	11/30/2028
260543-DG-5	DOW CHEMICAL CO			1,2	2.B FE	1,994,760	105.9013	2,118,026	2,000,000	1,995,458	0	412	0	0	6.300	6.336	MS	37,100	126,000	10/24/2022	03/15/2033
263534-CR-8	EIDP INC			1,2	1.G FE	697,473	97.0827	679,579	700,000	697,807	0	208	0	0	4.800	4.846	MN	4,293	33,600	05/11/2023	05/15/2033
263534-CR-8	EIDP INC	SD		1,2	1.G FE	1,295,307	97.0827	1,262,075	1,300,000	1,295,973	0	427	0	0	4.800	4.845	MN	7,973	62,400	05/11/2023	05/15/2033
26442E-AJ-9	DUKE ENERGY OHIO INC	SD		1,2	1.F FE	1,998,880	100.3238	2,006,476	2,000,000	1,999,075	0	88	0	0	5.250	5.257	AO	26,250	105,000	03/20/2023	04/01/2033
277432-AX-8	EASTMAN CHEMICAL CO			1,2	2.B FE	4,073,534	101.5689	4,062,756	4,000,000	4,067,041	0	(6,512)	0	0	5.750	5.485	MS	72,194	230,000	01/01/2024	03/08/2033
277432-AY-6	EASTMAN CHEMICAL CO			1,2	2.B FE	1,987,320	99.7872	1,995,744	2,000,000	1,988,167	0	847	0	0	5.625	5.709	FA	40,938	56,250	02/22/2024	02/20/2034
278642-AW-3	EBAY INC			1,2	2.A FE	1,887,669	89.5571	1,791,142	2,000,000	1,904,247	0	16,029	0	0	2.700	3.701	MS	16,500	54,000	01/01/2024	03/11/2030
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	996,690	99.9217	999,217	1,000,000	999,544	0	374	0	0	4.800	4.841	MS	16,000	48,000	02/17/2016	03/01/2026
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	1,009,544	100.5221	1,005,221	1,000,000	1,003,457	0	(6,087)	0	0	5.875	5.221	AO	12,403	58,750	01/01/2024	10/15/2025
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.B FE	1,968,450	99.2138	1,984,276	2,000,000	1,991,457	0	22,461	0	0	2.900	4.079	MN	7,411	58,000	01/01/2024	05/15/2025
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	2.C FE	129,520	99.5304	139,343	140,000	139,442	1,291	1,301	0	0	4.150	5.135	JD	484	5,810	09/02/2015	06/01/2025
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	SD			1.E FE	998,830	100.9061	1,009,061	1,000,000	999,236	0	216	0	0	5.450	5.477	MS	17,864	54,500	02/28/2023	03/03/2028
29977G-AC-6	EVERBANK FINANCIAL CORP			2,5	2.B FE	2,500,000	100.6872	2,517,180	2,500,000	2,500,000	0	0	0	0	8.375	8.377	MS	70,373	0	08/28/2024	09/01/2034
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.B FE	999,219	100.0796	1,000,796	1,000,000	999,608	0	389	0	0	5.000	5.036	FA	18,889	50,000	01/01/2024	02/15/2026
30225V-AS-6	EXTRA SPACE STORAGE LP			1,2	2.B FE	1,958,800	99.2719	1,985,438	2,000,000	1,961,656	0	2,856	0	0	5.400	5.673	FA	45,000	57,600	02/22/2024	02/01/2034
314890-AC-8	FERGUSON FINANCE PLC		C	1,2	2.A FE	2,973,214	98.4628	2,953,884	3,000,000	2,982,305	0	7,205	0	0	4.250	4.522	AO	25,146	127,500	01/01/2024	04/20/2027
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	4,072,814	103.3242	4,132,968	4,000,000	4,055,197	0	(17,617)	0	0	6.361	5.822	AO	45,234	254,440	01/01/2024	10/27/2028
319383-AE-5	FIRST BUSEY CORP			2,5	2.B FE	808,096	88.2560	882,560	1,000,000	838,619	0	30,523	0	0	5.000	8.191	JD	2,222	50,000	01/01/2024	06/15/2032
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	2,125,640	97.9121	1,958,242	2,000,000	2,010,829	0	(16,132)	0	0	5.125	4.269	FA	35,875	102,500	09/22/2016	08/25/2025
341081-GL-5	FLORIDA POWER & LIGHT CO	SD		1,2	1.D FE	1,497,570	99.7260	1,495,890	1,500,000	1,498,015	0	189	0	0	5.100	5.120	AO	19,125	76,500	02/28/2023	04/01/2033
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD			1.F FE	1,997,700	96.3667	1,927,334	2,000,000	1,999,511	0	463	0	0	1.625	1.649	JJ	14,986	32,500	01/08/2021	01/15/2026
37190A-AB-5	GENPACT LUXEMBOURG SARL			1,2	2.C FE	996,680	102.1250	1,021,250	1,000,000	997,015	0	335	0	0	6.000	6.078	JD	4,500	30,000	05/30/2024	06/04/2029
38141G-A9-5	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	2,000,000	101.6418	2,032,836	2,000,000	2,000,000	0	0	0	0	5.851	5.852	AO	21,454	58,510	04/18/2024	04/25/2035
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	1,901,927	95.3058	1,906,116	2,000,000	1,938,136	0	34,700	0	0	2.500	4.451	FA	17,639	50,000	01/01/2024	08/24/2026
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/				2.A PL	1,000,000	99.5469	995,469	1,000,000	1,000,000	0	0	0	0	3.090	3.090	FA	10,901	30,900	02/24/2022	02/24/2025
38175@-AG-2	GOLUB CAP PARTNERS SER 2024A A 6.47 02/1				2.A PL	5,000,000	99.2127	4,960,635	5,000,000	5,000,000	0	0	0	0	6.470	6.470	FA	122,211	161,750	02/15/2024	02/15/2028
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	3.A PL	1,687,985	96.8395	1,743,111	1,800,000	1,695,007	(20,652)	25,857	0	0	8.875	10.929	MS	53,250	159,750	01/01/2024	09/01/2027
40052T-AA-7	GRYPHON FDG LTD - ABS		C		5.B GI	3,605	0.0001	1	1,312,517	0	0	0	0	0	0.500	250.000	MON	547	0	12/31/2010	05/11/2050
40434L-AM-7	HP INC			1,2	2.B FE	1,001,617	99.5590	995,590	1,000,000	1,001,260	0	(357)	0	0	4.750	4.705	JJ	21,903	47,500	01/01/2024	01/15/2028
40440V-A#-2	HPS CORPORATE LENDING A 8.120 03/15/2026				2.B FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	8.120	8.120	MS	119,544	406,000	03/15/2023	03/15/2026
40440V-AB-1	HPS CORPORATE LENDING FUND			1,2	2.C FE	2,963,670	101.7842	3,053,526	3,000,000	2,967,652	0	3,982	0	0	6.250	6.515	MS	100,521	0	06/11/2024	09/30/2029

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
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	1,963,624	99.1321	1,982,642	2,000,000	1,989,009	0	24,432	0	0	3.350	4.646	JD	4,281	67,000	01/01/2024	06/08/2025
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	2,614,643	94.9422	2,848,266	3,000,000	2,783,362	0	91,970	0	0	3.050	6.762	FA	34,821	91,500	01/01/2024	02/14/2027
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO			1,2	1.G FE	1,995,260	98.9837	1,979,674	2,000,000	1,995,483	0	223	0	0	5.450	5.481	JD	4,844	56,014	06/06/2024	06/15/2034
42234Q-AE-2	HEARTLAND FINANCIAL USA INC			2,5	2.B FE	1,718,664	81.2985	1,625,970	2,000,000	1,769,810	0	51,146	0	0	2.750	4.882	MS	16,194	55,000	01/01/2024	09/15/2031
42250P-AE-3	HEALTHPEAK OP LLC			1,2	2.A FE	3,510,425	99.2265	3,472,928	3,500,000	3,510,251	0	(1,061)	0	0	5.250	5.202	JD	8,167	183,750	01/01/2024	12/15/2032
432748-AB-7	HILLTOP HOLDINGS INC			2	2.A FE	1,000,000	99.8019	998,019	1,000,000	1,000,004	0	(15)	0	0	5.000	5.000	AO	10,556	50,000	04/06/2015	04/15/2025
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	844,360	80.3097	893,847	1,113,000	867,802	0	23,442	0	0	2.487	5.010	FA	10,457	27,680	01/01/2024	08/15/2036
44891A-CE-5	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	3,017,105	102.0616	3,061,848	3,000,000	3,015,140	0	(2,642)	0	0	5.800	5.680	AO	43,500	174,000	01/01/2024	04/01/2030
44891A-CN-5	HYUNDAI CAPITAL AMERICA			1,2	1.G FE	517,458	102.8375	514,188	500,000	514,065	0	(3,393)	0	0	6.100	5.241	MS	8,472	30,500	01/01/2024	09/21/2028
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	90.6153	1,812,306	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	80,400	03/03/2021	03/02/2028
458140-CG-3	INTEL CORP	SD		1,2	2.A FE	2,492,875	96.5873	2,414,683	2,500,000	2,493,998	0	581	0	0	5.200	5.237	FA	50,917	130,000	02/07/2023	02/10/2033
45823T-AL-0	INTACT FINANCIAL CORP			1,2	1.G FE	1,004,113	100.0672	1,000,672	1,000,000	1,003,806	0	(307)	0	0	5.459	5.397	MS	15,012	54,590	01/01/2024	09/22/2032
46266T-AC-2	IQVIA INC			1,2	2.C FE	999,930	101.0000	1,010,000	1,000,000	1,000,019	0	97	0	0	5.700	5.699	MN	7,283	57,000	05/18/2023	05/15/2028
46590X-AZ-9	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	1,975,090	98.1964	1,963,928	2,000,000	1,985,548	0	4,211	0	0	5.125	5.382	FA	42,708	102,500	06/10/2022	02/01/2028
46647P-DK-9	JPMORGAN CHASE & CO			1,2,5	1.G FE	2,933,474	101.7656	3,052,968	3,000,000	2,946,274	0	3,474	0	0	5.717	5.945	MS	50,977	171,510	01/01/2024	09/14/2033
469814-AA-5	JACOBS ENGINEERING GROUP INC			1,2	2.C FE	4,029,862	100.9104	4,036,416	4,000,000	4,027,554	0	(2,512)	0	0	5.900	5.790	MS	78,667	236,000	01/01/2024	03/01/2033
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	2,511,050	102.1938	2,554,845	2,500,000	2,509,309	0	(2,397)	0	0	5.875	5.753	JJ	65,278	146,875	01/01/2024	07/21/2028
48255G-AA-3	KKR GROUP FINANCE CO XII LLC			1,2	1.F FE	488,594	96.3816	481,908	500,000	489,742	0	1,148	0	0	4.850	5.188	MN	2,964	24,250	01/01/2024	05/17/2032
48662#-AA-2	KAYNE ANDERSON BDC INC A 8.65 06/30/2027				2.B FE	2,000,000	99.7827	1,995,654	2,000,000	2,000,000	0	0	0	0	8.650	8.647	JJ	72,564	187,897	06/29/2023	06/30/2027
48662#-AB-0	KAYNE ANDERSON BDC INC A 8.74 06/30/2028				2.B FE	2,000,000	99.0919	1,981,838	2,000,000	2,000,000	0	0	0	0	8.740	8.738	JJ	73,319	189,852	06/29/2023	06/30/2028
49338C-AD-5	KEYSPAN GAS EAST CORP			1,2	2.A FE	510,086	101.7747	508,874	500,000	509,236	0	(850)	0	0	5.994	5.702	MS	9,574	29,970	01/01/2024	03/06/2033
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	5,263,603	101.5000	5,149,095	5,073,000	5,146,200	26,003	(41,581)	0	0	6.694	5.734	JJ	156,587	339,587	01/01/2024	01/15/2027
52532X-AJ-4	LEIDOS INC			1,2	2.B FE	2,978,910	101.5014	3,045,042	3,000,000	2,982,038	0	1,668	0	0	5.750	5.839	MS	50,792	172,500	02/16/2023	03/15/2033
531542-AB-4	LIBERTY UTILITIES CO			1,2	2.B FE	2,008,660	100.6194	2,012,388	2,000,000	2,008,333	0	(327)	0	0	5.869	5.809	JJ	49,234	64,885	02/23/2024	01/31/2034
539439-AQ-2	LLOYDS BANKING GROUP PLC		C	2,5	1.G FE	3,556,986	96.0490	3,841,960	4,000,000	3,687,438	0	70,397	0	0	3.574	5.869	MN	21,444	142,960	01/01/2024	11/07/2028
55336V-AA-8	MPLX LP			1,2	2.B FE	232,368	99.8372	249,593	250,000	249,720	0	2,252	0	0	4.000	4.940	FA	3,778	10,000	08/19/2015	02/15/2025
556079-AF-8	MACQUARIE BANK LTD		C		2.A FE	2,063,103	106.2190	2,124,380	2,000,000	2,057,672	0	(5,431)	0	0	6.798	6.330	JJ	61,560	135,960	01/01/2024	01/18/2033
55903V-BA-0	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	7,657,120	96.3029	7,704,232	8,000,000	7,758,963	0	101,843	0	0	3.755	5.222	MS	88,451	300,400	01/01/2024	03/15/2027
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
571903-BL-6	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	1,993,048	99.7181	1,994,362	2,000,000	1,995,447	0	973	0	0	4.900	4.958	AO	20,689	98,000	01/01/2024	04/15/2029
57636Q-AX-2	MASTERCARD INC	SD		1,2	1.E FE	2,997,180	99.1413	2,974,239	3,000,000	2,997,640	0	230	0	0	4.850	4.862	MS	45,267	145,500	03/06/2023	03/09/2033
58933Y-BK-0	MERCK & CO INC			1,2	1.E FE	129,886	96.0903	124,917	130,000	129,901	0	10	0	0	4.500	4.511	MN	715	5,850	05/08/2023	05/17/2033
58933Y-BK-0	MERCK & CO INC	SD		1,2	1.E FE	1,868,354	96.0903	1,796,889	1,870,000	1,868,598	0	135	0	0	4.500	4.511	MN	10,285	84,150	05/08/2023	05/17/2033
595112-BZ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	6,078,310	102.1880	6,131,280	6,000,000	6,071,452	0	(7,039)	0	0	5.875	5.683	FA	139,042	352,500	01/01/2024	02/09/2033
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	5,074,600	102.0452	5,102,260	5,000,000	5,068,365	0	(6,235)	0	0	5.754	5.546	MN	27,172	287,700	01/01/2024	05/27/2034
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	4,014,226	99.7798	3,991,192	4,000,000	4,013,062	0	(1,164)	0	0	5.948	5.896	JJ	107,064	237,920	01/01/2024	01/19/2038
61747Y-FR-1	MORGAN STANLEY			1,2,5	1.E FE	2,000,000	101.8501	2,037,002	2,000,000	2,000,000	0	0	0	0	5.831	5.832	AO	23,324	58,310	04/17/2024	04/19/2035
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	1,963,208	98.6038	1,972,076	2,000,000	1,975,022	0	10,911	0	0	4.500	5.130	FA	35,000	90,000	01/01/2024	02/11/2027
61774A-AE-3	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	1,977,800	100.6018	2,012,036	2,000,000	1,980,210	0	2,410	0	0	6.150	6.413	MN	15,033	61,500	05/14/2024	05/17/2029
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	1,797,232	92.8216	1,856,432	2,000,000	1,845,218	0	47,986	0	0	2.450	5.351	JD	3,947	49,000	01/01/2024	12/02/2027
62954H-BE-7	NXP BV		C	1,2	2.A FE	1,480,142	98.8369	1,482,554	1,500,000	1,485,677	0	5,536	0	0	4.400	4.824	JD	5,500	66,000	01/01/2024	06/01/2027
63111X-AH-4	NASDAQ INC			1,2	2.B FE	998,010	100.9784	1,009,784	1,000,000	998,557	0	367	0	0	5.350	5.396	JD	446	53,500	06/22/2023	06/28/2028
639057-AF-5	NATWEST GROUP PLC		C	2	1.G FE	4,820,704	100.7195	5,035,975	5,000,000	4,880,029	0	26,700	0	0	5.516	6.218	MS	69,716	275,800	01/01/2024	09/30/2028
639057-AK-4	NATWEST GROUP PLC		C	2	1.G FE	2,024,592	101.9309	2,038,618	2,000,000	2,019,892	0	(4,700)	0	0	5.808	5.503	MS	34,848	116,160	01/01/2024	09/13/2029
641062-AV-6	NESTLE HOLDINGS INC			1,2	1.D FE	181,776	93.2779	186,556	200,000	187,522	0	5,746	0	0	1.150	4.388	JJ	1,067	2,300	01/01/2024	01/14/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
647551-AF-7	NEW MOUNTAIN FINANCE CORP			1,2	2.C FE	3,958,560	100.6396	4,025,584	4,000,000	3,965,115	0	6,555	0	0	6.875	7.125	FA	114,583	137,500	01/25/2024	02/01/2029
647551-AG-5	NEW MOUNTAIN FINANCE CORP			1	2.C FE	993,630	99.8887	998,887	1,000,000	994,166	0	536	0	0	6.200	6.431	AO	16,361	0	09/23/2024	10/15/2027
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.B PL	2,477,500	95.8929	2,397,323	2,500,000	2,486,752	0	9,252	0	0	5.750	6.168	AO	24,358	143,750	01/01/2024	04/30/2026
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	2,048,859	102.7002	2,054,004	2,000,000	2,044,809	0	(4,109)	0	0	5.850	5.509	FA	44,200	119,275	01/01/2024	08/15/2033
649840-CW-3	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	1,995,040	98.8452	1,976,904	2,000,000	1,995,220	0	180	0	0	5.300	5.332	FA	42,694	0	08/01/2024	08/15/2034
651229-BC-9	NEWELL BRANDS INC			1,2	3.C FE	1,000,000	100.7500	1,007,500	1,000,000	1,000,000	5,000	0	0	0	6.375	6.375	MS	18,771	63,750	09/09/2022	09/15/2027
65539*-AA-1	NORTH HAVEN PRIVATE INCOME FUND LLC				2.B FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	7.000	7.000	MS	81,667	324,000	03/16/2023	03/16/2026
65539*-AD-5	NORTH HAVEN PIF B 8.88 08/10/2028				2.B FE	1,000,000	99.4373	994,373	1,000,000	1,000,000	0	0	0	0	8.880	8.877	MS	25,900	97,680	08/10/2023	08/10/2028
665859-AX-2	NORTHERN TRUST CORP	SD		2	1.F FE	2,989,380	105.5100	3,165,300	3,000,000	2,991,463	0	826	0	0	6.125	6.171	MN	30,115	183,750	10/26/2022	11/02/2032
66765R-CL-8	NORTHWEST NATURAL GAS CO			1,2	1.F FE	510,207	97.7379	474,029	485,000	507,944	0	(2,263)	0	0	5.750	5.022	MS	8,211	27,888	01/01/2024	03/15/2033
66765R-CL-8	NORTHWEST NATURAL GAS CO	SD		1,2	1.F FE	997,800	97.7379	977,379	1,000,000	998,136	0	174	0	0	5.750	5.779	MS	16,931	57,500	03/02/2023	03/15/2033
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
67080L-AD-7	NUVEEN LLC			1,2	2.A FE	3,994,560	101.2458	4,049,832	4,000,000	3,994,893	0	333	0	0	5.850	5.868	AO	49,400	119,600	04/08/2024	04/15/2034
67403A-AE-9	OAKTREE STRATEGIC CREDIT FUND			1,2	2.C FE	1,988,160	100.9109	2,018,218	2,000,000	1,989,245	0	1,085	0	0	6.500	6.638	JJ	57,056	0	07/16/2024	07/23/2029
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	86.2855	862,855	1,000,000	1,000,000	0	0	0	0	3.500	3.500	AO	7,389	35,000	04/06/2021	04/15/2031
682680-BA-0	ONEOK INC			1,2	2.B FE	999,220	98.0854	980,854	1,000,000	999,896	0	146	0	0	2.200	2.215	MS	6,478	22,000	03/05/2020	09/15/2025
682680-BL-6	ONEOK INC			1,2	2.B FE	3,058,405	103.0080	3,090,240	3,000,000	3,053,578	0	(4,863)	0	0	6.050	5.775	MS	60,500	185,029	01/01/2024	09/01/2033
682680-CD-3	ONEOK INC			1,2	2.B FE	1,991,280	97.0621	1,941,242	2,000,000	1,991,600	0	320	0	0	4.750	4.823	AO	25,597	0	09/10/2024	10/15/2031
68389X-BN-4	ORACLE CORP			1,2	2.B FE	3,010,553	96.0944	2,882,832	3,000,000	2,991,559	0	1,407	0	0	3.250	3.311	MN	12,458	97,500	01/01/2024	11/15/2027
69120V-AM-3	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	1,909,850	95.8209	1,916,418	2,000,000	1,942,039	0	31,037	0	0	3.125	4.883	MS	17,014	62,500	01/01/2024	09/23/2026
69120V-AP-6	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	1,994,700	104.8442	2,096,884	2,000,000	1,996,993	0	966	0	0	7.750	7.813	MS	45,208	155,000	09/09/2022	09/16/2027
69120V-BB-6	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	2,033,206	106.2790	2,125,580	2,000,000	2,027,042	0	(6,760)	0	0	7.950	7.483	JD	7,950	159,000	01/01/2024	06/13/2028
69351U-BA-0	PPL ELECTRIC UTILITIES CORP	SD		1,2	1.E FE	989,750	99.1582	991,582	1,000,000	991,391	0	806	0	0	5.000	5.128	MN	6,389	50,000	02/27/2023	05/15/2033
69506Y-SC-4	BANC OF CALIFORNIA			2,5	3.A FE	573,000	93.6117	561,670	600,000	556,154	28,447	8,707	0	0	3.250	3.957	MN	3,250	19,500	01/01/2024	05/01/2031
709599-BS-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	3,009,111	101.6878	3,050,634	3,000,000	3,007,643	0	(2,253)	0	0	5.700	5.606	FA	71,250	171,000	01/01/2024	02/01/2028
71845J-AC-2	PHILLIPS EDISON GROCERY CENTER OPERATING			1,2	2.B FE	1,969,160	94.1959	1,883,918	2,000,000	1,969,738	0	578	0	0	4.950	5.145	JJ	29,975	0	09/09/2024	01/15/2035
718547-AU-6	PHILLIPS 66 CO			1,2	2.A FE	2,062,620	100.2853	2,005,706	2,000,000	2,060,250	0	(2,370)	0	0	5.250	4.692	JD	4,667	52,500	09/09/2024	06/15/2031
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1,2	1.F FE	999,070	96.5423	965,423	1,000,000	999,233	0	75	0	0	4.650	4.661	MS	13,692	46,500	03/23/2023	03/15/2033
74930B-AG-0	RBB BANCORP			2,5	2.B FE	2,700,370	86.6029	2,598,087	3,000,000	2,756,424	0	56,054	0	0	4.000	5.616	AO	30,000	120,000	01/01/2024	04/01/2031
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	2,958,568	98.5906	2,957,718	3,000,000	2,989,466	0	30,898	0	0	6.125	7.241	AO	31,135	183,750	01/01/2024	04/30/2025
758750-AN-3	REGAL REXNORD CORP			1,2	2.C FE	3,043,032	102.6919	3,080,757	3,000,000	3,037,397	0	(5,783)	0	0	6.300	6.006	FA	71,400	189,000	01/01/2024	02/15/2030
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	1,994,440	94.4907	1,889,814	2,000,000	1,998,269	0	808	0	0	2.750	2.794	JJ	24,444	55,000	01/13/2020	01/21/2027
771196-BV-3	ROCHE HOLDINGS INC	SD		1,2	1.C FE	3,500,000	95.2922	3,335,227	3,500,000	3,500,000	0	0	0	0	2.314	2.314	MS	24,972	80,990	03/03/2022	03/10/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	2,793,227	85.6961	2,570,883	3,000,000	2,817,087	0	22,771	0	0	3.350	4.411	AO	20,938	100,500	01/01/2024	04/16/2031
79588T-AF-7	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	1,995,580	104.5541	2,091,082	2,000,000	1,995,931	0	351	0	0	6.875	6.905	AO	29,028	75,243	03/25/2024	04/15/2034
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	932,500	97.0000	970,000	1,000,000	963,089	0	12,713	0	0	5.000	6.577	FA	20,833	50,000	06/22/2022	08/01/2027
829932-AC-6	SIXTH STREET LENDING PARTNERS			1,2	2.C FE	1,996,820	98.1811	1,963,622	2,000,000	1,996,819	0	(1)	0	0	5.750	5.787	JJ	33,542	0	09/09/2024	01/15/2030
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	2,594,027	95.8807	2,876,421	3,000,000	2,800,655	0	115,107	0	0	2.500	7.006	FA	31,250	75,000	01/01/2024	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
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	6. *	514,948	92.0000	473,752	514,948	473,752	(41,225)	(199)	0	0	4.100	4.100	AO	0	21,113	07/28/2015	10/01/2029
854502-AS-0	STANLEY BLACK & DECKER INC			1,2	2.A FE	2,004,229	100.0077	2,000,154	2,000,000	2,000,000	0	(3,820)	0	0	6.272	6.272	MS	40,071	125,440	01/01/2024	03/06/2026
86213*-AA-0	STONEHENGE CAPITAL FUND LOUISIANA III, L				1.E FE	1,327,488	100.0000	1,340,913	1,340,913	1,327,488	0	0	0	0	8.200	8.201	JAJO	22,980	54,025	04/18/2024	03/01/2030
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	2,000,000	96.1076	1,922,152	2,000,000	2,000,000	0	0	0	0	4.250	4.253	JAJO	21,250	85,000	03/31/2021	04/01/2026
866677-AE-7	SUN COMMUNITIES OPERATING LP			1,2	2.C FE	1,626,540	84.2387	1,684,774	2,000,000	1,661,875	0	35,335	0	0	2.700	5.849	JJ	24,900	27,000	02/22/2024	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
866677-AJ-6	SUN COMMUNITIES OPERATING LP			1,2	2.C FE	4,511,381	99.6390	4,483,755	4,500,000	4,510,830	0	(1,037)	0	0	5.700	5.661	JJ	118,275	256,500	01/01/2024	01/15/2033
87264A-CY-9	T-MOBILE USA INC			1,2	2.B FE	6,005,140	97.8401	5,870,406	6,000,000	6,005,024	0	(445)	0	0	5.050	5.037	JJ	139,717	303,000	01/01/2024	07/15/2033
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
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
87343@-AC-5	AG TWIN BROOK TCAP C 6.52 10/15/2029				2.B FE	1,000,000	96.5911	965,911	1,000,000	1,000,000	0	0	0	0	6.520	6.522	AO	8,512	0	11/14/2024	10/15/2029
876030-AA-5	TAPESTRY INC			1,2	2.B FE	2,435,619	85.0188	2,550,564	3,000,000	2,491,174	0	55,555	0	0	3.050	5.984	MS	26,942	91,500	01/01/2024	03/15/2032
87612E-BM-7	TARGET CORP	SD		1,2	1.F FE	1,497,450	95.1223	1,426,835	1,500,000	1,498,929	0	510	0	0	1.950	1.986	JJ	13,488	29,250	01/19/2022	01/15/2027
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	820,000	92.0000	920,000	1,000,000	877,034	0	23,628	0	0	4.000	7.402	AO	8,444	40,000	06/13/2022	04/15/2029
89214P-DD-8	TOWNEBANK			2,5	2.A FE	2,000,000	84.8676	1,697,352	2,000,000	2,000,000	0	0	0	0	3.125	3.125	FA	23,611	62,500	02/02/2022	02/15/2032
896239-AE-0	TRIMBLE INC			1,2	2.C FE	3,063,640	103.9856	3,119,568	3,000,000	3,058,128	0	(5,731)	0	0	6.100	5.787	MS	53,883	183,000	01/01/2024	03/15/2033
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.C FE	3,000,000	95.9606	2,878,818	3,000,000	3,000,000	0	0	0	0	4.500	4.500	MS	38,250	135,000	03/01/2021	03/01/2026
89788N-AA-8	TRUIST FINANCIAL CORP			2,5	2.A FE	1,786,290	94.2609	1,885,218	2,000,000	1,820,557	0	16,071	0	0	4.916	6.297	JJ	41,786	98,320	10/18/2022	07/28/2033
90187B-AB-7	TWO HARBORS INVESTMENT CORP				2.B FE	1,917,500	98.7470	1,974,940	2,000,000	1,974,868	0	22,468	0	0	6.250	7.532	JJ	57,639	125,000	04/14/2022	01/15/2026
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
911312-BZ-8	UNITED PARCEL SERVICE INC	SD		1,2	1.F FE	4,998,400	98.7059	4,935,295	5,000,000	4,998,768	0	120	0	0	4.875	4.879	MS	79,896	243,750	02/23/2023	03/03/2033
91159H-JJ-0	US BANCORP	SD		1,2,5	1.G FE	2,000,000	102.0050	2,040,100	2,000,000	2,000,000	0	0	0	0	5.850	5.850	AO	22,750	117,000	10/18/2022	10/21/2033
91324P-EU-2	UNITEDHEALTH GROUP INC	SD		1,2	1.F FE	998,120	97.7907	977,907	1,000,000	998,618	0	307	0	0	4.250	4.288	JJ	19,597	42,500	03/23/2023	01/15/2029
919794-AE-7	VALLEY NATIONAL BANCORP			2,5	2.B FE	1,000,000	88.8064	888,064	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JD	1,333	30,000	05/25/2021	06/15/2031
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	2,577,532	97.9557	2,556,644	2,610,000	2,596,828	0	3,194	0	0	4.329	4.478	MS	31,385	112,987	06/21/2018	09/21/2028
92345Y-AH-9	VERISK ANALYTICS INC			1,2	2.B FE	2,057,712	102.7576	2,055,152	2,000,000	2,053,038	0	(5,322)	0	0	5.750	5.330	AO	28,750	115,000	01/01/2024	04/01/2033
925650-AB-9	VICI PROPERTIES LP			1,2	2.C FE	1,998,640	98.9081	1,978,162	2,000,000	1,999,145	0	248	0	0	4.750	4.765	FA	35,889	95,000	04/20/2022	02/15/2028
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	3,324,330	97.2613	3,404,146	3,500,000	3,400,792	0	44,184	0	0	3.700	5.155	JJ	54,318	129,500	01/01/2024	01/30/2027
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	2,105,949	99.9662	2,109,287	2,110,000	2,109,475	0	1,395	0	0	5.125	5.195	MN	14,418	156,225	05/10/2022	05/13/2025
92852L-AC-3	VITERRA FINANCE BV		C	1,2	2.B FE	2,981,108	99.6952	2,990,856	3,000,000	2,988,226	0	4,794	0	0	4.900	5.083	AO	28,583	147,000	01/01/2024	04/21/2027
931142-FB-4	WALMART INC	SD		1,2	1.C FE	1,497,240	98.2998	1,474,497	1,500,000	1,498,123	0	526	0	0	3.900	3.941	AO	12,350	58,500	04/12/2023	04/15/2028
95081Q-AA-9	WESBANCO INC			2,5	2.B FE	827,219	83.9486	839,486	1,000,000	861,152	0	33,933	0	0	3.750	6.488	AO	9,375	37,500	01/01/2024	04/01/2032
963320-BC-9	WHIRLPOOL CORP			1,2	2.C FE	997,810	97.5475	975,475	1,000,000	997,960	0	150	0	0	5.750	5.779	MS	19,167	29,389	02/22/2024	03/01/2034
969457-CJ-7	WILLIAMS COMPANIES INC			1,2	2.B FE	2,564,687	100.9803	2,524,508	2,500,000	2,558,986	0	(5,798)	0	0	5.650	5.281	MS	41,590	141,250	01/01/2024	03/15/2033
984851-AH-8	YARA INTERNATIONAL ASA		C	1,2	2.B FE	2,000,000	108.3157	2,166,314	2,000,000	2,000,000	0	0	0	0	7.378	7.378	MN	19,265	147,560	11/08/2022	11/14/2032
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						498,579,018	XXX	499,904,124	511,336,888	501,265,646	(32,132)	2,051,870	659,600	0	XXX	XXX	XXX	7,360,216	22,834,117	XXX	XXX
00449T-AA-3	ACHM 24HE1 A - RMBS			4	1.A FE	2,177,770	101.5041	2,210,637	2,177,879	2,177,774	0	5	0	0	6.550	6.751	MON	2,378	93,119	04/24/2024	05/25/2039
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	4,513	97.9622	4,725	4,823	4,647	0	16	0	0	5.596	9.564	MON	22	278	07/24/2013	06/25/2035
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS			4	1.A FM	51,973	90.3628	54,016	59,777	54,016	1,345	(10)	0	0	5.750	5.750	MON	286	3,437	09/13/2013	03/25/2037
03464H-AA-3	AOMT 225 A1 - RMBS			4	1.A FE	2,247,073	97.1419	2,238,440	2,304,299	2,271,924	0	16,274	0	0	4.500	5.570	MON	8,641	103,677	07/29/2022	05/25/2067
03464J-AA-9	AOMT 217 A1 - CMO/RMBS			4	1.A FE	2,792,640	83.5860	2,599,909	3,110,460	2,807,748	0	10,937	0	0	1.978	3.852	MON	5,127	58,961	01/01/2024	10/25/2066
03464P-AA-5	AOMT 2022-2 A1 - RMBS			4	1.A	1,317,948	91.0333	1,340,996	1,473,082	1,336,321	0	13,388	0	0	3.353	5.819	MON	4,116	49,392	08/01/2023	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS			4	1.A	8,415,674	94.0119	8,569,648	9,115,493	8,491,047	0	59,799	0	0	4.000	5.944	MON	30,385	354,051	01/01/2024	01/25/2067
049915-AA-9	ATLX 24RPL1 A1 - RMBS			4	1.A	9,397,314	95.6744	9,269,565	9,688,657	9,392,931	0	(4,383)	0	0	3.850	5.131	MON	6,217	124,338	09/09/2024	04/25/2064
049919-AA-1	ATLX 24RPL2 A1 - RMBS			4	1.A	4,719,700	95.4075	4,697,354	4,923,464	4,731,066	0	11,366	0	0	3.850	6.439	MON	3,159	31,592	10/25/2024	04/25/2063
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS			4	1.A FM	123,123	82.2948	119,016	144,621	86,719	0	6,485	0	0	6.000	18.898	MON	723	8,677	09/18/2013	06/25/2037
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS			4	1.A FM	436,562	89.5076	412,638	461,009	439,515	0	(815)	0	0	4.805	4.989	MON	1,846	21,889	06/02/2020	01/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - RMBS			4,5	1.A FM	41,627	99.4117	43,163	43,418	44,069	0	397	0	0	6.753	1.730	MON	244	2,311	04/08/2016	07/20/2036
059522-AA-0	BAFC 2007-C 6A1 - RMBS			4,5	1.A FM	1,595	99.3148	1,842	1,854	1,747	0	38	0	0	4.905	250.000	MON	3	95	02/25/2016	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.A FM	111,450	89.3686	109,466	122,489	108,882	0	423	0	0	4.899	6.436	MON	500	5,887	02/12/2016	05/20/2036

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
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS			4	1.A	6,237,436	83.2216	5,680,467	6,825,712	6,239,668	0	8,851	0	0	3.000	4.291	MON	17,064	196,239	01/01/2024	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1.A	6,617,721	79.2656	5,890,285	7,431,073	6,625,992	0	11,608	0	0	2.500	4.124	MON	15,481	178,036	01/01/2024	06/26/2051
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	4.A FM	102,134	91.6388	93,188	101,690	93,188	(2,999)	1,366	0	0	4.538	4.548	MON	385	4,209	01/27/2017	07/25/2034
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS			4	1.A FM	171,725	90.2998	180,896	200,329	145,798	0	9,676	0	0	5.328	13.864	MON	889	10,396	02/11/2016	04/25/2035
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS			4	1.A FM	140,535	86.8889	148,914	171,384	146,260	0	1,863	0	0	3.412	10.545	MON	492	4,993	08/16/2011	04/25/2037
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS			4	1.A FE	3,083,434	95.1700	3,192,131	3,354,135	3,175,554	0	44,958	0	0	2.000	5.259	MON	1,118	67,083	01/01/2024	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.C FE	3,317,367	94.9342	3,261,568	3,435,609	3,347,359	0	26,132	0	0	3.757	5.166	MON	10,756	123,698	01/01/2024	03/25/2067
12569Q-AA-8	CHNGE 234 A1 - RMBS			4	1.A FE	321,208	101.1188	324,807	321,213	321,203	0	(10)	0	0	7.573	7.532	MON	2,027	24,325	08/17/2023	09/25/2058
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS			4	1.A	2,036,663	99.5504	2,037,764	2,046,967	2,058,986	0	12,783	0	0	5.169	5.815	MON	8,817	105,808	08/01/2022	05/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.A FM	187,220	80.9003	165,242	204,254	173,665	0	2,359	0	0	5.250	7.683	MON	894	10,723	01/16/2014	04/25/2035
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS			4	1.A FM	411,060	87.5946	374,216	427,214	368,439	0	(11,602)	0	0	4.311	7.373	MON	1,535	17,686	07/10/2019	01/25/2036
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	140,396	87.0302	119,353	137,139	139,855	0	(157)	0	0	3.500	3.189	MON	400	4,800	01/14/2020	03/25/2050
16159X-AB-8	CHASE 2024-8 A3 - RMBS			4	1.A	2,695,413	97.9819	2,688,058	2,743,423	2,695,776	0	363	0	0	5.500	5.826	MON	12,574	12,574	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
16193Q-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
17030J-AA-4	CHNGE 2022-1 A1 - RMBS			4	1.A FE	1,539,439	92.2102	1,419,530	1,539,450	1,553,644	0	10,155	0	0	3.007	3.594	MON	3,858	46,291	01/21/2022	01/25/2067
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS			4	2.A FM	62,593	87.2977	57,471	65,833	63,422	0	1,953	0	0	5.750	7.101	MON	315	3,785	07/17/2013	04/25/2036
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	568,670	84.8742	482,654	568,670	568,631	0	(10)	0	0	1.390	1.388	MON	659	7,903	10/06/2020	01/26/2065
31684D-AA-7	FIGRE 24HE6 A - RMBS			4	1.A FE	999,984	100.0000	1,000,000	1,000,000	999,985	0	1	0	0	5.724	5.724	MON	1,908	0	12/11/2024	12/28/2054
31684F-AA-2	FIGRE 24HE5 A - RMBS			4	1.A FE	1,915,259	99.1330	1,899,153	1,915,762	1,915,260	0	1	0	0	5.440	5.442	MON	1,737	17,659	10/10/2024	10/26/2054
31684G-AA-0	FIGRE 24HE3 A - CMO/RMBS			4	1.A FE	3,628,628	100.7743	3,656,747	3,628,650	3,628,641	0	13	0	0	5.937	5.940	MON	3,591	95,150	07/11/2024	07/25/2054
31684H-AA-8	FIGRE 24HE1 A - RMBS			4	1.A FE	4,203,316	100.9959	4,245,215	4,203,354	4,203,313	0	(3)	0	0	6.165	6.165	MON	4,319	193,633	03/19/2024	03/25/2054
31684J-AA-4	FIGRE 24SL1 A1 - RMBS			4	1.A FE	945,876	100.0210	946,084	945,885	945,881	0	5	0	0	5.748	5.748	MON	906	9,062	10/31/2024	07/25/2053
31684U-AA-9	FIGRE 24HE4 A - RMBS			4	1.A FE	4,275,929	98.1329	4,196,166	4,276,003	4,275,939	0	9	0	0	5.056	5.056	MON	3,603	57,652	09/09/2024	09/25/2054
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS			4	1.A FM	128,529	90.9612	137,543	151,210	114,184	0	(7,678)	0	0	4.967	6.984	MON	626	9,506	02/19/2016	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS			4	1.A FM	377,075	57.2112	279,316	488,219	183,413	0	(13,684)	0	0	6.660	8.325	MON	2,710	29,435	08/01/2016	07/25/2036
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS			4	1.A	2,135,252	83.0991	1,903,453	2,290,582	2,138,089	0	2,094	0	0	3.000	4.002	MON	5,726	68,717	04/08/2022	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	2,860,561	79.3241	2,492,988	3,142,788	2,861,158	0	3,814	0	0	2.500	3.803	MON	6,547	75,349	01/01/2024	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	1,468,874	79.3726	1,196,161	1,507,020	1,467,416	0	615	0	0	2.500	2.875	MON	3,140	37,676	01/27/2022	09/25/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS			4	1.A	2,243,035	80.2127	1,988,649	2,479,219	2,244,812	0	3,886	0	0	2.500	3.886	MON	5,165	59,398	01/01/2024	11/27/2051
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS			4	1.A	7,178,257	97.2692	7,326,810	7,532,507	7,253,763	0	61,383	0	0	4.349	5.881	MON	27,299	315,250	01/01/2024	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	792,427	99.7725	816,442	818,303	801,239	0	5,521	0	0	5.707	6.923	MON	3,891	46,680	10/14/2022	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A	3,565,827	96.5379	3,636,951	3,767,382	3,600,465	0	28,980	0	0	4.210	6.003	MON	13,217	145,353	05/09/2024	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - CMO/RMBS			4	1.A	798,091	99.4765	793,916	798,094	807,195	0	4,817	0	0	5.269	5.798	MON	3,504	42,052	08/12/2022	08/25/2067
362257-AB-3	GSAA 2006-17 A2 - RMBS			4,5	1.A FM	486,695	21.6379	360,539	1,666,236	374,179	0	38,900	0	0	4.813	14.607	MON	1,337	14,829	12/31/2010	11/25/2036
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4,5	1.A FM	586,665	52.6075	503,817	957,690	374,110	0	58,071	0	0	4.593	19.578	MON	733	9,951	01/05/2016	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS			4	2.B FM	142,799	70.9855	95,494	134,526	95,494	(5,285)	755	0	0	5.500	6.979	MON	617	7,399	12/16/2014	02/25/2036
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS			4	1.A FM	21,461	91.8362	20,705	22,546	21,035	0	(303)	0	0	4.648	6.799	MON	87	1,014	02/22/2016	11/25/2035
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	70,178	98.6594	68,873	69,808	67,947	0	(1,291)	0	0	5.887	5.114	MON	342	3,767	01/27/2017	09/25/2034
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS			4	1.A	3,532,035	83.2570	3,643,807	4,376,577	3,551,632	0	19,597	0	0	3.000	6.023	MON	10,941	87,532	04/25/2024	01/27/2053
40445N-AA-6	HTAP 241 A - RMBS			4	2.B FE	2,358,860	99.2507	2,392,002	2,410,061	2,367,240	0	8,380	0	0	7.000	7.856	MON	14,059	84,352	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
41161V-AC-4	HVMLT 2006-7 2AA - RMBS			4,5	1.A FM	183,924	87.1661	218,102	250,214	218,102	2,483	(929)	0	0	4.881	12.203	MON	441	10,994	12/04/2014	09/19/2036
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS			4	1.A	811,148	98.7306	809,246	819,651	817,698	0	5,165	0	0	5.082	5.903	MON	3,471	41,634	08/05/2022	07/25/2067
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS			4	1.A	2,176,722	97.8096	2,148,487	2,196,601	2,189,861	0	13,373	0	0	4.380	5.191	MON	8,018	93,539	01/01/2024	05/25/2067

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
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS			4	1.A	1,506,851	99.5480	1,500,059	1,506,870	1,517,096	0	9,288	0	0	5.390	6.014	MON	6,768	81,220	08/02/2022	08/25/2067
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS			4,5	1.A FM	214,898	68.8490	214,898	312,129	214,898	0	7,829	19,947	0	5.133	11.695	MON	267	18,733	02/16/2016	02/25/2035
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS			4	1.A	990,163	80.5129	810,378	1,006,519	988,800	0	276	0	0	2.500	2.756	MON	2,097	25,163	01/10/2022	07/25/2051
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS			4	1.A FM	62,471	96.2858	71,080	73,821	66,542	0	690	0	0	5.084	10.016	MON	313	3,515	01/31/2012	08/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS			4	1.A FM	135,934	75.6079	123,024	162,713	105,071	0	(476)	0	0	5.175	8.422	MON	702	8,233	04/06/2017	03/25/2036
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	10,207,086	80.5708	8,944,020	11,100,821	10,215,084	0	12,923	0	0	2.500	3.711	MON	23,127	270,913	01/01/2024	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS			4	1.A	1,906,426	82.8438	1,911,475	2,307,324	1,912,305	0	4,354	0	0	3.000	5.912	MON	5,768	66,359	01/01/2024	01/25/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS			4	1.A	2,159,604	80.1394	1,984,586	2,476,417	2,163,349	0	4,549	0	0	2.500	4.413	MON	5,159	58,471	01/01/2024	07/25/2052
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS			4	1.A	1,611,109	98.3182	1,644,191	1,672,316	1,616,746	0	2,272	0	0	5.250	6.005	MON	7,316	87,797	08/14/2023	11/25/2063
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS			4	1.A	2,411,223	99.6152	2,433,119	2,442,518	2,409,083	0	(2,140)	0	0	6.000	6.445	MON	12,213	97,701	04/17/2024	10/26/2054
46657Y-AC-8	JPMMT 246 A3 - RMBS			4	1.A	1,742,389	99.0184	1,731,780	1,748,948	1,742,423	0	34	0	0	6.000	5.998	MON	8,745	43,724	07/18/2024	12/28/2054
50205P-AA-0	LHOME 24RTL4 A1 - RMBS			4	1.G FE	2,999,978	100.1200	3,003,600	3,000,000	2,999,970	0	(8)	0	0	5.921	5.921	MON	2,961	68,092	07/30/2024	07/25/2039
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS			4	1.A	2,049,517	96.3383	1,987,575	2,063,120	2,065,380	0	8,423	0	0	4.112	4.512	MON	1,414	86,065	08/22/2023	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - RMBS			4	1.A	2,622,186	96.6618	2,605,004	2,694,967	2,645,761	0	19,355	0	0	3.907	5.233	MON	8,774	100,905	01/01/2024	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS			4	1.A	1,512,199	94.6282	1,462,769	1,545,806	1,530,663	0	7,454	0	0	4.000	5.025	MON	5,153	60,877	06/07/2022	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS			4	1.A	768,771	98.7635	771,664	781,325	775,742	0	5,100	0	0	4.950	5.867	MON	3,223	38,676	07/15/2022	07/25/2057
55287A-AA-3	MFRA 24RPL1 A1 - RMBS			4	1.A FE	2,732,996	94.4016	2,726,160	2,887,833	2,736,082	0	3,086	0	0	4.250	5.742	MON	10,228	51,139	07/19/2024	02/25/2066
58549Q-AC-9	MELLO 22INV1 A2 - RMBS			4	1.A	7,179,120	83.0991	6,349,115	7,640,413	7,178,659	0	5,937	0	0	3.000	3.894	MON	19,101	222,942	01/01/2024	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	685,619	80.1797	548,528	684,123	684,285	0	(45)	0	0	2.500	2.503	MON	1,425	17,103	10/22/2021	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS			4	1.A	3,418,414	79.8266	3,028,965	3,794,431	3,420,237	0	2,414	0	0	2.500	3.954	MON	7,905	91,347	01/01/2024	12/25/2051
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS			4	1.A FM	62,447	89.9231	58,685	65,261	47,251	0	(10,152)	0	0	5.683	24.003	MON	62	3,383	05/02/2017	03/25/2030
59319P-AA-4	MFRA 24RTL3 A1 - RMBS			4	1.G FE	999,988	99.7062	997,062	1,000,000	999,986	0	(2)	0	0	5.913	5.913	MON	986	8,870	10/30/2024	11/25/2039
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS			4	1.A FM	76,037	95.4692	71,786	75,192	72,669	0	(1,899)	0	0	5.995	6.276	MON	376	4,511	01/27/2017	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	1,338,233	80.2097	1,101,268	1,372,987	1,336,995	0	573	0	0	2.500	2.878	MON	2,860	34,325	01/27/2022	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	1,538,427	80.0497	1,218,182	1,521,782	1,534,862	0	(257)	0	0	2.500	2.395	MON	3,170	38,045	10/14/2021	08/25/2051
61775Y-AC-4	MSRM 2024-1 A2 - RMBS			4	1.A	76,947	97.9237	78,566	80,232	76,901	0	(47)	0	0	5.500	6.249	MON	368	2,942	04/16/2024	12/26/2053
61777H-AE-5	JPSMT 241 A3 - RMBS			4	1.A FE	957,708	93.8700	938,700	1,000,000	958,004	0	296	0	0	4.503	5.726	MON	3,752	0	12/09/2024	01/25/2063
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	4,283,826	99.0450	4,339,958	4,381,805	4,315,092	0	27,994	0	0	5.000	5.996	MON	18,258	211,172	01/01/2024	07/25/2062
67119Q-AB-5	OBX 2024-J1 A2 - RMBS			4	1.A	848,585	97.4375	839,991	862,082	848,513	0	(72)	0	0	5.500	5.973	MON	3,951	3,951	11/01/2024	09/25/2054
67119R-AA-5	NYMT 24BPL3 A1 - RMBS			4	1.G FE	4,999,910	98.8300	4,941,500	5,000,000	4,999,911	0	1	0	0	5.270	5.270	MON	4,392	65,850	09/13/2024	09/25/2039
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
67448X-AA-4	OBX 2021-J3 A1 - RMBS			4	1.A	3,474,976	80.3527	3,057,126	3,804,634	3,475,409	0	4,574	0	0	2.500	3.767	MON	7,926	91,153	01/01/2024	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS			4	1.A	7,961,244	87.0461	7,955,905	9,139,875	8,045,535	0	60,346	0	0	2.500	5.466	MON	19,041	222,458	01/01/2024	12/26/2051
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS			4	1.A	1,655,260	96.9734	1,675,288	1,727,575	1,667,448	0	12,188	0	0	4.000	5.805	MON	1,152	63,344	01/22/2024	01/26/2054
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS			4	1.A	792,458	80.5645	636,550	790,113	791,052	0	(18)	0	0	2.500	2.497	MON	1,646	19,753	10/21/2021	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS			4	1.A	62,617	89.2762	54,680	61,248	61,400	0	(439)	0	0	3.500	1.858	MON	179	2,144	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	6,266	98.9602	6,079	6,143	6,143	0	(28)	0	0	3.500	4.599	MON	18	215	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	97,926	91.7752	88,585	96,524	96,524	0	(378)	0	0	3.500	3.181	MON	282	3,377	10/28/2019	11/26/2049
69377C-AA-1	PRKCM 2022-AFC1 A1A - CMO/RMBS			4	1.A	1,139,279	97.3489	1,192,554	1,225,031	1,153,349	0	11,685	0	0	4.100	6.486	MON	4,186	50,227	09/08/2023	04/25/2057
69381J-AA-0	PRPM 24RCF5 A1 - RMBS			4	1.A	3,465,453	96.9040	3,443,461	3,553,476	3,470,167	0	4,714	0	0	4.000	5.190	MON	2,369	51,328	08/02/2024	08/25/2054
69381L-AA-5	PRPM 24RPL3 A1 - RMBS			4	1.A FE	1,902,231	96.2251	1,898,929	1,973,424	1,902,739	0	508	0	0	4.000	5.428	MON	1,096	7,455	11/04/2024	11/25/2054
693987-AA-7	PRPM 24RCF2 A1 - CMO/RMBS			4	1.A	3,364,193	96.2973	3,405,975	3,536,937	3,384,997	0	20,804	0	0	3.750	5.845	MON	2,211	93,950	03/28/2024	03/25/2054
73015B-AC-9	PMTLT 24INV1 A3 - RMBS			4	1.A	1,452,629	97.5466	1,442,458	1,478,738	1,451,529	0	(1,100)	0	0	5.500	6.041	MON	6,778	13,555	11/01/2024	10/25/2059
73071J-AA-7	PNT 2023-1 A1 - RMBS			4	1.F FE	4,494,420	98.8726	4,566,474	4,618,544	4,532,524	0	38,103	0	0	6.500	4.023	MON	5,003	275,188	02/21/2024	11/25/2053

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
73071K-AA-4	PNT 2024-1 A1 - RMBS			4	1.F FE	2,858,239	99.4761	2,916,078	2,931,436	2,872,166	0	13,926	0	0	6.500	4.751	MON	3,176	116,443	05/08/2024	06/25/2054
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	272,199	83.0470	224,753	270,634	271,439	0	(226)	0	0	3.000	2.860	MON	677	8,119	11/26/2019	12/27/2049
74448M-AA-4	PRPM 24RPL4 A1 - RMBS			4	1.A FE	1,921,102	96.0902	1,921,804	2,000,000	1,921,514	0	411	0	0	4.000	5.580	MON	4,000	0	11/22/2024	12/28/2054
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	185,289	88.3595	161,227	182,467	186,450	0	(87)	0	0	3.500	2.633	MON	532	6,386	10/11/2019	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - RMBS			4	1.A	3,752,374	80.2964	3,403,341	4,238,473	3,753,469	0	4,198	0	0	2.500	4.223	MON	8,830	100,343	01/01/2024	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS			4	1.A	4,653,264	80.2502	4,028,763	5,020,254	4,654,744	0	5,860	0	0	2.500	3.553	MON	10,459	122,020	01/01/2024	01/25/2052
74938Q-AB-0	RCKT 24INV1 A2 - RMBS			4	1.A	3,694,913	99.8334	3,700,321	3,706,496	3,694,754	0	(159)	0	0	6.000	6.042	MON	18,532	111,195	06/13/2024	06/25/2054
74938W-AB-7	RCKT 222 A2 - RMBS			4	1.A	1,542,286	79.8047	1,301,376	1,630,701	1,542,971	0	1,368	0	0	2.500	3.272	MON	3,397	40,768	02/17/2022	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS			4	1.A	2,439,493	80.2810	1,983,239	2,470,372	2,436,117	0	562	0	0	2.500	2.703	MON	1,029	62,020	01/06/2022	12/26/2051
749410-AA-4	RCKT 24CES6 A1A - RMBS			4	1.A	4,775,638	99.4773	4,750,768	4,775,731	4,775,529	0	(108)	0	0	5.344	5.311	MON	21,268	85,072	08/14/2024	09/25/2044
749414-AA-6	RCKT 24CES7 A1A - RMBS			4	1.A	3,369,392	99.0533	3,337,541	3,369,439	3,369,350	0	(42)	0	0	5.158	5.131	MON	14,483	43,449	09/20/2024	10/25/2044
749421-AA-1	RCKT 24CES8 A1A - RMBS			4	1.A	1,965,056	100.1732	1,968,460	1,965,056	1,965,054	0	(2)	0	0	5.490	5.459	MON	8,989	17,979	10/18/2024	11/25/2044
749424-AA-5	RCKT 24CES1 A1A - RMBS			4	1.A	3,306,803	100.3985	3,319,996	3,306,818	3,306,588	0	(215)	0	0	6.025	5.990	MON	16,603	166,030	02/15/2024	02/25/2044
74942A-AA-1	RCKT 24CES3 A1A - RMBS			4	1.A	3,519,944	101.1504	3,560,449	3,519,955	3,519,760	0	(184)	0	0	6.591	6.591	MON	19,333	154,667	04/18/2024	05/25/2044
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS			4	1.A FE	666,732	91.3600	664,388	727,220	672,177	0	4,919	0	0	2.750	5.500	MON	333	19,999	01/01/2024	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	121,960	99.5400	121,399	121,960	121,960	0	24	0	0	1.259	1.259	MON	26	1,535	11/17/2021	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	1,066,308	85.7000	923,947	1,078,118	1,078,118	0	13,175	0	0	2.125	3.496	MON	382	22,910	09/24/2021	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	3,316,768	85.5000	3,059,785	3,578,696	3,315,640	0	(1,143)	0	0	3.000	3.228	MON	1,789	107,361	01/01/2024	01/25/2062
74970F-AA-5	RPIT 2022-3 A - CMO/RMBS			4	1.A FE	930,381	89.2200	892,200	1,000,000	969,804	0	16,118	0	0	4.000	6.119	MON	667	40,000	08/04/2022	08/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS			4,5	1.A FM	290,992	94.0388	311,885	331,655	326,374	0	1,465	0	0	5.213	6.925	MON	288	20,405	08/11/2014	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A	3,539,554	96.2258	3,432,494	3,567,124	3,573,083	0	23,237	0	0	4.000	4.731	MON	11,890	142,685	04/01/2022	03/25/2067
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS			4	6. FM	177,289	84.8909	189,060	222,710	184,739	0	(2,741)	0	0	4.093	4.465	MON	757	14,346	02/11/2016	07/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	2,923,140	80.2760	2,568,076	3,199,058	2,923,434	0	3,409	0	0	2.500	3.757	MON	6,665	76,644	01/01/2024	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS			4	1.A	2,295,965	79.7897	1,862,205	2,333,891	2,293,208	0	663	0	0	2.500	2.750	MON	4,862	58,347	01/07/2022	12/25/2051
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS			4	1.A FM	23,836	98.5732	27,007	27,397	23,707	0	492	0	0	4.513	127.624	MON	103	1,174	08/04/2011	09/25/2033
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS			4	1.A FM	90,153	86.0106	91,741	106,662	91,741	(2,411)	2,476	0	0	5.100	8.478	MON	453	5,325	02/24/2016	08/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS			4	1.A FM	254,970	98.1207	279,766	285,124	280,911	0	16,732	0	0	5.561	5.578	MON	1,325	15,145	07/05/2016	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS			4	1.A FE	740,751	94.2700	698,307	740,752	740,752	0	0	0	0	1.719	1.725	MON	212	12,732	10/14/2020	10/25/2050
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS			4	1.A	807,299	99.5962	804,541	807,803	816,246	0	5,121	0	0	5.353	5.937	MON	3,603	43,242	07/29/2022	08/25/2062
78436V-AA-9	SAIF 24CES1 A1 - RMBS			4	1.A FE	2,292,184	100.0600	2,293,603	2,292,228	2,292,189	0	5	0	0	5.965	5.960	MON	2,279	45,577	08/21/2024	07/27/2054
79581V-AA-0	GRADE 2024-CES1 A1 - RMBS			4	1.A FE	4,850,148	100.3200	4,865,779	4,850,258	4,850,055	0	(94)	0	0	6.306	6.306	MON	25,488	229,393	03/19/2024	03/25/2054
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	340,340	87.5201	292,743	334,487	339,000	0	(254)	0	0	3.500	3.156	MON	976	11,707	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	385,387	87.3231	329,630	377,483	387,499	0	(25)	0	0	3.500	2.375	MON	1,101	13,212	10/08/2019	11/25/2049
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	435,436	88.7687	377,852	425,659	433,247	0	(602)	0	0	3.500	3.146	MON	1,242	14,898	01/08/2020	02/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS			4	1.A	3,463,307	80.2499	2,936,527	3,659,228	3,459,764	0	1,495	0	0	2.500	3.272	MON	7,623	88,940	01/01/2024	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	1,609,820	80.1641	1,324,012	1,651,627	1,608,666	0	751	0	0	2.500	2.869	MON	3,441	41,291	01/19/2022	02/26/2052
81749E-AA-3	SEMT 24HY A1A - RMBS			4	1.A	1,885,677	98.1100	1,877,790	1,913,964	1,888,424	0	2,747	0	0	4.520	5.615	MON	1,442	14,382	10/28/2024	11/25/2063
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS			4	1.A FM	75,597	92.7743	79,886	86,108	75,883	0	5,170	0	0	4.113	10.524	MON	295	3,493	02/10/2016	11/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS			4	1.A FM	125,645	84.2424	120,069	142,528	120,793	0	3,926	0	0	5.166	8.213	MON	615	7,011	01/15/2016	07/25/2035
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	1.A FM	39,293	75.1386	31,523	41,954	32,452	0	(191)	0	0	3.375	3.500	MON	118	1,416	02/07/2013	08/25/2031
881561-VY-7	TMTS 2005-12ALT AF4 - CMO/RMBS			4	1.A FM	153,298	94.5078	150,007	158,724	153,385	0	(244)	0	0	5.885	6.569	MON	778	6,768	03/08/2017	07/25/2036
89054Y-AA-1	TRK 24RRT1 A1 - RMBS			4	1.G FE	3,999,958	100.4765	4,019,060	4,000,000	4,000,565	0	606	0	0	6.597	6.764	MON	4,398	216,235	02/22/2024	02/25/2039
89055J-AA-3	TRK 24RRT2 A1 - RMBS			4	1.G FE	2,999,953	99.1035	2,973,105	3,000,000	3,000,096	0	143	0	0	5.504	5.586	MON	2,752	46,784	09/11/2024	09/25/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89175J-AB-6	TPMT 176 A2 - CMO/RMBS			4	1.A	937,813	94.5058	945,058	1,000,000	982,246	0	6,708	0	0	3.000	3.453	MON	2,500	30,000	03/04/2019	10/25/2057
89176E-AB-6	TPMT 2018-1 A2 - RMBS			4	1.A	957,500	95.8381	958,381	1,000,000	989,721	0	5,398	0	0	3.250	3.773	MON	2,708	32,500	03/04/2019	01/25/2058
89182J-AA-9	TPMT 24CES2 A1A - RMBS			4	1.A	2,452,895	100.3612	2,461,793	2,452,933	2,452,888	0	(7)	0	0	6.125	6.098	MON	12,673	125,202	02/13/2024	02/25/2064
89182Q-AA-3	TPMT 24CES4 A1 - RMBS			4	1.A	4,719,671	98.8459	4,665,234	4,719,704	4,719,702	0	32	0	0	5.122	5.102	MON	20,145	60,436	09/12/2024	09/25/2064
89183C-AA-3	TPMT 24CES1 A1A - RMBS			2	1.A	1,216,198	99.9422	1,215,515	1,216,218	1,215,974	0	(224)	0	0	5.848	5.848	MON	5,927	65,197	01/11/2024	01/25/2064
89183G-AA-4	TPMT 244 A1A - RMBS			4	1.A	2,870,228	97.1108	2,841,820	2,926,369	2,871,939	0	1,711	0	0	4.310	6.000	MON	10,511	21,393	10/18/2024	10/27/2064
891947-AA-1	TPMT 24CES6 A1 - RMBS			4	1.A FE	984,086	100.0177	984,269	984,095	984,086	0	0	0	0	5.725	5.725	MON	4,695	4,695	11/20/2024	11/25/2064
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	1,929,153	80.1858	1,595,778	1,990,100	1,927,922	0	813	0	0	2.500	2.936	MON	4,146	49,753	02/04/2022	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS			4	1.A	4,312,350	80.2445	3,872,479	4,825,850	4,316,849	0	6,935	0	0	2.500	4.071	MON	10,054	115,619	01/01/2024	11/25/2051
91528A-AA-7	UNLOK 242 A - RMBS			4	2.B FE	1,982,256	97.7547	1,946,458	1,991,165	1,982,343	0	88	0	0	6.500	6.502	MON	2,157	32,356	09/17/2024	10/25/2039
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A	1,839,625	80.3836	1,466,839	1,824,798	1,835,207	0	(395)	0	0	2.500	2.423	MON	3,802	45,620	10/13/2021	08/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A	1,538,474	88.9754	1,399,253	1,572,629	1,563,862	0	12,292	0	0	1.824	2.766	MON	2,390	28,685	02/10/2022	11/26/2066
92538N-AA-5	VERUS 2022-4 A1 - RMBS			2	1.A	1,405,732	98.1075	1,379,137	1,405,740	1,422,157	0	8,847	0	0	4.474	5.007	MON	5,241	62,893	04/22/2022	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - RMBS			4	1.A	2,180,166	92.2827	2,017,215	2,185,908	2,184,137	0	3,180	0	0	4.120	4.236	MON	7,504	89,335	03/22/2022	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS			4	1.A	775,503	98.9533	767,395	775,512	780,850	0	4,869	0	0	5.152	5.769	MON	3,330	39,954	07/28/2022	07/25/2067
92838C-AA-6	VISIO 221 A1 - RMBS			4	1.A FE	1,489,799	100.4727	1,496,865	1,489,822	1,504,479	0	8,522	0	0	5.760	6.280	MON	7,150	85,799	07/14/2022	08/27/2057
92839H-AA-4	VSTA 24CES1 A1 - RMBS			2	1.A FE	1,046,204	101.0546	1,057,248	1,046,215	1,046,219	0	15	0	0	6.676	6.676	MON	5,820	46,564	05/10/2024	05/26/2054
92841Y-AA-3	VSTA 24CES2 A1 - RMBS			2	1.A FE	3,337,483	99.1593	3,309,425	3,337,483	3,337,489	0	6	0	0	5.252	5.229	MON	14,607	43,821	09/20/2024	10/26/2054
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS			4	1.A FM	90,450	86.9029	86,443	99,471	99,718	0	3,081	0	0	3.879	3.879	MON	322	3,931	04/14/2016	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS			4	1.A FM	164,775	87.1677	161,050	184,758	161,050	3,923	(5,818)	0	0	3.752	3.743	MON	578	6,632	08/04/2016	04/25/2037
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS			4	1.A FM	242,075	90.0418	232,093	257,762	232,093	4,875	5,781	0	0	4.228	6.106	MON	908	10,444	09/16/2016	11/25/2036
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS			4,5	1.A FM	176,966	93.0824	186,656	200,528	178,917	0	925	0	0	5.253	5.001	MON	205	10,723	01/22/2016	01/25/2045
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS			4	1.A FM	15,426	98.1505	16,265	16,572	9,358	1,905	(533)	0	0	7.475	31.249	MON	103	1,135	02/24/2016	09/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS			4	1.A	225,320	88.2592	195,385	221,376	226,113	0	(22)	0	0	3.500	2.489	MON	646	7,748	11/19/2019	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	544,332	82.7188	444,981	537,944	538,220	0	(50)	0	0	3.000	2.758	MON	1,345	16,138	02/14/2020	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS			4	1.A	2,458,588	80.2438	2,011,203	2,506,365	2,460,860	0	716	0	0	2.500	2.761	MON	1,044	63,009	01/13/2022	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						330,214,499	XXX	316,939,470	347,073,774	330,588,098	3,837	919,068	19,947	0	XXX	XXX	XXX	877,152	9,791,561	XXX	XXX
05490T-AA-0	BBCCR 2015-GTP A - CMBS			4	1.A	1,801,701	97.3712	1,703,996	1,750,000	1,753,003	0	(6,030)	0	0	3.966	3.634	MON	4,820	69,405	09/09/2015	08/12/2033
05608B-AA-8	BX 2019-IMC A - CMBS			4,5	1.A	1,409,863	99.2666	1,402,576	1,412,938	1,412,938	0	3,076	0	0	5.443	5.531	MON	3,632	89,830	01/01/2024	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4,5	1.A FE	380,997	99.9375	380,759	380,997	380,997	0	0	0	0	5.212	5.266	MON	938	23,325	01/05/2021	01/17/2034
05610D-AA-0	BX 2023-DELC A - CMBS			4,5	1.A	5,486,151	100.7500	5,541,250	5,500,000	5,493,658	0	8,143	0	0	7.087	7.482	MON	18,407	441,593	05/24/2023	06/15/2038
35709C-AS-2	FREMF 2019-K87 B - CMBS			4	1.A	981,305	95.6834	956,834	1,000,000	991,338	0	1,835	0	0	4.317	4.665	MON	3,597	43,984	01/23/2019	01/25/2051
450953-AA-2	ICNQ 24MF A - CMBS			4	1.A FE	1,009,992	100.3208	1,003,208	1,000,000	1,009,882	0	(110)	0	0	5.778	5.650	MON	3,050	4,815	11/04/2024	12/12/2034
95003L-AA-8	WFCM 2021-SAVE A - CMBS			4,5	1.A FE	1,145,291	100.0177	1,145,494	1,145,291	1,145,291	0	0	0	0	5.662	5.909	MON	3,062	75,363	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						12,215,300	XXX	12,134,116	12,189,226	12,187,107	0	6,913	0	0	XXX	XXX	XXX	37,505	748,315	XXX	XXX
00038P-AA-8	AASET 211 A - ABS			4	1.G FE	383,449	93.2859	361,417	387,429	384,477	0	667	0	0	2.950	3.294	MON	476	11,429	11/02/2021	11/16/2041
00038R-AA-4	AASET 2019-2 A - ABS			2	2.C FE	2,271,678	96.0074	2,291,622	2,386,922	2,297,278	0	25,600	0	0	3.376	6.810	MON	3,358	40,291	07/24/2024	10/16/2039
000823-AU-8	ABPCI 2RR A1R - CDO		C	4,5	1.A FE	6,000,000	100.5089	6,030,534	6,000,000	6,000,000	0	0	0	0	6.771	6.866	JAJO	148,964	0	08/02/2024	07/20/2037
00085U-AL-5	ABPCI IV A1R - CDO		C	4,5	1.A FE	6,652,188	100.0565	7,003,955	7,000,000	6,811,300	0	76,799	0	0	6.409	7.958	JAJO	81,000	507,806	12/02/2022	10/27/2033
00086A-AS-3	ABPCI I AB2 - CDO		C	4	1.A FE	3,841,122	94.4212	3,776,848	4,000,000	3,898,512	0	57,390	0	0	2.750	4.320	JAJO	21,694	110,000	01/01/2024	07/20/2033
00090N-AC-4	ABDLF II A2 - CDO			4	1.F FE	3,631,682	93.6036	3,573,598	3,817,800	3,650,060	0	18,378	0	0	3.550	7.595	JAJO	24,095	135,532	01/01/2024	03/01/2032
001406-AA-5	DCAL 2015 A1 - ABS		D	4	4.C FE	106,592	92.1280	98,201	106,592	98,201	27,048	0	0	0	4.213	4.250	MON	200	4,491	02/13/2015	02/15/2040
00255J-AA-8	AASET 241 A1 - ABS			2	1.G FE	1,939,818	100.7067	1,953,592	1,939,883	1,939,818	0	0	0	0	6.261	6.261	MON	5,061	60,391	06/06/2024	05/17/2049

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
00255U-AA-3	AASET 2020-1 A - ABS			4	2.A FE	1,360,732	96.0037	1,387,530	1,445,288	1,379,463	0	18,719	0	0	3.351	7.221	MON	2,153	36,046	04/22/2024	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS			4	3.A FE	19,818	97.0090	30,195	31,126	23,199	0	2,780	0	0	3.844	34.195	MON	53	1,196	06/12/2019	05/15/2039
00258B-AA-2	AASET 2021-2 A - ABS			2	1.F FE	205,640	91.0016	214,598	235,818	208,971	0	3,331	0	0	2.798	6.759	MON	293	4,399	04/25/2024	01/15/2047
00436M-AA-3	AALLC 181 A - ABS			4	1.F FE	109,493	98.1709	107,517	109,520	109,515	0	3	0	0	3.870	3.907	MON	341	4,238	06/13/2018	12/02/2033
00500J-AA-1	ACRES 2021-FL2 A - CMBS			4,5	1.A FE	1,093,876	99.6457	1,090,001	1,093,876	1,093,876	0	0	0	0	5.896	5.939	MON	2,687	75,162	12/07/2021	01/16/2037
006346-AW-0	ADMSO 231 A2 - ABS			4	1.G FE	1,699,932	103.1560	1,753,652	1,700,000	1,699,641	0	43	0	0	6.967	7.076	MON	5,264	118,439	07/19/2023	07/15/2053
00834J-AA-8	AFFRM 2023-A A - ABS			4	1.A FE	999,978	100.0650	1,000,650	1,000,000	1,000,000	0	4	0	0	6.610	6.696	MON	2,938	66,100	01/19/2023	01/18/2028
01448Q-AA-8	ALESC IV A1 - CDO			4,5	1.C FE	15,377	100.0000	18,110	18,110	17,670	0	237	0	0	5.331	6.873	JAJO	169	1,117	09/29/2016	07/30/2034
01449W-AA-4	ALESC X A1 - CDO			4,5	1.A FE	3,158,838	96.7211	3,413,701	3,529,427	3,218,861	0	(4,993)	0	0	4.939	9.526	MJSD	4,358	260,420	04/28/2022	09/23/2036
01983K-AA-2	ALLO 231 A2 - ABS			4	1.G FE	2,872,041	101.4096	3,042,288	3,000,000	2,904,711	0	23,285	0	0	6.200	7.347	MON	5,683	186,000	01/01/2024	06/20/2053
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS			4	5.B GI	0	0.0010	9	0	9	0	0	0	0	0.000	0.000	MON	0	0	09/11/2015	10/18/2052
03027W-AM-4	AMETOW 2023-1 A - ABS			2	1.A FE	2,000,000	100.9608	2,019,216	2,000,000	2,000,000	0	0	0	0	5.490	5.490	MON	4,880	109,800	03/08/2023	03/15/2053
03235T-AA-5	ACEF 2014-1 A - ABS			4	6. *	133,384	34.0000	110,611	325,326	110,611	10,177	44,479	139,414	0	8.000	109.096	MON	795	24,499	12/10/2014	12/20/2025
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	2,000,000	92.1186	1,842,372	2,000,000	2,000,000	0	0	0	0	2.875	2.885	JAJO	10,222	57,500	05/25/2021	07/27/2039
033295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	2,000,000	92.8072	1,856,144	2,000,000	2,000,000	0	0	0	0	3.000	3.011	JAJO	11,667	60,000	11/16/2021	01/23/2040
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	1,450,906	98.7912	1,433,367	1,450,906	1,450,906	0	0	0	0	4.100	4.097	AO	10,906	59,487	01/26/2018	04/25/2036
03331F-AA-8	ANCHF 7 A - CDO			4	1.A FE	3,650,384	99.0168	3,682,319	3,718,883	3,672,562	0	22,178	0	0	4.620	5.559	AO	31,499	171,812	01/01/2024	04/25/2037
03331F-AJ-9	ANCHF 7 BR - CDO			4	1.A FE	2,000,000	92.6520	1,853,040	2,000,000	2,000,000	0	0	0	0	3.133	3.132	AO	11,488	62,660	04/13/2021	04/27/2037
038370-AA-0	AQFIT 2019-A A - ABS			4	1.A FE	116,970	95.1291	111,290	116,989	116,970	0	2	0	0	3.140	3.167	MON	163	3,673	09/16/2019	07/16/2040
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4,5	1.A FE	1,773,145	99.9721	1,782,802	1,783,300	1,779,919	0	4,346	0	0	5.482	5.542	MON	4,345	115,395	01/01/2024	12/17/2035
04362V-AA-3	ASCNT 24A A - ABS			4	1.C FE	2,992,045	100.7654	3,029,800	3,006,786	2,992,750	0	704	0	0	6.140	6.363	MON	3,077	116,924	04/29/2024	10/25/2050
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-HY-3	AESOP 241 A - ABS			4	1.A FE	499,914	101.3743	506,872	500,000	499,112	0	(802)	0	0	5.360	5.473	MON	819	25,162	01/08/2024	06/20/2030
05493N-AA-0	BDS 21FL9 A - CMBS		C	4,5	1.A FE	1,705,724	99.5384	1,709,625	1,717,553	1,717,244	0	11,520	0	0	5.560	7.090	MON	3,714	111,499	01/01/2024	11/18/2038
05553E-AA-7	BFNS 221 A - CDO		C	4	1.D FE	3,370,681	96.1132	3,363,853	3,499,887	3,422,413	0	32,410	0	0	5.000	6.175	JAJO	39,374	174,994	01/01/2024	07/10/2035
05555M-AA-7	BDS 24FL13 A - CMBS			4,5	1.A FE	11,970,000	100.2135	12,025,620	12,000,000	11,978,040	0	8,040	0	0	6.016	5.664	MON	26,071	180,776	09/05/2024	09/20/2039
05602C-AA-2	BSPRT 2021-FL7 A - CMBS		C	4,5	1.A FE	1,415,215	99.8782	1,424,623	1,426,360	1,415,742	0	528	0	0	5.832	6.236	MON	3,697	96,564	01/01/2024	12/15/2038
06759F-AC-0	BABSN 2015-II B1R - CDO		C	4,5	1.A FE	227,142	100.3119	298,929	298,000	298,000	0	0	0	0	6.469	6.520	JAJO	3,856	21,835	07/23/2015	10/21/2030
06759F-AE-6	BABSN 2015-II C1R - CDO		C	4,5	1.A FE	1,993,421	100.2568	2,255,778	2,250,000	2,201,954	0	14,108	0	0	6.829	7.729	JAJO	30,731	173,117	12/16/2022	10/21/2030
06760W-AC-0	BMM 2021-I A1 - CDO		C	4,5	1.A FE	3,876,400	101.0794	4,043,176	4,000,000	3,933,235	0	35,670	0	0	6.429	7.523	JAJO	51,432	291,452	05/25/2023	07/20/2033
072917-AC-1	BXCMM 2022-1 A2 - CDO			4	1.A FE	4,780,373	95.2461	4,762,305	5,000,000	4,840,190	0	59,818	0	0	3.410	4.843	JAJO	33,626	170,500	01/01/2024	04/20/2035
09261M-AA-4	BLKMM VI A - CDO		C	4,5	1.A FE	3,987,780	100.0746	4,002,984	4,000,000	3,991,874	0	4,094	0	0	6.579	6.712	JAJO	52,632	297,569	01/01/2024	04/20/2033
102104-AA-4	CLDCD 241 A2 - ABS			4	1.F FE	2,000,000	99.6525	1,993,050	2,000,000	2,000,000	0	0	0	0	5.781	5.781	MON	10,920	0	11/22/2024	11/22/2049
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	1,646,968	98.9395	1,605,420	1,622,628	1,630,647	0	(2,366)	0	0	4.250	3.946	AO	12,643	68,962	04/16/2021	04/25/2036
12326T-AA-6	BJETS 242 A - ABS			4	1.F FE	972,297	98.7553	960,217	972,319	972,297	0	0	0	0	5.364	5.364	MON	2,317	12,895	09/06/2024	09/15/2039
12327C-AA-2	BJETS 241 A - ABS			4	1.F FE	3,634,915	101.6840	3,696,185	3,634,972	3,634,916	0	2	0	0	6.197	6.197	MON	10,012	150,173	04/09/2024	05/16/2039
12434L-AA-2	BXMT 2020-FL2 A - CMBS			4,5	1.A FE	1,067,343	98.2813	1,072,481	1,091,236	1,091,236	0	22,813	0	0	5.396	5.426	MON	2,454	69,403	01/01/2024	02/18/2038
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	662,273	89.5716	593,627	662,740	662,264	0	(44)	0	0	3.250	3.288	MON	957	21,600	01/15/2020	02/15/2050
12529K-AA-0	CFMT 2021-GRN1 A - ABS			4	1.B FE	182,016	98.0451	178,459	182,018	182,017	0	1	0	0	1.100	1.103	MON	61	2,002	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	404,917	91.8650	372,053	405,000	404,942	0	10	0	0	2.070	2.084	MON	303	8,384	10/02/2020	10/18/2045
12803V-AA-3	CAJUN 211 A2 - ABS			4	2.B FE	970,000	95.3970	925,351	970,000	970,000	0	0	0	0	3.931	3.931	FMAN	4,343	38,131	10/29/2021	11/20/2051
14576A-AA-0	CARM 201 A1 - ABS			4	1.A FE	6,280,303	90.8851	6,171,098	6,790,000	6,384,932	0	104,533	0	0	2.010	4.169	MON	5,687	123,878	02/16/2024	12/15/2050
14576A-AC-6	CARM 201 A3 - ABS			4	1.F FE	979,408	92.9423	910,835	980,000	979,462	0	13	0	0	3.100	3.103	MON	1,266	30,469	11/18/2020	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	292,415	94.6614	276,812	292,423	292,419	0	1	0	0	3.474	3.500	MON	452	10,159	01/20/2021	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO			4,5	1.A FE	31,195	99.9966	31,193	31,195	31,195	0	0	0	0	5.849	6.622	JAJO	329	2,085	03/23/2021	07/29/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	1,000,000	94.2939	942,939	1,000,000	1,000,000	0	0	0	0	3.164	3.176	JAJO	5,793	31,640	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4,5	1.A FE	1,877,400	100.2663	1,885,710	1,880,701	1,879,341	0	(321)	0	0	6.318	6.585	JAJO	25,743	136,851	01/01/2024	07/15/2030
15674P-AA-5	CERB XXXIII A - CDO			2,5	1.A FE	3,913,641	100.3140	4,012,560	4,000,000	3,958,232	0	23,774	0	0	6.478	7.161	JAJO	56,138	290,223	01/01/2024	07/23/2033
164737-AA-6	CHRY 241 A - ABS			4	1.F FE	999,964	100.1910	1,001,910	1,000,000	1,000,004	0	40	0	0	5.700	5.700	MON	2,375	11,558	09/25/2024	04/15/2032
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
19421U-AB-0	CASL 2019-A A2 - ABS			4	1.A FE	266,704	90.9368	247,784	272,480	266,834	0	106	0	0	3.280	4.174	MON	149	6,644	10/09/2024	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS			4	1.D FE	441,910	95.9820	424,344	442,107	442,009	0	13	0	0	4.130	4.174	MON	304	18,259	06/12/2018	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS			4	1.A FE	1,522,026	89.7632	1,366,491	1,522,329	1,522,119	0	29	0	0	1.600	1.609	MON	406	24,361	02/09/2021	07/25/2051
20267U-AA-7	CBSLT 2016-B A1 - ABS			4	1.A FE	30,219	97.0552	29,337	30,227	30,224	0	1	0	0	2.730	2.753	MON	14	825	10/13/2016	10/25/2040
224936-AA-2	CAALT 233 A - ABS			4	1.A FE	1,499,699	101.7594	1,526,391	1,500,000	1,499,787	0	111	0	0	6.390	6.493	MON	4,260	95,850	08/15/2023	08/15/2033
22549N-AA-9	CSRT 2018-PS1 A - CDO		C	4,5	1.D FE	4,416,155	98.5871	4,609,845	4,675,911	4,539,594	0	72,697	0	0	6.187	8.330	JAJO	54,650	327,511	12/15/2022	01/01/2037
233046-AF-8	DNKN 2017-1 AII - ABS			4	2.B FE	1,123,750	96.9907	1,107,937	1,142,313	1,129,134	0	3,350	0	0	4.030	4.408	FMAN	5,243	46,035	04/26/2022	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - ABS			4	2.B FE	906,047	98.5600	933,856	947,500	926,848	0	9,772	0	0	4.021	5.552	FMAN	4,339	38,099	07/14/2022	05/20/2049
233046-AN-1	DNKN 2021-1 A2I - ABS			4	2.B FE	7,014,311	94.6475	7,344,646	7,760,000	7,375,685	0	186,966	0	0	2.045	4.862	FMAN	18,073	158,692	01/01/2024	11/20/2051
233046-AQ-4	DNKN 2021-1 A22 - ABS			4	2.B FE	850,266	90.2746	875,664	970,000	893,019	0	17,176	0	0	2.493	4.816	FMAN	2,754	24,182	05/13/2022	11/20/2051
233046-AS-0	DNKN 2021-1 A23 - ABS			4	2.B FE	1,508,350	84.3200	1,635,808	1,940,000	1,565,545	0	40,052	0	0	2.791	6.416	FMAN	6,167	54,145	07/11/2023	11/20/2051
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	2,499,518	96.2521	2,406,303	2,500,000	2,499,861	0	119	0	0	2.060	2.074	MON	858	51,500	02/24/2021	02/27/2051
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	2,936,987	95.1516	2,854,548	3,000,000	2,938,200	0	1,213	0	0	3.933	4.058	MJSD	1,967	117,990	01/01/2024	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - ABS			4	2.A FE	915,399	99.6032	923,820	927,500	924,237	0	3,793	0	0	4.474	4.947	JAJO	7,608	41,496	07/25/2022	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - ABS			4	2.A FE	4,311,187	99.4029	4,469,043	4,495,888	4,432,363	0	71,501	0	0	4.116	5.918	JAJO	33,926	185,051	01/01/2024	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - ABS			4	2.A FE	1,945,000	90.8241	1,766,529	1,945,000	1,945,000	0	0	0	0	2.662	2.662	JAJO	9,492	51,776	04/08/2021	04/25/2051
26209X-AA-9	HONK 201 A2 - ABS			4	2.C FE	2,224,162	95.8599	2,194,485	2,289,263	2,255,253	0	12,010	0	0	3.786	4.435	JAJO	17,094	86,672	04/21/2022	07/20/2050
26209X-AC-5	HONK 2020-2 A2 - ABS			4	2.C FE	2,191,496	93.6345	2,198,708	2,348,182	2,217,227	0	25,732	0	0	3.237	5.262	JAJO	14,991	64,609	04/16/2024	01/20/2051
26209X-AH-4	HONK 2024-1 A2 - ABS			4	2.C FE	4,987,500	101.7284	5,073,704	4,987,500	4,987,500	0	0	0	0	6.372	6.372	JAJO	62,678	71,506	06/28/2024	10/20/2054
26827E-AC-9	ECAF I A2 - ABS		D	4	5.B FE	513,025	75.7524	388,629	513,025	388,629	54,441	703	0	0	4.947	3.779	MON	1,128	25,379	06/15/2015	08/15/2040
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	562,396	93.2779	524,699	562,511	562,448	0	9	0	0	2.540	2.558	MON	238	14,288	10/16/2019	03/25/2044
28852L-AA-1	ECLO III A1 - CDO			4,5	1.A FE	283,984	100.0455	284,113	283,984	283,987	0	(46)	0	0	6.529	6.514	JAJO	3,708	20,981	06/06/2018	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO			4,5	1.A FE	378,645	100.3770	380,073	378,645	378,645	0	0	0	0	6.629	6.638	JAJO	5,020	28,361	03/23/2021	07/22/2030
30259R-AH-8	FMMSR 2021-GT1 A - CMO/RMBS			4	2.C FE	1,499,827	92.1719	1,382,579	1,500,000	1,499,912	0	23	0	0	3.620	3.622	MON	905	54,300	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-AG-8	FSKMM 1R A1R - CDO			4,5	1.A FE	862,311	100.3673	865,478	862,311	862,311	0	0	0	0	6.768	6.810	JAJO	12,644	65,101	12/14/2020	01/15/2031
302637-AJ-2	FSKMM 1R A2R - CDO			4,5	1.A FE	1,000,000	100.2493	1,002,493	1,000,000	1,000,000	0	0	0	0	7.168	7.139	JAJO	15,530	79,552	12/14/2020	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4,5	1.C FE	1,000,000	100.0003	1,000,003	1,000,000	1,000,000	0	0	0	0	7.518	7.585	JAJO	16,288	83,100	12/14/2020	01/15/2031
30332Y-AC-5	FI 241 A1 - ABS			4	1.A FE	1,998,753	96.4500	1,928,553	1,999,537	1,998,754	0	1	0	0	4.880	4.882	MON	8,131	15,721	10/01/2024	10/15/2054
32010L-AN-4	NWSTR 161R 1BR - CDO			4	1.A FE	62,130	99.9248	62,084	62,131	62,130	0	2	0	0	3.353	3.373	JAJO	402	2,083	12/17/2019	01/26/2032
33767P-AA-6	FKH 2022-SFR2 A - CMBS			4	1.A FE	1,915,122	97.9714	1,945,142	1,985,418	1,934,333	0	18,257	0	0	4.250	5.393	MON	7,032	84,380	06/15/2022	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - CMBS			4	1.A FE	2,970,267	97.9795	2,910,376	2,970,393	2,967,686	0	(1,079)	0	0	4.145	4.139	MON	10,260	123,123	04/05/2022	05/19/2039
34955Y-AN-9	FCBSL VI B2R - CDO			4	1.A FE	2,900,222	96.0084	2,880,252	3,000,000	2,931,739	0	31,518	0	0	2.904	4.154	JAJO	16,433	87,117	01/01/2024	07/23/2031
34960J-BG-9	FCO 6RRR A1T - CDO			4,5	1.A FE	2,000,000	100.3150	2,006,300	2,000,000	2,000,000	0	0	0	0	6.649	6.867	JAJO	41,001	0	08/13/2024	10/10/2036
34961J-AY-0	FCO IX A1T - CDO			4,5	1.A FE	2,583,349	100.2010	2,605,226	2,600,000	2,588,906	0	5,557	0	0	6.468	6.700	JAJO	36,434	184,759	05/28/2024	10/15/2033
34966Q-AA-1	FCO 25 A1T - CDO			4,5	1.A FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.939	5.939	JAJO	4,949	0	11/12/2024	01/15/2037
35910E-AA-2	FYBR 2023-1 A2 - ABS			4	1.F FE	3,399,301	101.7738	3,562,083	3,500,000	3,423,873	0	18,042	0	0	6.600	7.407	MON	7,058	231,000	01/01/2024	08/20/2053
36166V-AA-3	GCI 201 A - ABS		C	4	1.F FE	945,963	92.2025	987,981	1,071,534	965,038	0	12,370	0	0	2.820	6.361	MON	1,091	30,217	03/02/2023	10/18/2045
36166V-AE-5	GCI CREDIT SUISSE A - ABS			4	1.F FE	1,370,515	89.8835	1,232,184	1,370,868	1,370,552	0	11	0	0	2.380	2.381	MON	1,178	32,627	06/04/2021	06/18/2046
36656R-AH-4	GRMML 2019-1 A1S - CDO			4,5	1.A FE	3,999,486	100.3193	4,047,881	4,034,998	4,017,578	0	1,748	0	0	7.279	8.286	JAJO	58,742	363,661	01/01/2024	07/21/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38175B-AA-2	GOCAP 36 A - CDO		C	2,5	1.A FE	1,963,914	100.1488	1,971,801	1,968,871	1,966,469	0	(1,506)	0	0	6.116	6.415	FMAN	19,066	137,185	01/01/2024	02/05/2031
38178E-AA-3	GOCAP 16RR 1R2 - CDO		C	2,5	1.A FE	220,000	100.3811	220,838	220,000	220,000	0	0	0	0	6.497	6.489	JAJO	2,700	16,103	06/08/2021	07/25/2033
38178E-AC-9	GOCAP 16RR 2R2 - CDO		C	2,5	1.A FE	460,000	100.0921	460,424	460,000	460,000	0	0	0	0	6.687	6.741	JAJO	5,811	34,558	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 49 AR - CDO			4,5	1.A FE	4,486,415	100.1250	4,505,625	4,500,000	4,490,392	0	3,978	0	0	6.409	7.271	JAJO	57,681	326,966	01/01/2024	08/26/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	1,899,275	97.0595	1,843,427	1,899,275	1,899,275	0	0	0	0	2.944	2.954	JAJO	11,026	55,907	10/15/2021	10/19/2029
39809P-AA-3	GSTNE 2021-FL3 A - CMBS			4,5	1.A FE	2,610,862	99.8356	2,620,688	2,625,004	2,617,909	0	7,229	0	0	5.532	7.247	MON	6,454	169,684	01/01/2024	07/15/2039
411707-AH-5	HNGRY 2020-1 A2 - ABS			4	2.B FE	3,342,904	94.0099	3,339,232	3,552,000	3,360,049	0	17,145	0	0	3.981	6.055	MJSD	4,321	70,703	09/11/2024	12/20/2050
411707-AP-7	HNGRY 241A2 - ABS			4	1.B FE	6,328,273	101.6000	6,554,470	6,451,250	6,328,718	0	445	0	0	6.503	6.941	MJSD	12,819	297,163	05/08/2024	03/20/2054
411707-AQ-5	HARDEE'S FUNDING LLC - ABS			4	1.B FE	6,697,688	93.4000	6,724,800	7,200,000	6,725,319	0	27,632	0	0	3.331	5.840	MJSD	7,328	59,958	10/18/2024	12/20/2050
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4,5	1.C FE	2,093,121	97.0000	2,133,949	2,199,947	2,115,730	0	22,609	0	0	6.535	8.485	FMAN	15,975	163,444	01/01/2024	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO		C	4	1.B FE	3,610,197	85.9848	3,110,442	3,617,432	3,613,491	0	829	0	0	2.600	2.638	FMAN	15,676	94,053	01/25/2022	11/01/2035
43133M-AA-9	HITR 6 A1 - CDO		C	4,5	1.A FE	980,000	98.0027	980,027	1,000,000	980,341	0	341	0	0	6.207	6.742	JAJO	7,069	0	11/04/2024	10/25/2039
433674-AA-6	NZES 20PLS1 A - CMO/RMBS			4	2.C FE	537,684	97.3644	523,514	537,685	537,652	0	(18)	0	0	3.844	3.871	MON	344	20,669	12/14/2020	12/26/2025
43990E-AA-9	HORZN 241 A - ABS		C	4	1.F FE	987,480	96.8862	956,751	987,500	987,479	0	(1)	0	0	5.375	5.375	MON	2,359	12,975	09/06/2024	09/15/2049
44040H-AA-0	HORZN 2019 A - ABS			4	2.C FE	545,118	94.9990	517,859	545,121	545,132	0	(1)	0	0	3.721	3.721	MON	902	20,284	06/21/2019	07/15/2039
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	5.B GI	259,348	41.3990	145,091	350,470	145,091	297	4,606	0	0	4.229	7.265	JAJO	2,717	14,821	11/16/2012	01/26/2043
45783N-AA-5	INSTR 2021-1 A - ABS			1	1.F FE	828,761	90.8572	753,399	829,212	828,812	0	72	0	0	2.300	2.329	MON	848	19,071	02/03/2021	02/16/2054
46604E-AG-7	IVYH IX-R A2R - CDO			4	1.A FE	2,000,000	94.2438	1,884,876	2,000,000	2,000,000	0	0	0	0	3.380	3.394	JAJO	12,769	67,600	02/14/2022	04/24/2034
466365-AD-5	JACK 2022-1 A21 - ABS			4	2.B FE	1,890,000	95.0385	1,796,228	1,890,000	1,890,000	0	0	0	0	3.445	3.459	FMAN	6,511	65,111	02/02/2022	02/26/2052
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	1.G FE	1,174,195	97.8560	1,146,817	1,171,944	1,171,952	0	0	0	0	3.967	3.889	MON	2,066	46,491	09/10/2019	04/15/2044
46657H-AA-9	HENDR 23D A - ABS			4	1.A FE	4,110,108	104.6000	4,137,239	3,955,296	4,101,133	0	(8,975)	0	0	6.530	5.977	MON	11,479	172,905	04/25/2024	12/31/2077
476681-AB-7	JMIKE 211 A2I - ABS			2	2.B FE	3,788,327	95.6752	3,807,873	3,980,000	3,792,474	0	4,147	0	0	2.891	3.145	FMAN	14,702	115,062	01/01/2024	02/15/2052
476681-AD-3	JMIKE 241 A2 - ABS			4	2.B FE	1,500,000	98.7518	1,481,277	1,500,000	1,500,000	0	0	0	0	5.636	5.635	FMAN	3,053	0	12/11/2024	02/16/2055
48254V-AE-3	KKRLP III A2 - CDO			4,5	1.A FE	3,984,560	100.3461	4,013,844	4,000,000	3,992,153	0	7,593	0	0	6.429	6.799	JAJO	51,432	291,452	01/01/2024	10/21/2030
55280H-AW-7	MCFCL 4RR ARR - CDO			4,5	1.A FE	6,576,914	100.0453	6,602,990	6,600,000	6,584,135	0	7,221	0	0	6.379	6.516	JAJO	84,203	477,531	01/01/2024	10/20/2033
55281F-AN-0	MCFCL VII AR - CDO			4,5	1.A FE	1,414,275	100.5030	1,507,545	1,500,000	1,458,955	0	22,952	0	0	6.499	8.388	JAJO	19,497	110,365	12/15/2022	07/20/2033
55283A-AA-7	MCA 3 A - CDO			4	1.E FE	780,856	97.5382	761,514	780,734	780,747	0	(12)	0	0	3.179	3.172	FMAN	3,172	25,374	11/09/2020	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS			4,5	1.A FE	2,122,291	99.6395	2,132,646	2,140,362	2,140,362	0	18,071	0	0	5.590	5.624	MON	4,653	139,587	01/01/2024	07/18/2036
55416A-AA-7	MF1 24FL14 A - CMBS			4,5	1.A FE	6,982,500	100.2256	7,015,792	7,000,000	6,981,080	0	(1,420)	0	0	6.103	6.218	MON	15,428	414,285	01/30/2024	03/19/2039
56577G-AA-7	MRNON 2020-1 A - CDO		C	4,5	1.A FE	1,733,907	100.5272	1,743,048	1,733,907	1,733,907	0	0	0	0	6.868	6.835	JAJO	25,800	132,661	11/20/2020	01/17/2034
56577J-AA-1	MRNON 2021-2 AR - CDO		C	4,5	1.A FE	9,410,766	101.1314	9,556,917	9,450,000	9,425,140	0	14,374	0	0	6.608	6.828	JAJO	135,289	698,108	01/01/2024	07/15/2033
56577J-AC-7	MRNON 2021-2 BR - CDO		C	4,5	1.C FE	12,610,267	100.0997	13,012,961	13,000,000	12,729,289	0	76,968	0	0	6.968	7.840	JAJO	196,252	1,007,810	01/01/2024	07/15/2033
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4,5	1.A FE	1,000,000	100.9329	1,009,329	1,000,000	1,000,000	0	0	0	0	6.618	6.669	JAJO	14,338	73,975	04/27/2021	07/17/2034
56577N-AS-3	MRNON 213R AR - CDO		C	4,5	1.A FE	7,000,000	100.7499	7,052,493	7,000,000	7,000,000	0	0	0	0	6.406	6.823	JAJO	97,156	35,711	08/30/2024	10/15/2036
58003U-AC-2	MF1 2020-FL4 AS - CMBS		C	4,5	1.A FE	4,962,252	99.7335	4,986,675	5,000,000	5,004,169	0	11,551	0	0	6.596	10.862	MON	13,742	379,233	12/15/2022	12/17/2035
610331-AA-8	MCAF 2021-1 A2 - CDO		C	4	1.F FE	1,437,670	97.5228	1,402,056	1,437,670	1,437,670	0	0	0	0	2.815	2.825	JAJO	7,757	40,358	02/18/2021	04/22/2031
61034J-AC-4	MCMML XIII A2 - CDO			4	1.A FE	2,500,000	94.7135	2,367,838	2,500,000	2,500,000	0	0	0	0	3.270	3.283	FMAN	8,402	81,750	02/09/2022	02/24/2034
61034V-AC-7	MCMML XII A1 - CDO		C	4,5	1.A FE	2,990,727	100.0728	3,002,184	3,000,000	2,993,692	0	2,965	0	0	6.120	5.926	MJSD	9,278	215,081	01/01/2024	09/15/2033
621887-AA-6	MTLOG 2018-1 AR - CDO		C	4,5	1.A FE	5,700,589	100.7167	6,019,864	5,977,027	5,861,635	0	82,467	0	0	6.543	8.154	JAJO	77,132	439,083	01/09/2023	01/22/2033
62848F-AC-6	MYERS 1 A2 - CDO			4,5	1.A FE	978,125	100.3920	1,003,920	1,000,000	993,641	0	1,240	0	0	6.279	6.625	JAJO	12,558	71,334	12/20/2018	10/20/2030
62946A-AA-2	NPRL 2016-1 A1 - ABS			4	1.G FE	155,184	99.2124	153,962	155,184	155,189	0	0	0	0	4.164	4.164	MON	197	6,462	04/25/2016	04/20/2046
62946A-AB-0	NPRL 2016-1 A2 - ABS			4	2.A FE	1,021,719	99.2725	992,725	1,000,000	1,003,616	0	(2,619)	0	0	5.438	5.206	MON	1,662	54,380	07/20/2016	04/20/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS			2	1.G FE	308,123	96.3711	310,528	322,221	311,792	0	1,202	0	0	3.372	5.191	MON	332	10,865	07/14/2022	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	504,061	91.8745	481,674	524,274	511,681	0	3,182	0	0	3.098	3.758	MON	541	16,242	06/02/2022	11/19/2049
62947A-AF-0	NPRL 2021-1 A1 - ABS			4	1.F FE	5,262,088	94.6096	5,176,057	5,470,964	5,335,472	0	72,801	0	0	2.230	3.732	MON	4,067	122,003	01/01/2024	03/20/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS			4	2.C FE	263,612	98.2993	259,135	263,618	263,617	0	1	0	0	4.212	4.213	MON	185	11,104	11/12/2020	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS			4	2.C FE	303,493	96.4488	292,723	303,500	303,498	0	1	0	0	3.104	3.105	MON	157	9,421	07/20/2021	07/27/2026
62955W-AA-2	NZES 21FNT2 A - RMBS			4	2.C FE	578,878	96.4799	558,504	578,882	578,881	0	1	0	0	3.228	3.228	MON	311	18,686	05/18/2021	05/25/2026
63943D-AA-7	NAVTR 241 A - ABS		C	2	1.F FE	4,879,201	97.6000	4,763,810	4,880,953	4,879,200	0	(1)	0	0	5.400	5.403	MON	11,714	59,304	09/13/2024	08/16/2049
64016N-AA-5	NBLY 211 A2 - ABS			4	2.B FE	2,012,572	92.1256	2,222,530	2,412,500	2,114,834	0	74,297	0	0	3.584	7.984	JAJO	14,651	86,464	08/17/2023	04/30/2051
643821-AA-9	USRE 2021-1 A1 - CMBS			4	1.F FE	981,870	92.1965	921,965	1,000,000	989,581	0	5,586	0	0	1.910	2.515	MON	584	19,100	10/25/2021	10/20/2061
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS			4	2.C FE	343,587	97.1208	333,698	343,591	343,590	0	1	0	0	2.981	2.981	MON	171	10,239	03/12/2021	03/25/2026
67108L-BE-2	OZLM VI 2BS - CDO			4	1.A FE	1,000,000	97.8306	978,306	1,000,000	1,000,191	0	24	0	0	4.490	4.516	JAJO	9,229	44,900	04/11/2018	04/17/2031
67181D-AA-9	OAKIG 2020-1 A1 - ABS			4	1.A FE	1,377,813	96.4821	1,329,396	1,377,868	1,377,851	0	4	0	0	1.850	1.850	MON	779	25,491	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - ABS			4	1.A FE	1,377,291	89.4063	1,231,900	1,377,868	1,377,569	0	30	0	0	2.210	2.212	MON	930	30,451	11/06/2020	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS			4	1.A FE	902,663	95.3930	861,210	902,802	902,678	0	4	0	0	1.480	1.481	MON	408	13,361	01/20/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	902,681	88.6339	800,189	902,802	902,693	0	3	0	0	1.930	1.931	MON	532	17,424	01/20/2021	01/20/2051
67590A-BR-2	OCT14 14RR ABR - CDO			4,5	1.A FE	985,000	100.0924	985,910	985,000	985,000	0	0	0	0	6.168	6.210	JAJO	13,162	68,372	03/02/2021	07/16/2029
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	1,963,239	98.8706	1,941,066	1,963,239	1,963,239	0	0	0	0	4.250	4.272	JAJO	16,688	83,438	05/24/2019	07/19/2037
68269J-AE-1	OMFIT 2023-1 A - ABS			4	1.A FE	2,477,312	101.6578	2,541,445	2,500,000	2,482,201	0	3,723	0	0	5.500	5.765	MON	6,493	137,500	01/01/2024	06/14/2038
691200-AC-3	OR IV A1R - CDO		C	2,5	1.A FE	750,000	100.0192	750,144	750,000	750,000	0	0	0	0	6.383	6.503	FMAN	5,585	27,173	07/30/2024	08/20/2033
69120T-AA-4	ORTF 2020-1 A1R - CDO		C	4,5	1.A FE	5,002,174	100.8415	5,042,075	5,000,000	5,000,996	0	(1,178)	0	0	7.706	7.793	JAJO	83,481	425,051	01/01/2024	10/15/2035
69121B-AA-2	OR 7 A1 - CDO			4,5	1.A FE	1,800,390	100.1500	1,802,700	1,800,000	1,800,390	0	0	0	0	6.717	6.707	JAJO	24,295	22,392	12/31/2024	07/20/2033
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
69381E-AA-1	PKAIR 242 A - ABS			4	1.A FE	3,999,994	98.0707	3,922,828	4,000,000	4,000,244	0	250	0	0	5.050	5.049	MON	49,939	0	09/18/2024	10/15/2039
69547X-AA-0	PAID 243 A - ABS			4	1.C FE	1,740,360	100.6194	1,751,140	1,740,360	1,740,360	0	0	0	0	6.258	6.257	MON	4,841	82,592	03/08/2024	10/15/2031
70163Q-AE-8	PARLI 2R AR - CDO		C	4,5	1.A FE	933,268	100.1944	938,001	936,181	934,778	0	1,510	0	0	6.129	7.421	JAJO	11,476	84,053	01/01/2024	10/20/2031
70806F-AA-3	PNTPK 7 A1A - CDO			4,5	1.A FE	2,000,000	102.4812	2,049,624	2,000,000	2,000,000	0	0	0	0	7.317	7.388	JAJO	29,270	202,281	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	282,722	95.8240	270,917	282,723	282,553	0	(178)	0	0	3.967	4.048	MON	498	11,216	05/23/2019	06/15/2044
74331U-AA-6	PROG 22SFR3 A - CMBS			4	1.A FE	1,392,751	95.8304	1,393,785	1,454,429	1,418,675	0	11,647	0	0	3.200	4.300	MON	1,551	46,572	04/05/2022	04/19/2039
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
77587A-AU-0	RMRK WM-R B2R - CDO		C	4	1.C FE	1,750,000	91.8755	1,607,821	1,750,000	1,750,000	0	0	0	0	2.540	2.548	JAJO	8,767	44,452	09/17/2020	04/21/2031
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	1,000,000	96.8688	968,688	1,000,000	1,000,000	0	0	0	0	3.572	3.571	AO	6,251	35,720	01/30/2020	04/28/2038
78403D-AN-0	SBATOW 2019-1 1C - ABS			4	1.F FE	1,500,000	99.5088	1,492,632	1,500,000	1,500,000	0	0	0	0	2.836	2.851	MON	1,773	42,658	09/10/2019	01/17/2050
78403D-AZ-3	SBATOW 221 1C - ABS			4	1.F FE	2,049,890	102.5523	2,051,046	2,000,000	2,043,461	0	(6,429)	0	0	6.599	5.873	MON	5,499	132,347	01/01/2024	11/15/2052
78433D-AA-2	SEB4P 211 A2 - ABS			4	2.C FE	3,338,118	97.4904	3,403,634	3,491,250	3,374,129	0	36,011	0	0	4.969	6.776	JAJO	29,395	142,502	04/10/2024	01/30/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	615,179	94.6315	582,169	615,196	615,183	0	1	0	0	2.301	2.340	MON	629	14,156	10/18/2021	02/28/2033
78449P-AB-5	SMB 2018-A A2A - ABS			4	1.A FE	625,755	98.3519	615,554	625,869	625,846	0	9	0	0	3.500	3.530	MON	974	21,905	03/14/2018	02/15/2036
78472J-AE-3	SPART 20T2 AT2 - ABS			4	1.A FE	999,809	96.0000	960,000	1,000,000	999,898	0	74	0	0	1.830	1.849	MON	813	18,300	10/23/2020	11/15/2055
803169-AQ-4	SRANC 3R AFR - CDO		C	4	1.A FE	253,501	99.4574	252,126	253,501	253,507	0	(5)	0	0	4.088	4.103	MJSD	259	10,363	04/30/2018	06/24/2030
81761T-AE-5	SERV 2021-1 A21 - ABS			4	2.C FE	4,270,853	89.7808	4,271,277	4,757,451	4,387,314	0	86,021	0	0	2.865	5.288	JAJO	23,095	136,301	08/14/2023	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	967,219	97.1615	923,034	950,000	954,768	0	(2,461)	0	0	3.882	3.608	JAJO	6,761	36,879	01/22/2020	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - ABS			1,2	2.C FE	1,447,500	90.0927	1,304,092	1,447,500	1,447,500	0	0	0	0	2.394	2.391	JAJO	6,353	34,653	03/03/2021	04/25/2051
817743-AJ-6	SPRO 241 A2 - ABS			4	2.C FE	1,488,750	100.6786	1,498,853	1,488,750	1,488,750	0	0	0	0	6.174	6.174	JAJO	16,851	69,192	01/17/2024	01/25/2054
82809J-AA-7	SPCSL 4R AAR - CDO		C	4,5	1.A FE	4,000,000	100.2528	4,010,112	4,000,000	4,000,000	0	0	0	0	6.379	6.721	JAJO	68,750	0	09/05/2024	10/15/2036
83100A-AA-0	SLAM 241 A - ABS		C	2	1.F FE	2,460,330	96.8481	2,382,845	2,460,394	2,454,571	0	(5,759)	0	0	5.335	5.501	MON	10,939	29,169	09/17/2024	09/15/2049
83404R-AB-4	SOFI 2018-B A2F - ABS			4	1.A FE	177,810	99.1188	176,426	177,995	177,965	0	21	0	0	3.340	3.390	MON	99	5,945	03/13/2018	08/25/2047
83546D-AL-2	SONIC 2020-1 A21 - ABS			4	1.C FE	730,056	97.1500	697,051	717,500	726,428	0	(863)	0	0	3.395	3.303	MON	744	24,359	02/03/2020	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	2,033,384	95.1405	1,820,355	1,913,333	1,966,141	0	(24,819)	0	0	2.745	1.370	MON	1,605	52,521	06/15/2020	01/20/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83546D-AN-8	SONIC 2021-1 A21 - ABS			2	2.B FE	967,500	88.3235	854,530	967,500	967,500	0	0	0	0	2.190	2.200	MON	647	21,188	07/29/2021	08/21/2051
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
85572R-AA-7	STARR 2018-1 A - ABS			2	1.F FE	517,097	97.3565	516,619	530,647	526,297	0	6,861	0	0	4.089	6.472	MON	964	19,287	05/08/2024	05/15/2043
86190B-AA-2	STR 2021-1 A1 - ABS			2	1.A FE	1,922,553	89.7296	1,983,585	2,210,625	1,954,733	0	32,180	0	0	2.120	5.917	MON	1,432	23,433	07/02/2024	06/20/2051
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.C FE	832,890	97.0734	808,944	833,332	833,239	0	47	0	0	3.960	3.999	MON	1,008	33,000	10/12/2016	10/22/2046
86212X-AF-7	STR 231 A1 - ABS			4	1.A FE	98,550	101.8117	101,006	99,208	98,646	0	96	0	0	6.190	6.463	MON	188	4,094	04/30/2024	06/20/2053
86212X-AL-4	STR 241 A1 - ABS			4	1.A FE	2,989,355	100.6527	3,009,516	2,990,000	2,989,363	0	8	0	0	5.690	5.691	MON	5,198	114,366	04/05/2024	05/20/2054
86212X-AM-2	STR 241 A2 - ABS			4	1.A FE	2,989,852	100.2347	2,997,018	2,990,000	2,989,855	0	4	0	0	5.700	5.700	MON	5,208	114,567	04/05/2024	05/20/2054
86324C-AA-9	STRE 241 A - ABS			4	1.G FE	1,928,204	102.3862	1,974,563	1,928,544	1,928,207	0	4	0	0	6.270	6.272	MON	5,374	52,399	06/26/2024	07/15/2044
864300-AA-6	SUBWAY 2024-1 A21 - ABS			4	2.B FE	1,000,000	101.2073	1,012,073	1,000,000	1,000,000	0	0	0	0	6.028	6.073	JAJO	10,214	21,768	05/30/2024	07/30/2054
864300-AG-3	SUBWAY 243 A21 - ABS			4	2.B FE	3,000,000	97.3750	2,921,250	3,000,000	3,000,000	0	0	0	0	5.246	5.280	JAJO	26,667	20,547	09/06/2024	07/30/2054
87240P-AJ-0	TCP 1R AR - CDO		C	4,5	1.A FE	984,571	100.0566	985,128	984,571	984,571	0	0	0	0	6.283	6.361	FMAN	6,873	70,717	08/26/2021	08/20/2033
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	10,816,707	92.9799	11,220,463	12,067,622	11,166,850	0	282,094	0	0	2.070	5.593	MON	9,714	231,296	03/15/2024	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4,5	1.B FE	2,387,080	99.6563	2,455,834	2,464,304	2,397,909	0	5,945	0	0	6.386	6.876	MJSD	874	225,916	12/15/2022	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - ABS			2	2.B FE	1,391,729	99.8054	1,411,069	1,413,820	1,410,145	0	7,355	0	0	4.970	5.197	FMAN	7,027	70,267	06/16/2022	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - ABS			4	2.B FE	1,610,072	93.3784	1,834,886	1,965,000	1,771,038	0	79,670	0	0	1.946	7.043	FMAN	3,824	38,239	11/03/2022	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - ABS			4	2.B FE	6,329,792	88.6737	6,534,143	7,368,750	6,548,458	0	166,542	0	0	2.294	5.397	FMAN	16,904	169,039	01/01/2024	08/25/2051
88315L-AS-7	TMCL 2021-3 A - ABS		C	2	1.F FE	722,333	87.3340	640,449	733,333	724,991	0	898	0	0	1.940	2.224	MON	435	14,227	10/27/2021	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	3,377,788	95.7039	3,300,849	3,449,022	3,391,507	0	13,661	0	0	4.163	4.918	MON	6,381	131,618	04/17/2024	07/16/2040
89656C-AA-1	TRL 2010-1 NTS - ABS			4	1.F FE	855,567	99.0474	804,669	812,408	835,438	0	(4,055)	0	0	5.194	4.244	MON	1,758	42,196	01/17/2019	10/16/2040
89656G-AA-2	TRL 211 A - ABS			4	1.C FE	1,718,360	90.6506	1,557,822	1,718,490	1,718,411	0	19	0	0	2.260	2.272	MON	1,432	38,838	06/22/2021	07/19/2051
89656R-AA-8	TRL 221 A - ABS			4	1.F FE	1,827,710	96.4553	1,762,998	1,827,788	1,827,727	0	1	0	0	4.550	4.550	MON	2,772	83,164	04/20/2022	05/19/2052
89656Y-AB-1	TRL 202 A2 - ABS			4	1.F FE	833,438	92.3661	923,661	1,000,000	899,046	0	30,909	0	0	2.560	6.490	MON	853	25,600	10/14/2022	11/19/2050
89657A-AC-0	TRL 2020-1 A - ABS			4	1.F FE	616,077	92.7535	571,571	616,225	616,142	0	16	0	0	1.960	1.974	MON	470	12,078	10/14/2020	10/17/2050
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
89683L-AA-8	TRP 212 A - RMBS			4	1.F FE	8,504,173	93.1358	8,587,856	9,220,789	8,645,751	0	141,543	0	0	2.150	5.111	MON	7,710	159,256	09/04/2024	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	2,036,689	99.3697	2,023,851	2,036,689	2,036,689	0	0	0	0	3.000	6.832	JAJO	12,899	61,101	11/24/2020	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO		C	4,5	1.C FE	2,811,983	99.6372	2,882,625	2,893,121	2,826,458	0	6,566	0	0	6.871	8.229	FMAN	32,026	225,593	12/15/2022	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,427,519	100.0244	1,427,867	1,427,519	1,427,519	0	0	0	0	3.321	8.038	JAJO	10,008	47,408	07/15/2020	04/16/2040
898912-AA-8	TROP 2024-1 A2 - ABS			4	2.B FE	4,000,000	97.6068	3,904,272	4,000,000	4,000,000	0	0	0	0	6.291	6.291	FMAN	28,659	51,726	08/15/2024	08/20/2054
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	3,515,873	90.8614	3,392,619	3,733,840	3,573,699	0	41,148	0	0	2.250	3.800	MON	700	84,011	01/01/2024	02/28/2051
90354P-AA-5	STEAM 2021-3 A - ABS			4	1.F FE	1,933,163	92.4688	1,998,335	2,161,091	1,978,590	0	45,427	0	0	2.210	6.095	MON	398	35,820	04/10/2024	06/28/2051
912928-AA-6	STEAM 241 A - ABS			4	1.C FE	3,996,898	99.9680	3,996,881	3,998,160	3,996,742	0	(156)	0	0	4.990	4.970	MON	554	49,878	09/24/2024	09/28/2054
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	2,000,000	94.4789	1,889,578	2,000,000	2,000,000	0	0	0	0	3.156	3.177	MON	2,805	63,120	02/18/2022	02/15/2052
92257C-AA-8	VCC 2019-1 A - RMBS			4	1.A FE	209,858	94.0744	197,468	209,906	209,906	0	0	0	0	3.760	3.625	MON	658	7,892	03/11/2019	03/25/2049
92258W-AA-3	VCC 233 A - CMBS/RMBS			4	1.A FE	3,402,852	100.7181	3,427,850	3,403,410	3,402,800	0	(161)	0	0	7.100	7.101	MON	20,137	241,640	08/04/2023	08/25/2053
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS			4	1.A FE	1,503,800	84.9101	1,285,682	1,514,169	1,508,693	0	3,298	0	0	3.380	3.595	MON	4,265	51,179	02/14/2022	02/26/2052
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS			4	1.A FE	724,499	96.7511	701,118	724,662	724,162	0	(260)	0	0	5.280	5.557	MON	3,189	40,798	08/05/2022	08/26/2052
92259L-AB-4	VCC 2020-1 AFX - RMBS			4	1.A FE	500,185	89.9753	450,047	500,189	499,723	0	(161)	0	0	2.610	2.565	MON	1,088	13,055	02/10/2020	02/25/2050
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS			4	1.A FE	2,285,882	100.7389	2,302,843	2,285,952	2,285,425	0	(457)	0	0	6.650	5.883	MON	12,668	88,676	06/10/2024	06/25/2054
92259T-AA-9	VCC 2021-1 A - CMO/RMBS			4	1.A FE	885,402	83.6169	740,411	885,480	885,162	0	(110)	0	0	1.400	1.373	MON	1,033	12,422	05/10/2021	05/25/2051
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS			4	1.A FE	2,309,819	93.8407	2,167,935	2,310,228	2,307,860	0	(998)	0	0	4.670	4.628	MON	8,991	107,888	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
92737D-AA-6	VINEB 24SFR1 A - CMBS			4	1.A FE	5,641,527	95.6015	5,693,096	5,955,028	5,697,386	0	55,860	0	0	4.500	5.724	MON	22,331	202,471	02/15/2024	03/19/2041
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	422,998	93.7310	396,497	423,016	423,011	0	1	0	0	3.597	3.625	MON	676	15,216	09/30/2019	09/15/2044

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95058X-AE-8	WEN 2018-1 A22 - ABS			2	2.B FE	835,264	95.7937	890,735	929,847	869,626	0	16,151	0	0	3.884	6.209	MJSD	1,605	36,115	10/06/2022	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - ABS			2	2.B FE	889,919	97.6643	869,133	889,919	889,919	0	0	0	0	3.783	3.800	MJSD	1,496	33,666	06/13/2019	06/15/2049
95058X-AK-4	WEN 211 A21 - ABS			4	2.B FE	3,374,775	89.0142	3,562,253	4,001,893	3,525,202	0	95,176	0	0	2.370	5.675	MJSD	4,215	94,845	01/01/2024	06/15/2051
96033E-AA-6	WESTR 231 A - ABS			4	1.A FE	1,664,584	100.3360	1,672,940	1,667,338	1,664,430	0	(98)	0	0	5.840	5.857	MON	8,114	97,373	05/05/2023	12/21/2037
96034J-AA-4	WESTR 2022-1 A - ABS			4	1.A FE	277,818	98.0196	272,589	278,097	277,634	0	263	0	0	1.788	2.004	MON	414	4,972	01/14/2022	08/20/2036
96034J-AB-2	WESTR 2022-1 B - ABS			4	1.E FE	138,883	97.8172	136,013	139,048	138,368	0	(35)	0	0	2.288	3.100	MON	265	3,181	01/14/2022	08/20/2036
97064E-AA-6	WESTF 2018-A A - ABS			4	1.G FE	2,124,949	98.7271	2,189,429	2,217,658	2,147,002	0	22,053	0	0	4.750	6.938	MON	4,682	62,943	06/26/2024	09/15/2043
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	1,499,466	92.0225	1,379,866	1,499,487	1,499,475	0	3	0	0	3.228	3.250	MON	2,151	48,403	02/18/2020	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	3,341,730	88.9609	3,271,456	3,677,409	3,367,262	0	25,526	0	0	3.104	5.438	MON	5,073	109,670	08/19/2024	05/15/2046
974153-AB-4	WSTOP 201 A2 - ABS			2	2.B FE	3,642,680	93.4821	3,683,195	3,940,000	3,730,881	0	62,860	0	0	2.841	4.836	MJSD	8,084	111,935	01/01/2024	12/05/2050
974153-AE-8	WSTOP 241 A2 - ABS			2	2.B FE	1,000,000	100.1933	1,001,933	1,000,000	1,000,000	0	0	0	0	5.858	5.858	MJSD	4,556	0	11/19/2024	12/05/2054
979888-AS-3	WDMNT 2018-4 A2R - CDO			4,5	1.A FE	2,500,000	100.1065	2,502,663	2,500,000	2,500,000	0	0	0	0	6.567	6.568	JAJO	32,837	185,684	02/18/2022	04/20/2034
97988P-BA-3	WDMNT 171RR A1R - CDO			4,5	1.A FE	3,429,904	100.0489	3,501,712	3,500,000	3,461,923	0	17,324	0	0	6.414	7.002	JAJO	46,768	252,871	01/01/2024	10/18/2033
97988Q-AY-0	WDMNT 172RR ARR - CDO			4,5	1.A FE	6,000,000	100.0171	6,001,026	6,000,000	6,000,000	0	0	0	0	5.931	6.016	JAJO	13,840	0	11/27/2024	10/20/2036
98877G-AQ-1	ZCCP 2019-1 A1R - CDO		C	4,5	1.A FE	1,919,965	100.2951	1,925,546	1,919,881	1,919,898	0	(67)	0	0	6.419	6.426	JAJO	26,359	138,624	01/01/2024	07/16/2031
98878C-AC-0	ZCCP 181 A2 - CDO			4,5	1.A FE	205,025	100.2037	208,837	208,412	208,073	0	235	0	0	6.469	7.037	JAJO	2,884	15,154	02/07/2019	01/16/2031
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	1,997,736	90.8221	1,977,084	2,176,875	2,052,925	0	29,182	0	0	3.238	5.013	JAJO	11,944	70,487	01/18/2023	07/31/2051
98955R-AG-4	OR 2R AFR - CDO		C	4	1.A FE	2,000,000	95.0937	1,901,874	2,000,000	2,000,000	0	0	0	0	2.480	2.487	JAJO	9,782	49,600	03/10/2021	04/20/2033
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						538,622,640	XXX	538,557,734	554,132,323	542,676,800	91,962	2,897,939	139,414	0	XXX	XXX	XXX	3,335,217	22,231,230	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,379,631,457	XXX	1,367,535,444	1,424,732,210	1,386,717,652	63,666	5,875,790	818,961	0	XXX	XXX	XXX	11,610,090	55,605,222	XXX	XXX
22080R-20-6	STRUCTURED PRODUCTS CORP CORTS TR FOR PE				2.C FE	121,205	29.0500	145,250	125,000	121,205	0	0	0	0	8.000	8.251	AO	0	10,000	12/31/2010	04/06/2028
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						121,205	XXX	145,250	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
1309999999. Total - Hybrid Securities						121,205	XXX	145,250	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)			5	2.A FE	370,250	101.6720	374,103	367,950	369,173	0	(1,905)	0	0	8.367	8.342	JAJO	6,329	43,511	05/17/2022	10/20/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA			5	6. FE	963,667	57.2500	980,986	1,713,513	980,986	483,018	4,174	704,417	0	10.392	10.596	JAJO	33,449	241,173	08/19/2024	03/10/2026
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT			5	6. FE	1,491,095	57.2500	1,602,269	2,798,722	1,602,269	672,960	55,208	1,106,040	0	10.254	10.923	FMAN	54,634	381,542	08/19/2024	03/10/2026
46589U-AE-5	ZEST ACQUISITION CORP. - TERM LOAN			5	4.C FE	4,655,000	100.8750	4,942,875	4,900,000	4,747,481	0	51,010	0	0	10.020	11.364	MJSD	87,049	490,593	02/01/2023	02/08/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						7,480,012	XXX	7,900,232	9,780,185	7,699,908	1,155,977	108,488	1,810,457	0	XXX	XXX	XXX	181,461	1,156,819	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						7,480,012	XXX	7,900,232	9,780,185	7,699,908	1,155,977	108,488	1,810,457	0	XXX	XXX	XXX	181,461	1,156,819	XXX	XXX
2419999999. Total - Issuer Obligations						525,400,911	XXX	526,580,165	538,125,393	528,319,780	(34,960)	2,005,468	659,600	0	XXX	XXX	XXX	7,517,122	23,934,690	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						343,600,451	XXX	329,435,694	356,786,934	343,435,939	3,837	543,452	19,947	0	XXX	XXX	XXX	957,987	10,793,897	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						12,215,300	XXX	12,134,116	12,189,226	12,187,107	0	6,913	0	0	XXX	XXX	XXX	37,505	748,315	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						571,969,884	XXX	569,193,846	587,263,590	575,623,937	91,962	2,771,530	139,414	0	XXX	XXX	XXX	3,597,838	23,379,722	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						7,480,012	XXX	7,900,232	9,780,185	7,699,908	1,155,977	108,488	1,810,457	0	XXX	XXX	XXX	181,461	1,156,819	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,460,666,557	XXX	1,445,244,053	1,504,145,328	1,467,266,671	1,216,816	5,435,850	2,629,418	0	XXX	XXX	XXX	12,291,913	60,013,443	XXX	XXX

1.

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

1A 1A ...$ 627,766,015 1B ..$ 41,354,582 1C ..$ 60,446,754 1D ..$ 12,817,991 1E ..$ 24,705,719 1F ..$ 118,841,985 1G ..$ 85,154,098

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 627,766,015	1B ..$ 41,354,582	1C ..$ 60,446,754	1D ..$ 12,817,991	1E ..$ 24,705,719	1F ..$ 118,841,985	1G ..$ 85,154,098
1B	2A ...$ 87,159,084	2B ..$ 208,489,667	2C ..$ 177,275,295				
1C	3A ...$ 4,213,733	3B ..$ 6,961,605	3C ..$ 1,963,089				
1D	4A ...$ 1,055,688	4B ..$ 0	4C ..$ 4,845,682				
1E	5A ...$ 0	5B ..$ 863,329	5C ..$ 0				
1F	6 .....$ 3,352,357						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
025816-CH-0	AMERICAN EXPRESS CO			2,000,000.000	1,000.00	0.000	1,910,000	95.500	1,910,000	2,000,000	3,156	72,578	0	205,000	0	0	205,000	0	2.C FE	07/27/2021
06055H-AB-9	BANK OF AMERICA CORP			6,000,000.000	1,000.00	0.000	6,060,000	101.000	6,060,000	6,000,000	0	345,722	0	60,000	0	0	60,000	0	2.B FE	01/01/2024
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	990,000	99.000	990,000	1,000,000	0	47,000	0	15,000	0	0	15,000	0	2.A FE	05/12/2020
19075Q-AF-9	COBANK ACB			2,000,000.000	1,000.00	0.000	2,050,000	102.500	2,050,000	2,000,000	0	68,472	0	50,000	0	0	50,000	0	2.B FE	04/09/2024
28852N-40-6	ELLINGTON FINANCIAL INC			120,000.000	25.00	0.000	3,104,400	25.870	3,104,400	2,965,000	64,687	237,188	0	209,400	0	0	209,400	0	2.A PL	01/01/2024
313400-64-0	FEDERAL HOME LOAN MORTGAGE CORP			5,000.000	25.00	9.548	47,740	9.548	47,740	1,500	0	0	0	35,890	0	0	35,890	0	6. FE	12/31/2010
313400-67-3	FEDERAL HOME LOAN MORTGAGE CORP			15,000.000	25.00	9.800	147,000	9.800	147,000	4,575	0	0	0	112,500	0	0	112,500	0	6. FE	12/31/2010
313400-69-9	FEDERAL HOME LOAN MORTGAGE CORP			5,000.000	50.00	18.210	91,050	18.210	91,050	1,500	0	0	0	68,250	0	0	68,250	0	6. FE	12/31/2010
313400-73-1	FEDERAL HOME LOAN MORTGAGE CORP			4,000.000	50.00	17.000	68,000	17.000	68,000	2,200	0	0	0	50,800	0	0	50,800	0	6. FE	12/31/2010
404280-CQ-0	HSBC HOLDINGS PLC		C	1,000,000.000	100.00	0.000	883,750	88.375	883,750	1,000,000	0	47,000	0	70,000	0	0	70,000	0	2.C FE	03/02/2021
48128B-AH-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	990,000	99.000	990,000	1,000,000	0	40,000	0	48,750	0	0	48,750	0	2.B FE	02/19/2020
524ESC-63-9	LEHMAN BROS HLDG ESCROW COM			23,000.000	0.00	0.000	0	0.000	0	23	0	0	0	0	0	0	0	0	6. *	12/31/2010
524ESC-70-4	LEHMAN BROS HLDG C 5.94			4,000.000	0.00	0.000	0	0.000	0	20	0	0	0	0	0	0	0	0	6. *	12/31/2010
524ESC-72-0	LEHMAN BROTHERS HOLDINGS			8,000.000	25.00	0.000	0	0.000	0	8	0	0	0	0	0	0	0	0	6. *	12/31/2010
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
665859-AQ-7	NORTHERN TRUST CORP			2,000,000.000	1,000.00	0.000	1,960,000	98.000	1,960,000	1,880,000	23,000	92,000	0	77,525	2,475	0	80,000	0	2.A FE	01/01/2024
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	1,792,500	0	66,489	0	290,000	0	0	290,000	0	2.B FE	01/01/2024
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	2,000,000	100.000	2,000,000	2,000,000	0	120,000	0	110,000	0	0	110,000	0	2.B FE	04/21/2022
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC			3,000,000.000	1,000.00	0.000	3,018,750	100.625	3,018,750	2,932,500	0	184,722	0	221,250	0	0	221,250	0	2.B FE	01/01/2024
898320-AF-6	TRUIST FINANCIAL CORP			2,000,000.000	1,000.00	0.000	1,932,500	96.625	1,932,500	1,903,750	0	85,000	0	125,000	0	0	125,000	0	2.C FE	01/01/2024
902973-BC-9	US BANCORP			1,000,000.000	1,000.00	0.000	945,000	94.500	945,000	1,000,000	0	37,000	0	161,250	0	0	161,250	0	2.B FE	10/19/2021
949746-TD-3	WELLS FARGO & CO			1,000,000.000	1,000.00	0.000	970,000	97.000	970,000	1,000,000	0	39,000	0	50,000	0	0	50,000	0	2.B FE	01/19/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							31,048,190	XXX	31,048,190	30,483,576	125,440	1,599,671	0	2,008,115	2,475	0	2,010,590	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							31,048,190	XXX	31,048,190	30,483,576	125,440	1,599,671	0	2,008,115	2,475	0	2,010,590	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							31,048,190	XXX	31,048,190	30,483,576	125,440	1,599,671	0	2,008,115	2,475	0	2,010,590	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 ...$ 6,054,400	2B ..$ 19,913,750	2C ..$ 4,726,250			
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0			
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0			
1F	6 .....$ 353,790					

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			20,554.000	177,998	8.660	177,998	201,635	5,139	26,720	0	(63,306)	0	(63,306)	0	09/01/2016	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			999.000	47,992	48.040	47,992	41,669	0	0	0	(4,875)	0	(4,875)	0	01/01/2024	
172967-42-4	CITIGROUP ORD			7,000.000	492,730	70.390	492,730	347,282	0	15,260	0	132,650	0	132,650	0	01/01/2024	
20825C-10-4	CONOCOPHILLIPS ORD			7,000.000	694,190	99.170	694,190	281,890	0	21,840	0	(118,300)	0	(118,300)	0	06/27/2011	
29273V-10-0	ENERGY TRANSFER UNT			77,376.000	1,515,796	19.590	1,515,796	355,930	0	98,654	0	448,007	0	448,007	0	10/19/2018	
354613-10-1	FRANKLIN RESOURCES ORD			8,500.000	172,465	20.290	172,465	87,058	2,720	10,540	0	(80,750)	0	(80,750)	0	09/10/2015	
37045V-10-0	GENERAL MOTORS ORD			9,655.000	514,322	53.270	514,322	331,948	0	4,634	0	167,514	0	167,514	0	01/01/2024	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			17,721.000	49,442	2.790	49,442	52,631	886	7,974	0	(18,607)	37,214	(55,821)	0	11/02/2017	
389375-10-6	GRAY TELEVISION ORD			30,000.000	94,500	3.150	94,500	156,000	0	9,600	0	(68,700)	105,600	(174,300)	0	09/05/2019	
628351-10-8	MUTUAL RISK MANAGEMENT LTD.		C	140,000.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/2010	
71742W-10-3	PHENIXFIN ORD			10,324.000	522,823	50.642	522,823	289,690	0	13,524	0	86,662	0	86,662	0	01/01/2024	
75574U-10-1	READY CAPITAL ORD			50,857.000	346,845	6.820	346,845	511,190	12,714	58,486	0	(174,440)	0	(174,440)	0	03/22/2021	
780259-30-5	SHELL ADR EACH REP 2 ORD		C	14,500.000	908,425	62.650	908,425	357,365	0	39,904	0	(45,675)	0	(45,675)	0	09/28/2015	
87901J-10-5	TEGNA ORD			0.000	0	18.430	0	0	2,500	0	0	0	0	0	0	09/04/2019	
90290N-10-9	USA COMPRESSION PARTNERS COM UNT			11,150.000	262,694	23.560	262,694	254,555	0	23,415	0	8,140	0	8,140	0	01/01/2024	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			30,000.000	317,100	10.570	317,100	284,400	0	0	0	(24,300)	0	(24,300)	0	04/28/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,117,320	XXX	6,117,320	3,553,241	23,959	330,552	0	244,020	142,814	101,205	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					6,117,320	XXX	6,117,320	3,553,241	23,959	330,552	0	244,020	142,814	101,205	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
63655#-10-2	NATIONAL INTERSTATE INS CO OF HAWAII			500,000.000	16,902,824	33.806	16,902,824	6,641,936	0	0	0	(1,968,289)	0	(1,968,289)	0	01/01/1999	
89684#-10-2	TRIUMPHE CASUALTY CO			75,000.000	27,813,762	370.850	27,813,762	12,990,027	0	0	0	1,421,524	0	1,421,524	0	01/01/2006	
89391#-10-6	TRANSPROTECTION SVCS CO			300.000	2,997,504	9,991.680	2,997,504	0	0	0	0	325,145	0	325,145	0	07/30/2013	
92206#-10-7	VANLINER INS CO.			3,000.000	224,345,697	74,781.899	224,345,697	145,489,192	0	0	0	(4,624,622)	0	(4,624,622)	0	07/30/2013	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					272,059,787	XXX	272,059,787	165,121,155	0	0	0	(4,846,242)	0	(4,846,242)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					272,059,787	XXX	272,059,787	165,121,155	0	0	0	(4,846,242)	0	(4,846,242)	0	XXX	XXX
5989999999 - Total Common Stocks					278,177,107	XXX	278,177,107	168,674,396	23,959	330,552	0	(4,602,223)	142,814	(4,745,037)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					309,225,297	XXX	309,225,297	199,157,972	149,399	1,930,223	0	(2,594,108)	142,814	(2,734,447)	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-BW-0	UNITED STATES TREASURY		01/01/2024	INTERCOMPANY		198,909	215,000	275
91282C-JA-0	UNITED STATES TREASURY		01/16/2024	Marketaxess		87,789	85,000	999
91282C-KG-5	UNITED STATES TREASURY		04/10/2024	Marketaxess		490,783	500,000	620
91282C-LC-3	UNITED STATES TREASURY		08/22/2024	Marketaxess		531,738	525,000	1,313
0109999999. Subtotal - Bonds - U.S. Governments						1,309,219	1,325,000	3,206
71654Q-BW-1	PETROLEOS MEXICANOS	C	01/01/2024	INTERCOMPANY		935,000	1,000,000	19,750
0309999999. Subtotal - Bonds - All Other Governments						935,000	1,000,000	19,750
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		01/01/2024	INTERCOMPANY		1,868,390	2,243,989	0
57419R-S9-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		01/01/2024	INTERCOMPANY		1,972,780	2,000,000	19,728
61212R-8H-2	MONTANA ST BRD HSG - RMBS		01/01/2024	INTERCOMPANY		174,519	175,000	583
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM		01/01/2024	INTERCOMPANY		1,000,270	1,000,000	9,500
91743P-ET-8	UTAH HSG CORP		01/01/2024	INTERCOMPANY		1,105,053	993,726	1,794
91743P-EW-1	UTAH HSG CORP		01/01/2024	INTERCOMPANY		2,238,350	1,993,010	3,598
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,359,362	8,405,725	35,204
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		6,000,000	6,000,000	0
00086A-AS-3	ABPCI I AB2 - CDO	C	01/01/2024	INTERCOMPANY		1,841,122	2,000,000	10,847
00090N-AC-4	ABDLF II A2 - CDO		01/01/2024	INTERCOMPANY		1,805,000	2,000,000	12,622
001084-AS-1	AGCO CORP		03/18/2024	MORGAN STANLEY CO		2,991,900	3,000,000	0
00206R-GL-0	AT&T INC		01/01/2024	INTERCOMPANY		158,339	162,000	2,509
00206R-MM-1	AT&T INC		01/01/2024	INTERCOMPANY		128,980	159,000	338
00255J-AA-8	AASET 241 A1 - ABS		06/06/2024	GOLDMAN		1,999,934	0	0
00255U-AA-3	AASET 2020-1 A - ABS		04/22/2024	GUGGENHEIM		1,231,118	0	1,117
00258B-AA-2	AASET 2021-2 A - ABS		04/25/2024	DEUTSCHE BANK SECURITIES, INC.		231,256	0	289
00449T-AA-3	ACHM 24HE1 A - RMBS		04/24/2024	Jefferies		2,499,874	0	0
012653-AD-3	ALBEMARLE CORP		01/01/2024	INTERCOMPANY		491,264	0	1,938
014916-AA-8	ALEXANDER FUNDING TRUST II		01/01/2024	INTERCOMPANY		2,625,560	0	63,262
01983K-AA-2	ALLO 231 A2 - ABS		01/01/2024	INTERCOMPANY		978,287	0	1,894
02343U-AJ-4	AMCOR FINANCE (USA) INC		01/01/2024	INTERCOMPANY		1,553,057	0	8,203
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		01/01/2024	INTERCOMPANY		482,918	0	4,885
025816-DR-7	AMERICAN EXPRESS CO		04/25/2024	JP Morgan		2,974,140	0	1,972
03076C-AL-0	AMERIPRISE FINANCIAL INC		01/01/2024	INTERCOMPANY		495,560	0	3,000
03331F-AA-8	ANCHF 7 A - CDO		01/01/2024	INTERCOMPANY		2,926,323	0	25,410
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,397,146	0	0
03464T-AA-7	AOMT 2022-3 A1 - RMBS		01/01/2024	INTERCOMPANY		3,198,912	0	0
03666H-AF-8	ANTARES HOLDINGS LP		01/01/2024	INTERCOMPANY		1,033,537	0	30,917
03666H-AG-6	ANTARES HOLDINGS LP		02/01/2024	RBC CAPITAL MARKETS		2,484,375	0	0
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP		01/01/2024	INTERCOMPANY		487,754	0	8,604
03770D-AA-1	APOLLO DEBT SOLUTIONS BDC		03/18/2024	Bank of America Merrill Lynch		1,986,920	0	0
03837A-AA-8	APTIV PLC	C	09/09/2024	GOLDMAN		1,998,240	0	0
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	01/01/2024	INTERCOMPANY		1,695,892	0	5,188
038923-AW-8	ARBOR REALTY TRUST INC		01/01/2024	INTERCOMPANY		934,102	0	8,472
038923-AX-6	ARBOR REALTY TRUST INC		01/01/2024	INTERCOMPANY		890,000	0	15,000
04362V-AA-3	ASCNT 2024-A A - ABS		04/29/2024	BARCLAYS CAPITAL INC FIXED INC		3,482,842	0	0
04684A-AA-0	AOWL 3 A1 - CDO		04/30/2024	GOLDMAN		3,000,000	0	0
04685A-3C-3	ATHENE GLOBAL FUNDING		01/01/2024	INTERCOMPANY		2,473,455	0	20,925
049915-AA-9	ATLX 24RPL1 A1 - RMBS		09/10/2024	PIPR		9,699,295	0	44,917
049919-AA-1	ATLX 24RPL2 A1 - RMBS		10/25/2024	PIPER SANDLER		4,793,069	0	15,507
053611-AN-9	AVERY DENNISON CORP		01/01/2024	INTERCOMPANY		1,055,742	0	16,931
05377R-HY-3	AESOP 241 A - ABS		01/08/2024	BNP Paribas		499,914	0	0
053807-AW-3	AVNET INC		01/01/2024	INTERCOMPANY		1,034,112	0	18,403
05493N-AA-0	BDS 21FL9 A - CMBS	C	01/01/2024	INTERCOMPANY		1,313,677	0	3,405
05553E-AA-7	BFNS 221 A - CDO	C	01/01/2024	INTERCOMPANY		939,540	0	11,250
05555M-AA-7	BDS 24FL13 A - CMBS		09/05/2024	WELLS FARGO SECURITIES LLC		11,970,000	0	0
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	01/01/2024	INTERCOMPANY		1,968,744	0	6,419
05608B-AA-8	BX 2019-IMC A - CMBS		01/01/2024	INTERCOMPANY		993,470	0	3,026

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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
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC		01/01/2024	INTERCOMPANY		929,058	0	9,096
06759L-AD-5	BARINGS BDC INC		02/07/2024	WELLS FARGO SECURITIES LLC		1,978,960	0	0
072917-AC-1	BXCMM 2022-1 A2 - CDO		01/01/2024	INTERCOMPANY		2,280,373	0	16,813
073096-AA-7	BAYPORT POLYMERS LLC		01/01/2024	INTERCOMPANY		1,911,968	0	20,290
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		3,009,553	0	0
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		01/01/2024	INTERCOMPANY		3,249,596	0	0
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL		01/01/2024	INTERCOMPANY		1,023,332	0	7,083
088929-AB-0	BGC GROUP INC		01/01/2024	INTERCOMPANY		383,392	0	778
092113-AV-1	BLACK HILLS CORP		01/01/2024	INTERCOMPANY		1,036,166	0	17,519
092113-AX-7	BLACK HILLS CORP		05/13/2024	WELLS FARGO SECURITIES LLC		997,870	0	0
09247X-AT-8	BLACKROCK INC		01/01/2024	INTERCOMPANY		302,549	0	1,425
09259E-AB-4	BLACKROCK TCP CAPITAL CORP		01/01/2024	INTERCOMPANY		921,803	0	11,242
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		01/01/2024	INTERCOMPANY		903,924	0	1,167
09261H-AT-4	BLACKSTONE PRIVATE CREDIT FUND		01/01/2024	INTERCOMPANY		1,963,654	0	25,328
09261M-AA-4	BLKMM VI A - CDO	C	01/01/2024	INTERCOMPANY		1,987,780	0	29,920
09261X-AB-8	BLACKSTONE SECURED LENDING FUND		01/01/2024	INTERCOMPANY		913,043	0	8,021
093662-AJ-3	BLOCK FINANCIAL LLC		01/01/2024	INTERCOMPANY		890,088	0	11,528
09581J-AA-4	BLUE OWL FINANCE LLC		01/01/2024	INTERCOMPANY		823,385	0	1,823
09581J-AM-8	BLUE OWL FINANCE LLC		04/11/2024	Bank of America Merrill Lynch		1,971,720	0	0
102104-AA-4	CLDCD 241 A2 - ABS		11/22/2024	GUGGENHEIM		2,000,000	0	0
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		01/01/2024	INTERCOMPANY		958,527	0	20,533
11135F-BL-4	BROADCOM INC		01/01/2024	INTERCOMPANY		870,655	0	7,323
11271L-AM-4	BROOKFIELD FINANCE INC		06/17/2024	DEUTSCHE BANK SECURITIES, INC.		999,940	0	0
115637-AS-9	BROWN-FORMAN CORP		01/01/2024	INTERCOMPANY		980,364	0	7,389
12325J-AJ-0	FRANKLIN BSP LENDING CORP		01/01/2024	INTERCOMPANY		1,845,466	0	16,431
12326T-AA-6	BJETS 242 A - ABS		09/06/2024	Bank of America Merrill Lynch		999,977	0	0
12327C-AA-2	BJETS-241-A - ABS		04/09/2024	CITIGROUP		3,999,936	0	0
12434L-AA-2	BXMT 2020-FL2 A - CMBS		01/01/2024	INTERCOMPANY		1,948,452	0	6,123
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		01/01/2024	INTERCOMPANY		1,743,006	0	662
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,834,326	0	0
125491-AN-0	CI FINANCIAL CORP		01/01/2024	INTERCOMPANY		2,360,682	0	3,733
125491-AT-7	CI FINANCIAL CORP		05/22/2024	Bank of America Merrill Lynch		1,979,600	0	0
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE		01/01/2024	INTERCOMPANY		2,086,344	0	29,265
138616-AK-3	CANTOR FITZGERALD LP		01/01/2024	INTERCOMPANY		478,703	0	4,813
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		01/01/2024	INTERCOMPANY		1,960,882	0	13,960
140501-AC-1	CAPITAL SOUTHWEST CORP		01/01/2024	INTERCOMPANY		903,557	0	8,438
141781-BV-5	CARGILL INC		01/01/2024	INTERCOMPANY		29,163	0	208
14576A-AA-0	CARM 201 A1 - RMBS		02/16/2024	DEUTSCHE BANK SECURITIES, INC.		3,385,990	0	1,305
15089Q-AM-6	CELANESE US HOLDINGS LLC		01/01/2024	INTERCOMPANY		1,024,067	0	28,428
15089Q-AW-4	CELANESE US HOLDINGS LLC		01/01/2024	INTERCOMPANY		3,148,986	0	24,342
15672R-AA-3	CERB 24 A1 - CDO	C	01/01/2024	INTERCOMPANY		1,293,656	0	19,591
15674P-AA-5	CERB XXXIII A - CDO	C	01/01/2024	INTERCOMPANY		989,979	0	15,433
16159X-AB-8	CHASE 248 A3 - RMBS		11/06/2024	MORGAN STANLEY CO		2,760,109	0	1,288
16160N-AB-7	CHASE 24RPL4 A1A - RMBS		09/24/2024	J P MORGAN SECURITIES		3,687,725	0	9,750
161930-AB-8	CHASE 24RPL2 A1A - RMBS		05/23/2024	JP Morgan		2,589,422	0	7,854
164737-AA-6	CHRY 241 A - ABS		09/25/2024	BARCLAYS CAPITAL INC FIXED INC		999,964	0	0
17288X-AB-0	CITADEL LP		01/01/2024	INTERCOMPANY		487,105	0	11,104
172967-PA-3	CITIGROUP INC		01/01/2024	INTERCOMPANY		1,070,469	0	7,663
174610-BE-4	CITIZENS FINANCIAL GROUP INC		01/01/2024	INTERCOMPANY		917,843	0	6,268
19421U-AB-0	CASL 2019-A A2 - ABS		10/09/2024	BREAN CAPITAL, LLC		91,484	0	133
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPANY LLC		01/01/2024	INTERCOMPANY		1,035,945	0	23,543
20454P-AA-1	COMPEER FINANCIAL, FLCA		01/01/2024	INTERCOMPANY		1,690,222	0	4,583
20602D-AB-7	CONCENTRIX CORP		01/01/2024	INTERCOMPANY		2,571,115	0	68,292
224044-CR-6	COX COMMUNICATIONS INC		01/01/2024	INTERCOMPANY		2,035,150	0	32,094
225401-BG-2	UBS GROUP AG	C	01/01/2024	INTERCOMPANY		526,856	0	8,664
233046-AN-1	DNKN 2021-1 A2I - RMBS		01/01/2024	INTERCOMPANY		2,227,202	0	5,706

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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
24703D-BJ-9	DELL INTERNATIONAL LLC		01/01/2024	INTERCOMPANY		511,787	0	10,938
253393-AF-9	DICK'S SPORTING GOODS INC		01/01/2024	INTERCOMPANY		850,255	0	14,525
25402J-AA-7	DBRG 211 A2 - ABS		01/01/2024	INTERCOMPANY		936,987	0	656
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		01/01/2024	INTERCOMPANY		1,610,609	0	12,509
26209X-AC-5	HONK 2020-2 A2 - RMBS		04/16/2024	BARCLAYS CAPITAL INC FIXED INC		1,293,188	0	11,513
26209X-AH-4	HONK 2024-1 A2 - ABS		06/28/2024	BARCLAYS CAPITAL INC FIXED INC		5,000,000	0	0
277432-AX-8	EASTMAN CHEMICAL CO		01/01/2024	INTERCOMPANY		2,073,834	0	36,097
277432-AY-6	EASTMAN CHEMICAL CO		02/22/2024	Bank of America Merrill Lynch		1,987,320	0	1,875
278642-AW-3	EBAY INC		01/01/2024	INTERCOMPANY		889,239	0	8,250
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP		01/01/2024	INTERCOMPANY		1,009,544	0	12,403
29278N-AP-8	ENERGY TRANSFER LP		01/01/2024	INTERCOMPANY		969,210	0	3,706
29977G-AC-6	EVERBANK FINANCIAL CORP		08/28/2024	PIPR		2,500,000	0	0
30212P-AM-7	EXPEDIA GROUP INC		01/01/2024	INTERCOMPANY		999,219	0	18,889
30225V-AS-6	EXTRA SPACE STORAGE LP		02/22/2024	WELLS FARGO SECURITIES LLC		1,958,800	0	11,100
30332Y-AC-5	FI 241 A1 - ABS		10/01/2024	Bank of America Merrill Lynch		1,999,216	0	0
314890-AC-8	FERGUSON FINANCE PLC	C	01/01/2024	INTERCOMPANY		979,174	0	8,382
316773-DJ-6	FIFTH THIRD BANCORP		01/01/2024	INTERCOMPANY		2,072,814	0	22,617
31684D-AA-7	FIGRE 24HE6 A - RMBS		12/11/2024	JP Morgan		999,984	0	2,862
31684F-AA-2	FIGRE 24HE5 A - RMBS		10/10/2024	Jefferies		1,999,475	0	0
31684G-AA-0	FIGRE 24HE3 A - CMO		07/11/2024	JP Morgan		3,999,976	0	0
31684H-AA-8	FIGRE 24HE1 A - RMBS		03/19/2024	GOLDMAN		4,999,955	0	0
31684J-AA-4	FIGRE 24SL1 A1 - RMBS		10/31/2024	GOLDMAN		999,990	0	7,025
31684U-AA-9	FIGRE 24HE4 A - RMBS		09/09/2024	GOLDMAN		4,499,923	0	0
319383-AE-5	FIRST BUSEY CORP		01/01/2024	INTERCOMPANY		808,096	0	2,222
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,366,481	0	0
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,058,009	0	0
34955Y-AN-9	FCBSL VI B2R - CDO		01/01/2024	INTERCOMPANY		1,400,222	0	8,228
34960J-BG-9	FCO 6RRR A1T - CDO		08/13/2024	Natixis		2,000,000	0	0
34961J-AY-0	FCO IX A1T - CDO		05/28/2024	INTERCOMPANY		1,083,349	0	16,284
34966Q-AA-1	FORTRESS CREDIT OPPORTUNITIES XXV CLO LL		11/12/2024	SCOTIA		2,000,000	0	0
35910E-AA-2	FYBR 2023-1 A2 - ABS		01/01/2024	INTERCOMPANY		995,627	0	2,017
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		3,454,602	0	0
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		05/09/2024	INTERCOMPANY		1,732,911	0	821
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS		04/25/2024	GOLDMAN		3,684,198	0	10,652
36656R-AH-4	GRMML 2019-1 A1S - CDO		01/01/2024	INTERCOMPANY		1,915,471	0	31,360
37190A-AB-5	GENPACT LUXEMBOURG SARL		05/30/2024	GOLDMAN		996,680	0	0
38141G-A9-5	GOLDMAN SACHS GROUP INC		04/18/2024	GOLDMAN		2,000,000	0	0
38173M-AB-8	GOLUB CAPITAL BDC INC		01/01/2024	INTERCOMPANY		904,937	0	8,819
38175@-AG-2	GOLUB CAP PARTNERS SER 2024A A 6.47 02/1		02/15/2024	AFG Private Placement		5,000,000	0	0
38175B-AA-2	GOCAP 36 A - CDO	C	01/01/2024	INTERCOMPANY		2,514,137	0	27,314
38178G-AA-8	GOCAP 49 AR - CDO		01/01/2024	INTERCOMPANY		1,486,415	0	21,923
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		01/01/2024	INTERCOMPANY		895,913	0	29,583
39809P-AA-3	GSTNE 21FL3 A - CMBS		01/01/2024	INTERCOMPANY		981,576	1,000,000	3,068
40434L-AM-7	HP INC		01/01/2024	INTERCOMPANY		1,001,617	1,000,000	21,903
40440V-AB-1	HPS CORPORATE LENDING FUND		06/11/2024	SMBC SECURITIES INC		2,963,670	3,000,000	0
40445N-AA-6	HTAP 241 A - RMBS		06/21/2024	BARCLAYS CAPITAL INC FIXED INC		2,446,889	2,500,000	12,639
411707-AH-5	HNGRY 2020-1 A2 - ABS		09/11/2024	BARCLAYS CAPITAL INC FIXED INC		6,811,449	7,237,500	65,628
411707-AP-7	HARDEE'S FUNDING LLC - ABS		05/08/2024	EXCHANGE		6,376,094	6,500,000	43,216
411707-AQ-5	HARDEE'S FUNDING LLC - ABS		10/18/2024	EXCHANGE		6,715,129	7,218,750	0
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		01/01/2024	INTERCOMPANY		964,994	1,000,000	2,140
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC		01/01/2024	INTERCOMPANY		926,743	1,000,000	11,607
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO		06/06/2024	TRUIST		1,995,260	2,000,000	0
42234Q-AE-2	HEARTLAND FINANCIAL USA INC		01/01/2024	INTERCOMPANY		718,664	1,000,000	8,097
42250P-AE-3	HEALTHPEAK OP LLC		01/01/2024	INTERCOMPANY		2,526,865	2,500,000	5,833
43133J-AA-6	HITR 2019-2 A1 - CDO	C	01/01/2024	INTERCOMPANY		1,677,063	1,785,436	14,667
43133M-AA-9	HITR 6 A1 - CDO	C	11/04/2024	PIPR		980,000	1,000,000	0

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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
43990E-AA-9	HORZN 241 A - ABS	C	09/06/2024	MITSUBISHI UFJ SECURITIES		999,979	1,000,000	0
446150-AX-2	HUNTINGTON BANCSHARES INC		01/01/2024	INTERCOMPANY		844,360	1,113,000	10,457
44891A-CE-5	HYUNDAI CAPITAL AMERICA		01/01/2024	INTERCOMPANY		1,025,165	1,000,000	14,500
44891A-CN-5	HYUNDAI CAPITAL AMERICA		01/01/2024	INTERCOMPANY		517,458	500,000	8,472
450953-AA-2	ICNQ 24MF A - CMBS		11/04/2024	DEUTSCHE BANK SECURITIES, INC.		1,009,992	1,000,000	1,926
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		01/01/2024	INTERCOMPANY		825,937	848,966	0
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		07/25/2024	Direct		0	30	0
45823T-AL-0	INTACT FINANCIAL CORP		01/01/2024	INTERCOMPANY		1,004,113	1,000,000	15,012
46647P-DK-9	JPMORGAN CHASE & CO		01/01/2024	INTERCOMPANY		1,552,214	1,500,000	25,488
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		01/01/2024	INTERCOMPANY		2,772,098	3,386,377	0
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,046,343	1,224,688	0
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,434,196	1,748,902	0
46657H-AA-9	HENDR 23D A - RMBS		04/25/2024	BANCO SANTANDER		4,156,563	4,000,000	10,158
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		04/17/2024	JP Morgan		2,961,563	3,000,000	14,500
46657Y-AC-8	JPMMT 246 A3 - RMBS		07/18/2024	JP Morgan		1,992,500	2,000,000	10,000
469814-AA-5	JACOBS ENGINEERING GROUP INC		01/01/2024	INTERCOMPANY		2,031,882	2,000,000	39,333
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC		01/01/2024	INTERCOMPANY		1,019,495	1,000,000	26,111
476681-AB-7	JMIKE 211 A2I - ABS		01/01/2024	INTERCOMPANY		1,798,327	1,990,000	7,351
476681-AD-3	JMIKE 241 A2 - ABS		12/11/2024	GUGGENHEIM		1,500,000	1,500,000	0
48254V-AE-3	KKRLP III A2 - CDO		01/01/2024	INTERCOMPANY		1,984,560	2,000,000	29,311
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		01/01/2024	INTERCOMPANY		488,594	500,000	2,964
49338C-AD-5	KEYSPAN GAS EAST CORP		01/01/2024	INTERCOMPANY		510,086	500,000	9,574
501797-AQ-7	BATH & BODY WORKS INC		01/01/2024	INTERCOMPANY		1,017,500	1,000,000	30,867
50205P-AA-0	LHOME 24RTL4 A1 - RMBS		07/30/2024	NOMURA SECURITIES/FIXED INCOME		2,999,978	3,000,000	0
531542-AB-4	LIBERTY UTILITIES CO		02/23/2024	TORONTO DOMINION BANK LONDON		2,008,660	2,000,000	14,999
539439-AQ-2	LLOYDS BANKING GROUP PLC	C	01/01/2024	INTERCOMPANY		1,410,761	1,500,000	8,042
55280H-AW-7	MCFCL 4RR ARR - CDO		01/01/2024	INTERCOMPANY		1,976,914	2,000,000	29,108
55283T-AA-6	MF1 2021-FL6 A - CMBS		01/01/2024	INTERCOMPANY		2,371,587	2,412,321	6,166
55284T-AA-5	MFRA 22INV1 A1 - RMBS		01/01/2024	INTERCOMPANY		1,553,142	1,625,234	0
55287A-AA-3	MFRA 24RPL1 A1 - RMBS		07/19/2024	WELLS FARGO SECURITIES LLC		2,839,149	3,000,000	7,792
55416A-AA-7	MFI 2024-FL14 LLC - ABS		01/30/2024	MORGAN STANLEY CO		6,982,500	7,000,000	0
556079-AF-8	MACQUARIE BANK LTD	C	01/01/2024	INTERCOMPANY		1,063,103	1,000,000	30,780
55903V-BA-0	WARNERMEDIA HOLDINGS INC		01/01/2024	INTERCOMPANY		7,657,120	8,000,000	88,451
56577J-AA-1	MRNON 2021-2 AR - CDO	C	01/01/2024	INTERCOMPANY		5,960,766	6,000,000	94,267
56577J-AC-7	MRNON 2021-2 BR - CDO	C	01/01/2024	INTERCOMPANY		2,914,767	3,000,000	49,444
56577N-AS-3	MRNON 213R AR - CDO	C	08/30/2024	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	0
571903-BL-6	MARRIOTT INTERNATIONAL INC		01/01/2024	INTERCOMPANY		1,005,728	1,000,000	10,344
585490-AC-9	MELLO 22INV1 A2 - RMBS		01/01/2024	INTERCOMPANY		2,224,256	2,658,882	0
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,452,979	1,775,308	0
59319P-AA-4	MFRA 24RTL3 A1 - RMBS		10/30/2024	DEUTSCHE BANK SECURITIES, INC.		999,988	1,000,000	0
595112-BZ-5	MICRON TECHNOLOGY INC		01/01/2024	INTERCOMPANY		2,080,990	2,000,000	46,347
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC	C	01/01/2024	INTERCOMPANY		2,074,600	2,000,000	10,869
61034V-AC-7	MCMML XII A1 - CDO	C	01/01/2024	INTERCOMPANY		1,490,727	1,500,000	5,355
61747Y-FB-6	MORGAN STANLEY		01/01/2024	INTERCOMPANY		2,014,226	2,000,000	53,532
61747Y-FR-1	MORGAN STANLEY		04/17/2024	MORGAN STANLEY CO		2,000,000	2,000,000	0
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND		01/01/2024	INTERCOMPANY		965,728	1,000,000	17,500
61774A-AE-3	MORGAN STANLEY DIRECT LENDING FUND		05/14/2024	TRUIST		1,977,800	2,000,000	0
61775Y-AC-4	MSRM 241 A2 - RMBS		04/16/2024	MORGAN STANLEY & COMPANY		94,206	98,227	255
61777H-AE-5	JPSMT 241 A3 - RMBS		12/09/2024	JP Morgan		957,708	1,000,000	2,376
629377-CP-5	NRG ENERGY INC		01/01/2024	INTERCOMPANY		1,797,232	2,000,000	3,947
62947A-AF-0	NPRL 2021-1 A1 - ABS		01/01/2024	INTERCOMPANY		1,781,774	1,989,441	1,479
62954H-BE-7	NXP BV	C	01/01/2024	INTERCOMPANY		1,480,142	1,500,000	5,500
639057-AF-5	NATWEST GROUP PLC	C	01/01/2024	INTERCOMPANY		2,010,114	2,000,000	27,886
639057-AK-4	NATWEST GROUP PLC	C	01/01/2024	INTERCOMPANY		1,024,592	1,000,000	17,424
63943D-AA-7	NAVTR 241 A - ABS	C	09/13/2024	CITIGROUP		4,998,206	5,000,000	0
641062-AV-6	NESTLE HOLDINGS INC		01/01/2024	INTERCOMPANY		181,776	200,000	1,067
647551-AF-7	NEW MOUNTAIN FINANCE CORP		01/25/2024	Bank of America Merrill Lynch		3,958,560	4,000,000	0

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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
647551-AG-5	NEW MOUNTAIN FINANCE CORP		09/23/2024	SMBC SECURITIES INC		993,630	1,000,000	0
64831P-AA-3	NRMLT 24RTL1 A1 - RMBS		04/03/2024	GOLDMAN		1,999,978	2,000,000	0
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,747,934	1,740,738	0
649604-AG-0	NEW YORK MORTGAGE TRUST INC		01/01/2024	INTERCOMPANY		477,500	500,000	4,872
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		01/01/2024	INTERCOMPANY		1,050,449	1,000,000	23,238
649840-CW-3	NEW YORK STATE ELECTRIC & GAS CORP		08/01/2024	MITSUBISHI UFJ SECURITIES		1,995,040	2,000,000	0
66765R-CL-8	NORTHWEST NATURAL GAS CO		01/01/2024	INTERCOMPANY		510,207	485,000	8,211
67080L-AD-7	NUVEEN LLC		04/08/2024	Bank of America Merrill Lynch		3,994,560	4,000,000	0
67119Q-AB-5	OBX 2024-J1 A2 - RMBS		11/01/2024	MORGAN STANLEY CO		871,113	884,968	433
67119R-AA-5	NYMT 24BPL3 A1 - RMBS		09/13/2024	NOMURA SECURITIES/FIXED INCOME		4,999,910	5,000,000	0
67120T-AA-8	NYMT 24BPL2 A1 - RMBS		05/23/2024	PERFORMANCE TRUST CAPITAL PARTNERS		1,999,958	2,000,000	0
67403A-AD-1	OAKTREE STRATEGIC CREDIT FUND		07/16/2024	WELLS FARGO SECURITIES LLC		1,988,160	2,000,000	0
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,655,832	2,035,627	0
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		01/01/2024	INTERCOMPANY		2,831,099	3,224,934	0
682680-BL-6	ONEOK INC		01/01/2024	INTERCOMPANY		1,058,885	1,000,000	21,343
682680-CD-3	ONEOK INC		09/10/2024	GOLDMAN		1,991,280	2,000,000	0
68269J-AE-1	OMFIT 2023-1 A - ABS		01/01/2024	INTERCOMPANY		1,519,187	1,500,000	3,896
68389X-BN-4	ORACLE CORP		01/01/2024	INTERCOMPANY		949,213	1,000,000	4,153
691200-AC-3	OR IV A1R - CDO	C	07/30/2024	SCOTIA		750,000	750,000	10,771
69120T-AA-4	ORTF 2020-1 A1R - CDO		01/01/2024	INTERCOMPANY		2,002,174	2,000,000	36,121
69120V-AM-3	BLUE OWL CREDIT INCOME CORP		01/01/2024	INTERCOMPANY		912,470	1,000,000	8,507
69120V-AR-2	BLUE OWL CREDIT INCOME CORP		01/01/2024	INTERCOMPANY		1,039,676	1,000,000	3,975
69121B-AA-2	OR 7 A1 - CDO		12/31/2024	Various		1,800,390	1,800,000	16,458
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		1,916,282	2,000,000	0
69381E-AA-1	PKAIR 242 A - ABS		09/18/2024	MIZUHO SECURITIES USA INC.		3,999,994	4,000,000	0
69381J-AA-0	PRPM 24RCF5 A1 - RMBS		08/02/2024	GOLDMAN		3,900,916	4,000,000	0
69381L-AA-5	PRPM 24RPL3 A1 - RMBS		11/04/2024	NOMURA SECURITIES/FIXED INCOME		1,927,848	2,000,000	0
693987-AA-7	PRPM 24RCF2 A1 - RMBS		03/28/2024	GOLDMAN		3,804,640	4,000,000	0
69506Y-SC-4	BANC OF CALIFORNIA		01/01/2024	INTERCOMPANY		173,000	200,000	1,083
69547X-AA-0	PAID 243 A - ABS		03/08/2024	Jefferies		3,500,000	3,500,000	0
70163Q-AE-8	PARLI 2R AR - CDO	C	01/01/2024	INTERCOMPANY		1,254,318	1,262,174	17,730
70806J-AA-5	PNTPK III A1 - CDO	C	04/01/2024	SCOTIA		2,500,000	2,500,000	35,997
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/01/2024	INTERCOMPANY		1,013,271	1,000,000	23,750
71845J-AC-2	PHILLIPS EDISON GROCERY CENTER OPERATING		09/09/2024	JP Morgan		1,969,160	2,000,000	0
718547-AU-6	PHILLIPS 66 CO		09/09/2024	TORONTO DOMINION BANK LONDON		2,062,620	2,000,000	25,083
73015B-AC-9	PMTLT 24INV1 A3 - RMBS		11/01/2024	Bank of America Merrill Lynch		1,473,516	1,500,000	8,021
73071J-AA-7	PNT 2023-1 A1 - RMBS		02/21/2024	BARCLAYS CAPITAL INC FIXED INC		4,710,193	4,840,275	13,459
73071K-AA-4	PNT 2024-1 A1 - RMBS		07/01/2024	NOMURA SECURITIES/FIXED INCOME		2,925,091	3,000,000	0
74448M-AA-4	PRPM 24RPL4 A1 - RMBS		11/22/2024	GOLDMAN		1,921,102	2,000,000	0
74930B-AG-0	RBB BANCORP		01/01/2024	INTERCOMPANY		700,370	1,000,000	10,000
749384-AA-1	ROKT 2021-5 A1 - RMBS		01/01/2024	INTERCOMPANY		2,399,908	2,927,831	0
74938F-AA-6	ROKT 2022-1 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,457,249	1,774,953	0
74938Q-AB-0	ROKT 24INV1 A2 - RMBS		06/13/2024	Bank of America Merrill Lynch		3,987,500	4,000,000	12,667
749410-AA-4	ROKT 24CES6 A1A - RMBS		08/14/2024	Bank of America Merrill Lynch		4,999,903	5,000,000	15,587
749414-AA-6	ROKT 24CES7 A1A - RMBS		09/20/2024	CITIGROUP		3,499,950	3,500,000	12,537
749421-AA-1	ROKT 24CES8 A1A - RMBS		10/18/2024	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	8,539
749424-AA-5	ROKT 24CES1 A1A - RMBS		02/15/2024	Bank of America Merrill Lynch		3,999,981	4,000,000	14,728
74942A-AA-1	ROKT 24CES3 A1A - RMBS		04/18/2024	BARCLAYS CAPITAL INC FIXED INC		3,999,987	4,000,000	17,576
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		01/01/2024	INTERCOMPANY		486,414	553,306	254
74969X-AA-9	RPIT 221 A - CMO/RMBS		01/01/2024	INTERCOMPANY		1,589,637	1,859,225	930
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,386,127	1,691,042	0
75574U-AC-5	READY CAPITAL CORP		01/01/2024	INTERCOMPANY		958,568	1,000,000	10,378
758750-AE-3	REGAL REXNORD CORP		01/01/2024	INTERCOMPANY		2,043,882	2,000,000	47,600
78403D-AZ-3	SBATOW 221 1C - RMBS		01/01/2024	INTERCOMPANY		2,049,890	2,000,000	5,866

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78433D-AA-2	SEB4P 211 A2 - ABS		04/10/2024	BARCLAYS CAPITAL INC FIXED INC		2,340,618	2,493,750	24,783
78436V-AA-9	SAIF SECURITIZATION TRUST 2024-CES1 - CM		08/21/2024	JP Morgan		2,499,952	2,500,000	11,599
79581V-AA-0	GRADE 24CES1 A1 - RMBS		03/19/2024	GOLDMAN		5,999,864	6,000,000	22,071
79588T-AD-2	SAMMONS FINANCIAL GROUP INC		01/01/2024	INTERCOMPANY		797,787	1,000,000	6,979
79588T-AF-7	SAMMONS FINANCIAL GROUP INC		03/25/2024	WELLS FARGO SECURITIES LLC		1,995,580	2,000,000	0
81748E-AB-2	SEMT 247 A2 - RMBS		07/16/2024	Bank of America Merrill Lynch		2,236,992	2,250,000	6,750
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		01/01/2024	INTERCOMPANY		1,048,981	1,281,687	0
81749E-AA-3	SEMT 24HY A1A - RMBS		10/28/2024	Bank of America Merrill Lynch		1,970,441	2,000,000	7,254
817743-AJ-6	SPRO 241 A2 - RMBS		01/17/2024	BARCLAYS CAPITAL INC FIXED INC		1,500,000	1,500,000	0
82809J-AA-7	SPCSL 4R AAR - CDO	C	09/05/2024	GREENSLEDGE CAPITAL MARKETS LLC		4,000,000	4,000,000	0
829932-AC-6	SIXTH STREET LENDING PARTNERS		09/09/2024	Bank of America Merrill Lynch		1,996,820	2,000,000	0
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC		01/01/2024	INTERCOMPANY		912,527	1,000,000	10,417
83100A-AA-0	SLAM 241 A - ABS	C	09/17/2024	MITSUBISHI UFJ SECURITIES		2,499,935	2,500,000	0
854502-AS-0	STANLEY BLACK & DECKER INC		01/01/2024	INTERCOMPANY		1,503,729	1,500,000	30,053
85572R-AA-7	STARR 2018-1 A - ABS	C	05/08/2024	DEUTSCHE BANK SECURITIES, INC.		206,504	219,248	623
86190B-AA-2	STR 2021-1 A1 - ABS		07/02/2024	DEUTSCHE BANK SECURITIES, INC.		1,927,445	2,216,250	1,697
86212X-AF-7	STR 231 A1 - ABS		04/30/2024	DEUTSCHE BANK SECURITIES, INC.		98,881	99,542	205
86212X-AL-4	STR 241 A1 - ABS		04/05/2024	CITIGROUP		2,999,353	3,000,000	0
86212X-AM-2	STR 241 A2 - ABS		04/05/2024	CITIGROUP		2,999,851	3,000,000	0
86213*-AA-0	STONEHENGE CAPITAL FUND NEVADA III LLC		04/18/2024	AFG Private Placement		1,342,489	1,342,489	0
86324C-AA-9	STRE 241 A - ABS		06/26/2024	GOLDMAN		2,354,585	2,355,000	0
864300-AA-6	SUBWAY 241 A21 - RMBS		05/30/2024	MORGAN STANLEY CO		1,000,000	1,000,000	0
864300-AG-3	SUBWAY 243 A21 - ABS		09/06/2024	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0
866677-AE-7	SUN COMMUNITIES OPERATING LP		02/22/2024	GOLDMAN		1,626,540	2,000,000	6,150
866677-AJ-6	SUN COMMUNITIES OPERATING LP		01/01/2024	INTERCOMPANY		2,018,156	2,000,000	52,567
87264A-CY-9	T-MOBILE USA INC		01/01/2024	INTERCOMPANY		2,012,060	2,000,000	46,572
872652-AA-0	TPG OPERATING GROUP II LP		02/29/2024	Bank of America Merrill Lynch		2,997,090	3,000,000	0
87267C-AA-6	TRP 211 A - ABS		03/15/2024	Various		7,906,942	8,884,848	4,591
87340#-AA-0	T. ROWE PRICE OHA PRIVATE CREDIT FUND		03/07/2024	AFG Private Placement		2,000,000	2,000,000	0
87342R-AH-7	BELL 2021-1 A22 - RMBS		01/01/2024	INTERCOMPANY		4,611,414	5,403,750	12,396
873438-AC-5	AG TWIN BROOK TCAP C 6.52 10/15/2029		11/14/2024	AFG Private Placement		1,000,000	1,000,000	0
876030-AA-5	TAPESTRY INC		01/01/2024	INTERCOMPANY		2,435,619	3,000,000	26,942
88603U-AA-7	THRST 2021 A - ABS	C	04/17/2024	GUGGENHEIM		808,587	881,294	408
89054Y-AA-1	TRK 24RTL1 A1 - RMBS		02/22/2024	MORGAN STANLEY CO		3,999,958	4,000,000	0
89055J-AA-3	TRK 24RRT2 A1 - RMBS		09/11/2024	MORGAN STANLEY CO		2,999,953	3,000,000	0
89182J-AA-9	TPMT 24CES2 A1A - RMBS		02/13/2024	GOLDMAN		2,999,954	3,000,000	11,229
89182Q-AA-3	TPMT 24CES4 A1 - RMBS		09/12/2024	JP Morgan		4,999,964	5,000,000	18,496
89183C-AA-3	TPMT 24CES1 A1A - RMBS		01/11/2024	J P MORGAN SECURITIES		1,499,975	1,500,000	7,310
89183G-AA-4	TPMT 244 A1A - RMBS		10/18/2024	GOLDMAN		2,942,446	3,000,000	10,588
891947-AA-1	TPMT 24CES6 A1 - RMBS		11/20/2024	NOMURA SECURITIES/FIXED INCOME		999,991	1,000,000	3,976
896239-AE-0	TRIMBLE INC		01/01/2024	INTERCOMPANY		1,066,780	1,000,000	17,961
89683L-AA-8	TRP 212 A - RMBS		09/04/2024	Various		7,225,971	7,983,651	4,393
898912-AA-8	TROP 2024-1 A2 - ABS		08/15/2024	BARCLAYS CAPITAL INC FIXED INC		4,000,000	4,000,000	0
90352W-AD-6	STEAM 2021-1 A - ABS		01/01/2024	INTERCOMPANY		1,149,023	1,309,584	246
90354P-AA-5	STEAM 2021-3 A - ABS		04/10/2024	MITSUBISHI UFJ SECURITIES		1,985,624	2,219,737	1,908
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		01/01/2024	INTERCOMPANY		2,106,932	2,573,842	0
912928-AA-6	STEAM 241 A - ABS		09/24/2024	WELLS FARGO SECURITIES LLC		3,998,737	4,000,000	0
91528A-AA-7	UNLOK 242 A - RMBS		09/17/2024	BARCLAYS CAPITAL INC FIXED INC		1,991,051	2,000,000	9,028
92259Q-AA-5	VCC 243 A - CMO/RMBS		06/10/2024	BARCLAYS CAPITAL INC FIXED INC		2,499,924	2,500,000	19,396
92259W-AA-2	VCC 244 A - RMBS		08/06/2024	CITIGROUP		3,999,861	4,000,000	28,140
92345Y-AH-9	VERISK ANALYTICS INC		01/01/2024	INTERCOMPANY		1,067,322	1,000,000	14,375
92737D-AA-6	VINEB 24SFR1 A - CMBS		02/15/2024	Bank of America Merrill Lynch		5,684,131	6,000,000	0
92839H-AA-4	VSTA 24CES1 A1 - RMBS		05/10/2024	PIPR		1,249,987	1,250,000	9,968
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC		01/01/2024	INTERCOMPANY		1,421,250	1,500,000	23,279
92841Y-AA-3	VSTA 24CES2 A1 - RMBS		09/20/2024	JP Morgan		3,500,000	3,500,000	12,765
92852L-AC-3	VITERRA FINANCE BV	C	01/01/2024	INTERCOMPANY		988,548	1,000,000	9,528

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95058X-AK-4	WEN 211 A2 - RMBS		01/01/2024	INTERCOMPANY		1,354,054	1,569,603	1,653
950810-AA-9	WESBANCO INC		01/01/2024	INTERCOMPANY		827,219	1,000,000	9,375
963320-BC-9	WHIRLPOOL CORP		02/22/2024	BNP Paribas		997,810	1,000,000	0
969457-CJ-7	WILLIAMS COMPANIES INC		01/01/2024	INTERCOMPANY		1,565,777	1,500,000	24,954
97064E-AA-6	WESTF 2018-A A - ABS		06/26/2024	DEUTSCHE BANK SECURITIES, INC.		2,202,991	2,299,290	4,361
97064G-AA-1	WESTF 2021-A A - ABS		08/19/2024	INTERCOMPANY		1,683,700	2,035,068	2,600
974153-AB-4	WSTOP 201 A2 - RMBS		01/01/2024	INTERCOMPANY		1,772,411	1,970,000	4,042
974153-AE-8	WSTOP 2024-1A A2 - ABS		11/19/2024	MORGAN STANLEY CO		1,000,000	1,000,000	0
97988P-BA-3	WDMNT 171RR A1R - CDO		01/01/2024	INTERCOMPANY		992,207	1,000,000	14,951
97988Q-AY-0	WDMNT 172RR ARR - CDO		11/27/2024	CITIGROUP		6,000,000	6,000,000	0
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	01/01/2024	INTERCOMPANY		1,857,720	1,857,515	28,469
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						689,614,124	458,809,677	3,216,829
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA		11/04/2024	CAPITALIZED INTEREST		51,632	85,711	0
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		11/04/2024	CAPITALIZED INTEREST		70,392	115,581	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						122,023	201,292	0
2509999997. Total - Bonds - Part 3						700,339,728	469,741,694	3,274,989
2509999998. Total - Bonds - Part 5						47,014,580	47,870,571	409,142
2509999999. Total - Bonds						747,354,308	517,612,265	3,684,130
06055H-AB-9	BANK OF AMERICA CORP		01/01/2024	INTERCOMPANY	2,000,000.000	2,000,000	0.00	0
19075Q-AF-9	COBANK ACB		04/09/2024	MORGAN STANLEY CO	2,000,000.000	2,000,000	0.00	0
28852N-40-6	ELLINGTON FINANCIAL INC		01/01/2024	INTERCOMPANY	40,000.000	965,000	0.00	0
665859-AQ-7	NORTHERN TRUST CORP		01/01/2024	INTERCOMPANY	2,000,000.000	1,880,000	0.00	23,000
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		01/01/2024	INTERCOMPANY	1,000,000.000	792,500	0.00	0
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		01/01/2024	INTERCOMPANY	1,000,000.000	932,500	0.00	0
89832Q-AF-6	TRUIST FINANCIAL CORP		01/01/2024	INTERCOMPANY	1,000,000.000	903,750	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						9,473,750	XXX	23,000
4509999997. Total - Preferred Stocks - Part 3						9,473,750	XXX	23,000
4509999998. Total - Preferred Stocks - Part 5						2,168,438	XXX	28,850
4509999999. Total - Preferred Stocks						11,642,188	XXX	51,850
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		01/01/2024	INTERCOMPANY	181.000	9,579		0
172967-42-4	CITIGROUP ORD		01/01/2024	INTERCOMPANY	1,800.000	92,592		0
37045V-10-0	GENERAL MOTORS ORD		01/01/2024	INTERCOMPANY	7,170.000	257,546		0
71742W-10-3	PHENIXFIN ORD		01/01/2024	INTERCOMPANY	5,541.000	234,092		0
90290N-10-9	USA COMPRESSION PARTNERS COM UNT		01/01/2024	INTERCOMPANY	11,150.000	254,555		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						848,364	XXX	0
92206@-10-7	VANLINER INSURANCE COMPANY		01/31/2024	STOCK OPTIONS	0.000	3,190		0
92206@-10-7	VANLINER INSURANCE COMPANY		02/29/2024	STOCK OPTIONS	0.000	3,115		0
92206@-10-7	VANLINER INSURANCE COMPANY		03/31/2024	STOCK OPTIONS	0.000	4,681		0
92206@-10-7	VANLINER INSURANCE COMPANY		04/30/2024	STOCK OPTIONS	0.000	4,530		0
92206@-10-7	VANLINER INSURANCE COMPANY		05/31/2024	STOCK OPTIONS	0.000	4,681		0
92206@-10-7	VANLINER INSURANCE COMPANY		06/30/2024	STOCK OPTIONS	0.000	4,530		0
92206@-10-7	VANLINER INSURANCE COMPANY		07/31/2024	STOCK OPTIONS	0.000	4,681		0
92206@-10-7	VANLINER INSURANCE COMPANY		08/31/2024	STOCK OPTIONS	0.000	4,681		0
92206@-10-7	VANLINER INSURANCE COMPANY		09/30/2024	STOCK OPTIONS	0.000	4,530		0
92206@-10-7	VANLINER INSURANCE COMPANY		10/31/2024	STOCK OPTIONS	0.000	4,681		0
92206@-10-7	VANLINER INSURANCE COMPANY		11/30/2024	STOCK OPTIONS	0.000	4,530		0
92206@-10-7	VANLINER INSURANCE COMPANY		12/31/2024	STOCK OPTIONS	0.000	4,681		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						52,511	XXX	0
5989999997. Total - Common Stocks - Part 3						900,875	XXX	0
5989999998. Total - Common Stocks - Part 5						54,479	XXX	0
5989999999. Total - Common Stocks						955,354	XXX	0
5999999999. Total - Preferred and Common Stocks						12,597,542	XXX	51,850
6009999999 - Totals						759,951,850	XXX	3,735,980

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
36241L-S7-2	GN 783242 - RMBS		12/01/2024	Paydown		12,699	12,699	13,374	12,840	0	(142)	0	(142)	0	12,699	0	0	0	189	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2024	Paydown		1,569	1,569	1,649	1,620	0	(51)	0	(51)	0	1,569	0	0	0	35	08/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		09/20/2024	Paydown		36,035	36,035	36,012	36,006	0	29	0	29	0	36,035	0	0	0	215	09/20/2040
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS		12/01/2024	Paydown		9,695	9,695	10,158	9,758	0	(63)	0	(63)	0	9,695	0	0	0	208	04/16/2039
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS		12/01/2024	Paydown		21,944	21,944	22,008	21,939	0	4	0	4	0	21,944	0	0	0	286	07/20/2041
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		12/01/2024	Paydown		17,456	17,456	18,206	17,586	0	(130)	0	(130)	0	17,456	0	0	0	287	10/20/2045
912828-XT-2	UNITED STATES TREASURY		05/31/2024	Maturity @ 100.00		229,000	229,000	230,485	229,002	0	(128)	0	(128)	0	229,000	0	0	0	2,290	05/31/2024
912828-Y8-7	UNITED STATES TREASURY		07/31/2024	Maturity @ 100.00		60,000	60,000	59,700	59,987	0	36	0	36	0	60,000	0	0	0	1,050	07/31/2024
912828-YH-7	UNITED STATES TREASURY		09/30/2024	Maturity @ 100.00		1,000,000	1,000,000	995,859	999,603	0	645	0	645	0	1,000,000	0	0	0	15,000	09/30/2024
0109999999. Subtotal - Bonds - U.S. Governments						1,388,398	1,388,398	1,387,453	1,388,341	0	200	0	200	0	1,388,398	0	0	0	19,559	XXX
68609T-DM-7	OREGON		12/02/2024	Direct		130,000	130,000	139,965	131,029	0	(1,029)	0	(1,029)	0	130,000	0	0	0	3,800	12/01/2048
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						130,000	130,000	139,965	131,029	0	(1,029)	0	(1,029)	0	130,000	0	0	0	3,800	XXX
01179R-LA-9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		03/01/2024	Maturity @ 100.00		1,205,000	1,205,000	1,390,257	1,208,931	0	(3,931)	0	(3,931)	0	1,205,000	0	0	0	30,125	03/01/2024
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2024	Paydown		8,366	8,366	8,366	8,366	0	0	0	0	0	8,366	0	0	0	80	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2024	Paydown		53,764	52,436	48,128	26,697	0	5,636	0	5,636	0	53,764	0	0	0	1,009	10/01/2057
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2024	Direct		115,000	115,000	121,755	115,636	0	(636)	0	(636)	0	115,000	0	0	0	3,400	11/15/2041
3128MM-UM-3	FH G18587 - RMBS		12/01/2024	Paydown		65,903	65,903	69,342	67,758	0	(1,856)	0	(1,856)	0	65,903	0	0	0	1,059	02/01/2031
3128P7-5B-5	FH C91742 - RMBS		12/01/2024	Paydown		57,569	57,569	61,725	60,614	0	(3,045)	0	(3,045)	0	57,569	0	0	0	1,082	01/01/2034
3128P7-7L-1	FH C91799 - RMBS		12/01/2024	Paydown		51,924	51,924	54,310	53,731	0	(1,807)	0	(1,807)	0	51,924	0	0	0	987	11/01/2034
3128P7-06-3	FH C91377 - RMBS		12/01/2024	Paydown		76,925	76,925	83,176	80,813	0	(3,887)	0	(3,887)	0	76,925	0	0	0	1,904	06/01/2031
3128P7-QN-6	FH C91361 - RMBS		12/01/2024	Paydown		51,566	51,566	55,079	53,777	0	(2,211)	0	(2,211)	0	51,566	0	0	0	1,096	03/01/2031
3128P7-W5-8	FH C91568 - RMBS		12/01/2024	Paydown		65,486	65,486	68,924	67,769	0	(2,284)	0	(2,284)	0	65,486	0	0	0	1,095	10/01/2032
3128P7-XX-6	FH C91594 - RMBS		12/01/2024	Paydown		66,828	66,828	70,274	69,139	0	(2,311)	0	(2,311)	0	66,828	0	0	0	1,064	01/01/2033
3128PV-BS-8	FH J15449 - RMBS		12/01/2024	Paydown		31,478	31,478	33,583	32,059	0	(582)	0	(582)	0	31,478	0	0	0	643	05/01/2026
31294L-6V-0	FH E02684 - RMBS		12/01/2024	Paydown		4,062	4,062	4,258	4,068	0	(5)	0	(5)	0	4,062	0	0	0	94	03/01/2025
3132J4-H3-6	FH G30949 - RMBS		12/01/2024	Paydown		65,560	65,560	69,084	67,827	0	(2,266)	0	(2,266)	0	65,560	0	0	0	1,132	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS		12/01/2024	Paydown		28,076	28,076	28,545	28,399	0	(323)	0	(323)	0	28,076	0	0	0	673	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS		12/01/2024	Paydown		7,982	7,982	8,098	8,062	0	(80)	0	(80)	0	7,982	0	0	0	145	09/01/2049
31350A-BR-8	FEDMFH 15M034 A - CMBS		07/15/2024	Direct		5,000	5,000	5,138	5,000	0	0	0	0	0	5,000	0	0	0	121	04/15/2025
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		12/01/2024	Paydown		15,657	15,657	15,730	15,659	0	(2)	0	(2)	0	15,657	0	0	0	174	09/25/2040
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS		12/01/2024	Paydown		24,995	24,995	25,667	25,099	0	(104)	0	(104)	0	24,995	0	0	0	296	02/25/2041
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		03/25/2024	Paydown		984	984	997	984	0	0	0	0	0	984	0	0	0	2	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		12/01/2024	Paydown		26,098	26,098	26,612	26,346	0	(248)	0	(248)	0	26,098	0	0	0	297	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		12/01/2024	Paydown		17,697	17,697	17,638	17,666	0	31	0	31	0	17,697	0	0	0	103	11/25/2042
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS		12/01/2024	Paydown		4,890	4,890	4,883	4,884	0	6	0	6	0	4,890	0	0	0	43	08/25/2041
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		12/01/2024	Paydown		20,574	20,574	20,166	20,376	0	198	0	198	0	20,574	0	0	0	214	11/25/2041
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS		12/01/2024	Paydown		77,042	77,042	77,933	77,366	0	(323)	0	(323)	0	77,042	0	0	0	805	01/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS		12/01/2024	Paydown		41,243	41,243	40,244	40,926	0	317	0	317	0	41,243	0	0	0	325	08/25/2041
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS		12/01/2024	Paydown		12,484	12,484	11,983	12,345	0	139	0	139	0	12,484	0	0	0	144	06/25/2042
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS		12/01/2024	Paydown		33,515	33,515	31,578	33,160	0	356	0	356	0	33,515	0	0	0	290	01/25/2042
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		12/01/2024	Paydown		158,272	158,272	161,981	158,410	0	(139)	0	(139)	0	158,272	0	0	0	2,584	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		12/01/2024	Paydown		63,608	63,608	65,337	63,884	0	(277)	0	(277)	0	63,608	0	0	0	1,125	08/25/2026
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		03/25/2024	Paydown		7,111	7,111	7,417	7,111	0	0	0	0	0	7,111	0	0	0	35	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		12/01/2024	Paydown		70,667	70,667	73,803	72,803	0	(2,136)	0	(2,136)	0	70,667	0	0	0	1,192	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		12/01/2024	Paydown		54,382	54,382	55,784	55,403	0	(1,020)	0	(1,020)	0	54,382	0	0	0	863	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		12/01/2024	Paydown		37,631	37,631	38,849	38,144	0	(513)	0	(513)	0	37,631	0	0	0	461	01/25/2045
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS		12/01/2024	Paydown		26,512	26,512	27,564	26,655	0	(143)	0	(143)	0	26,512	0	0	0	449	11/25/2045
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		12/01/2024	Paydown		6,819	6,819	7,024	6,956	0	(137)	0	(137)	0	6,819	0	0	0	96	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		12/01/2024	Paydown		23,354	23,354	22,817	23,109	0	245	0	245	0	23,354	0	0	0	319	02/15/2041

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
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		12/01/2024	Paydown		7,464	7,464	7,725	7,547	0	(83)	0	(83)	0	7,464	0	0	0	95	03/15/2041
3137AR-RT-5	FHR 4080 DA - CMO/RMBS		12/01/2024	Paydown		12,499	12,499	12,796	12,600	0	(101)	0	(101)	0	12,499	0	0	0	146	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		09/16/2024	Paydown		31,736	31,736	32,153	31,736	0	0	0	0	0	31,736	0	0	0	198	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		12/01/2024	Paydown		21,122	21,122	21,519	21,219	0	(97)	0	(97)	0	21,122	0	0	0	295	10/15/2031
3137AT-W5-7	FHR 4106 EC - CMO/RMBS		12/01/2024	Paydown		42,473	42,473	42,632	42,508	0	(35)	0	(35)	0	42,473	0	0	0	410	04/15/2041
3137AU-ML-0	FHR 4102 LA - CMO/RMBS		12/01/2024	Paydown		7,525	7,525	7,304	7,494	0	31	0	31	0	7,525	0	0	0	84	01/15/2040
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS		12/01/2024	Paydown		18,534	18,534	18,604	18,550	0	(16)	0	(16)	0	18,534	0	0	0	150	09/15/2041
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		12/01/2024	Paydown		10,356	10,356	10,309	10,338	0	18	0	18	0	10,356	0	0	0	80	12/15/2027
3137AY-UE-9	FHR 4163 YA - CMO/RMBS		12/01/2024	Paydown		27,249	27,249	27,887	27,457	0	(208)	0	(208)	0	27,249	0	0	0	312	10/15/2041
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		12/01/2024	Paydown		19,104	19,104	19,280	19,165	0	(61)	0	(61)	0	19,104	0	0	0	225	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		12/01/2024	Paydown		31,318	31,318	29,997	30,878	0	440	0	440	0	31,318	0	0	0	231	03/15/2028
3137B4-4F-0	FHR 4236 WC - CMO/RMBS		12/01/2024	Paydown		8,619	8,619	8,725	8,628	0	(9)	0	(9)	0	8,619	0	0	0	133	05/15/2042
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		12/01/2024	Paydown		24,442	24,442	25,038	24,522	0	(79)	0	(79)	0	24,442	0	0	0	392	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		12/01/2024	Paydown		14,717	14,717	14,501	14,675	0	43	0	43	0	14,717	0	0	0	183	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		06/17/2024	Paydown		19,044	19,044	19,496	19,054	0	(10)	0	(10)	0	19,044	0	0	0	150	02/15/2040
3137BA-XY-3	FHR 4342 BD - CMO/RMBS		12/01/2024	Paydown		5,594	5,594	5,591	5,552	0	42	0	42	0	5,594	0	0	0	90	12/15/2043
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		12/01/2024	Paydown		5,562	5,562	5,557	5,513	0	49	0	49	0	5,562	0	0	0	77	03/15/2044
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		12/01/2024	Paydown		4,244	4,244	4,157	4,225	0	20	0	20	0	4,244	0	0	0	48	02/15/2044
3137BN-Z8-0	FHR 4569 A - CMO/RMBS		12/01/2024	Paydown		78,589	78,588	80,683	79,310	0	(721)	0	(721)	0	78,589	0	0	0	1,074	11/15/2040
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		12/01/2024	Paydown		57,844	57,844	58,730	58,411	0	(567)	0	(567)	0	57,844	0	0	0	802	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		12/01/2024	Paydown		12,348	12,348	12,780	12,441	0	(93)	0	(93)	0	12,348	0	0	0	183	08/15/2043
3138EQ-6P-2	FN AL8077 - RMBS		12/01/2024	Paydown		45,991	45,991	48,966	47,372	0	(1,381)	0	(1,381)	0	45,991	0	0	0	856	12/01/2029
3138ER-VP-2	FN AL9621 - RMBS		12/01/2024	Paydown		22,478	22,478	23,960	23,540	0	(1,062)	0	(1,062)	0	22,478	0	0	0	483	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS		12/01/2024	Paydown		18,994	18,994	19,885	19,603	0	(609)	0	(609)	0	18,994	0	0	0	379	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS		12/01/2024	Paydown		59,031	59,031	61,521	60,784	0	(1,753)	0	(1,753)	0	59,031	0	0	0	1,186	08/01/2033
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS		12/01/2024	Paydown		49,241	49,241	49,857	49,073	0	168	0	168	0	49,241	0	0	0	937	03/25/2026
3140JX-EE-4	FN BO2832 - RMBS		12/01/2024	Paydown		5,378	5,378	5,492	5,467	0	(89)	0	(89)	0	5,378	0	0	0	86	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2024	Paydown		13,727	13,727	13,942	13,867	0	(139)	0	(139)	0	13,727	0	0	0	293	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS		12/01/2024	Paydown		37,117	37,117	37,685	37,475	0	(358)	0	(358)	0	37,117	0	0	0	664	11/01/2049
31412Q-SE-0	FN 932117 - RMBS		11/01/2024	Paydown		12,710	12,710	13,147	12,704	0	6	0	6	0	12,710	0	0	0	212	11/01/2024
31416W-ZA-3	FN AB1636 - RMBS		12/01/2024	Paydown		24,127	24,127	24,740	24,331	0	(204)	0	(204)	0	24,127	0	0	0	505	10/01/2030
31417Y-GK-7	FN MA0201 - RMBS		09/25/2024	Paydown		13,318	13,318	13,754	13,316	0	1	0	1	0	13,318	0	0	0	179	10/01/2024
31417Y-SD-0	FN MA0515 - RMBS		12/01/2024	Paydown		24,826	24,826	25,705	24,949	0	(123)	0	(123)	0	24,826	0	0	0	426	09/01/2025
31418A-AJ-7	FN MA0908 - RMBS		12/01/2024	Paydown		46,776	46,776	49,465	48,464	0	(1,688)	0	(1,688)	0	46,776	0	0	0	979	11/01/2031
31418A-F2-9	FN MA1084 - RMBS		12/01/2024	Paydown		87,358	87,358	93,371	91,450	0	(4,092)	0	(4,092)	0	87,358	0	0	0	1,616	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS		12/01/2024	Paydown		5,934	5,934	6,334	6,202	0	(268)	0	(268)	0	5,934	0	0	0	109	08/01/2032
31418A-SN-9	FN MA1424 - RMBS		12/01/2024	Paydown		38,164	38,164	39,644	39,202	0	(1,039)	0	(1,039)	0	38,164	0	0	0	723	04/01/2033
31418B-7E-0	FN MA2692 - RMBS		12/01/2024	Paydown		24,535	24,535	25,853	25,444	0	(910)	0	(910)	0	24,535	0	0	0	390	07/01/2036
31418D-HY-1	FN MA3846 - RMBS		12/01/2024	Paydown		15,851	15,851	15,891	15,873	0	(21)	0	(21)	0	15,851	0	0	0	251	11/01/2049
31418V-T5-1	FN AD7771 - RMBS		12/01/2024	Paydown		11,955	11,955	12,429	11,989	0	(34)	0	(34)	0	11,955	0	0	0	244	07/01/2025
31419D-MQ-1	FN AE3066 - RMBS		12/01/2024	Paydown		15,579	15,579	15,997	15,606	0	(27)	0	(27)	0	15,579	0	0	0	269	09/01/2025
31419D-NW-7	FN AE3104 - RMBS		12/01/2024	Paydown		12,935	12,935	13,400	12,968	0	(33)	0	(33)	0	12,935	0	0	0	164	09/01/2025
34074M-A6-8	FLORIDA HSG FIN CORP REV		07/01/2024	Direct		35,000	35,000	37,002	35,219	0	(219)	0	(219)	0	35,000	0	0	0	1,625	01/01/2053
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV - RMBS		12/02/2024	Call @ 100.00		80,000	80,000	85,255	80,436	0	(436)	0	(436)	0	80,000	0	0	0	2,100	06/01/2039
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		12/01/2024	Paydown		12,713	12,713	13,311	13,143	0	(430)	0	(430)	0	12,713	0	0	0	257	05/21/2044
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS		12/01/2024	Paydown		21,877	21,877	21,877	21,877	0	0	0	0	0	21,877	0	0	0	321	12/01/2043
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2024	Paydown		33,542	33,542	33,542	33,542	0	0	0	0	0	33,542	0	0	0	580	02/01/2047
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2024	Paydown		31,353	31,353	30,098	30,434	0	918	0	918	0	31,353	0	0	0	403	06/01/2043
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/02/2024	Call @ 100.00		9,987	9,987	9,987	9,987	0	0	0	0	0	9,987	0	0	0	218	03/01/2059

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
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2024	Paydown		101,076	101,076	101,076	101,076	0	0	0	0	0	101,076	0	0	0	1,539	11/01/2038
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS		12/10/2024	Direct		80,000	80,000	83,950	80,423	0	(423)	0	(423)	0	80,000	0	0	0	2,994	11/15/2035
57419R-YB-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Call @ 100.00		30,000	30,000	31,759	30,086	0	(86)	0	(86)	0	30,000	0	0	0	344	09/01/2045
57419T-DL-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Direct		55,000	55,000	59,085	55,298	0	(298)	0	(298)	0	55,000	0	0	0	658	03/01/2050
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/02/2024	Call @ 100.00		140,000	140,000	151,052	140,980	0	(980)	0	(980)	0	140,000	0	0	0	3,400	06/01/2046
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/02/2024	Direct		245,000	245,000	267,133	247,410	0	(2,410)	0	(2,410)	0	245,000	0	0	0	6,844	06/01/2050
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		12,328	12,328	12,340	12,328	0	0	0	0	0	12,328	0	0	0	197	09/01/2042
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		4,963	4,963	4,963	4,963	0	0	0	0	0	4,963	0	0	0	72	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		20,237	20,237	20,237	20,237	0	0	0	0	0	20,237	0	0	0	381	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		16,629	16,629	16,629	16,629	0	0	0	0	0	16,629	0	0	0	247	02/01/2045
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2024	Paydown		12,229	12,229	12,229	12,229	0	0	0	0	0	12,229	0	0	0	177	03/01/2047
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS		09/03/2024	Call @ 100.00		30,000	30,000	32,693	30,075	0	(60)	0	(60)	0	30,015	0	(15)	(15)	733	01/01/2045
60416S-TC-4	MINNESOTA HOUSING FINANCE AGENCY - RMBS		07/01/2024	Call @ 100.00		70,000	70,000	74,150	70,485	0	(76)	0	(76)	0	70,410	0	(410)	(410)	2,000	01/01/2047
604280-CD-7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST		03/01/2024	Direct		50,000	50,000	51,000	50,016	0	(16)	0	(16)	0	50,000	0	0	0	1,350	03/01/2025
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/02/2024	Direct		65,000	65,000	69,023	65,326	0	(326)	0	(326)	0	65,000	0	0	0	2,013	12/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Call @ 100.00		115,000	115,000	123,612	115,486	0	(359)	0	(359)	0	115,127	0	(127)	(127)	3,365	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Direct		105,000	105,000	112,474	105,675	0	(675)	0	(675)	0	105,000	0	0	0	3,500	05/01/2047
61212R-8H-2	MONTANA ST BRD HSG - RMBS		12/02/2024	Direct		220,000	220,000	229,591	159,438	0	(1,016)	0	(1,016)	0	220,000	0	0	0	6,500	06/01/2049
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/03/2024	Direct		155,000	155,000	165,701	157,120	0	(2,120)	0	(2,120)	0	155,000	0	0	0	4,313	09/01/2049
646136-TM-3	NEW JERSEY ST TRANSN TR FD AUTH		10/14/2024	Adjustment		293,715	315,000	153,660	258,155	0	12,828	0	12,828	0	270,983	0	22,733	22,733	0	12/15/2027
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		10/01/2024	Direct		100,000	100,000	107,188	101,067	0	(1,067)	0	(1,067)	0	100,000	0	0	0	3,375	10/01/2048
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		12/02/2024	Direct		95,000	95,000	101,504	95,925	0	(925)	0	(925)	0	95,000	0	0	0	2,571	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2024	Paydown		51,245	51,245	51,245	51,245	0	0	0	0	0	51,245	0	0	0	874	08/01/2038
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2024	Paydown		24,327	24,327	25,300	24,327	0	0	0	0	0	24,327	0	0	0	670	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		10/01/2024	Direct		175,000	175,000	189,980	176,042	0	(1,042)	0	(1,042)	0	175,000	0	0	0	4,634	01/01/2050
64972C-BD-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR		11/15/2024	Paydown		103,341	103,341	103,341	103,341	0	0	0	0	0	103,341	0	0	0	2,828	06/15/2036
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2024	Direct		115,000	115,000	121,548	115,409	0	(409)	0	(409)	0	115,000	0	0	0	2,975	07/01/2039
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		01/02/2024	Direct		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	193	07/01/2037
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/01/2024	Call @ 100.00		60,000	60,000	65,008	60,185	0	(185)	0	(185)	0	60,000	0	0	0	1,600	01/01/2036
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/01/2024	Direct		100,000	100,000	108,038	100,279	0	(279)	0	(279)	0	100,000	0	0	0	2,600	07/01/2047
67756Q-NQ-6	OHIO HOUSING FINANCE AGENCY - RMBS		12/01/2024	Paydown		24,283	24,283	24,283	24,283	0	0	0	0	0	24,283	0	0	0	373	03/01/2046
67756Q-UZ-8	OHIO HOUSING FINANCE AGENCY - RMBS		12/02/2024	Call @ 100.00		75,000	75,000	81,504	75,458	0	(458)	0	(458)	0	75,000	0	0	0	2,602	03/01/2047
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Call @ 100.00		55,000	55,000	58,195	55,102	0	(102)	0	(102)	0	55,000	0	0	0	1,925	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Call @ 100.00		115,000	115,000	124,631	115,471	0	(471)	0	(471)	0	115,000	0	0	0	4,600	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2024	Direct		30,000	30,000	31,914	30,042	0	(42)	0	(42)	0	30,000	0	0	0	600	10/01/2046
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/01/2024	Call @ 100.00		170,000	170,000	178,177	170,456	0	(456)	0	(456)	0	170,000	0	0	0	3,763	04/01/2040
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/01/2024	Direct		170,000	170,000	176,232	170,436	0	(436)	0	(436)	0	170,000	0	0	0	3,975	10/01/2052
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2024	Direct		55,000	55,000	57,075	55,076	0	(76)	0	(76)	0	55,000	0	0	0	1,526	07/01/2037
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		11/01/2024	Call @ 100.00		135,000	135,000	140,023	135,337	0	(337)	0	(337)	0	135,000	0	0	0	2,646	11/01/2041
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		01/02/2024	Call @ 100.00		10,000	10,000	10,639	10,000	0	0	0	0	0	10,000	0	0	0	200	07/01/2043
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		01/02/2024	Direct		40,000	40,000	43,050	40,000	0	0	0	0	0	40,000	0	0	0	800	07/01/2045
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Call @ 100.00		135,000	135,000	144,831	135,287	0	(287)	0	(287)	0	135,000	0	0	0	2,975	01/01/2047
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		65,000	65,000	69,823	65,103	0	(103)	0	(103)	0	65,000	0	0	0	1,600	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		60,000	60,000	65,046	60,092	0	(92)	0	(92)	0	60,000	0	0	0	1,400	01/01/2042
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		145,000	145,000	157,466	145,771	0	(771)	0	(771)	0	145,000	0	0	0	3,854	07/01/2050
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2024	Paydown		41,083	41,083	41,083	41,083	0	0	0	0	0	41,083	0	0	0	670	09/01/2047
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/26/2024	Call @ 100.00		18,049	18,049	18,049	18,049	0	0	0	0	0	18,049	0	0	0	249	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/26/2024	Call @ 100.00		18,049	18,049	18,049	18,049	0	0	0	0	0	18,049	0	0	0	249	07/01/2037
917436-X7-7	UTAH HSG CORP SINGLE FAMILY MTG REV - RM		07/01/2024	Various		10,000	10,000	10,009	10,000	0	0	0	0	0	10,000	0	0	0	300	07/01/2024

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
91743P-AH-8	UTAH HSG CORP - RMBS		10/22/2024	Paydown		12,921	12,921	13,955	12,921	0	0	0	0	0	12,921	0	0	0	426	06/21/2044
91743P-ET-8	UTAH HSG CORP		12/23/2024	Direct		657,898	657,898	696,293	498,172	0	(6,097)	0	(6,097)	0	657,898	0	0	0	25,403	05/21/2053
91743P-EW-1	UTAH HSG CORP		12/23/2024	Direct		457,599	457,599	488,711	276,443	0	(2,837)	0	(2,837)	0	457,599	0	0	0	26,815	08/21/2053
924190-HG-9	VERMONT HSG FIN AGY - RMBS		11/01/2024	Call @ 100.00		40,000	40,000	42,298	40,398	0	(398)	0	(398)	0	40,000	0	0	0	938	11/01/2045
924190-MD-0	VERMONT HSG FIN AGY - RMBS		11/01/2024	Direct		45,000	45,000	47,959	45,254	0	(254)	0	(254)	0	45,000	0	0	0	1,300	11/01/2047
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		12/01/2024	Paydown		79,836	79,836	79,836	79,836	0	0	0	0	0	79,836	0	0	0	1,169	02/25/2052
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2024	Paydown		71,204	71,204	71,204	71,172	0	32	0	32	0	71,204	0	0	0	1,179	11/25/2039
93978T-VD-8	WASHINGTON STATE HOUSING FINANCE COMMISS		12/02/2024	Direct		200,000	200,000	211,510	202,460	0	(2,460)	0	(2,460)	0	200,000	0	0	0	7,000	12/01/2046
983220-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS		06/03/2024	Call @ 100.00		35,000	35,000	36,597	35,039	0	(39)	0	(39)	0	35,000	0	0	0	525	12/01/2044
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,580,913	9,600,870	10,015,574	9,180,113	0	(54,206)	0	(54,206)	0	9,558,732	0	22,181	22,181	239,342	XXX
000366-AA-2	AASET 2017-1 A - ABS		03/18/2024	Paydown		42,797	42,797	42,797	42,797	0	0	0	0	0	42,797	0	0	0	272	05/16/2042
00038P-AA-8	AASET 211 A - ABS		12/16/2024	Paydown		157,558	157,558	155,940	156,086	0	1,472	0	1,472	0	157,558	0	0	0	3,096	11/16/2041
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2024	Paydown		262,471	262,471	249,791	0	0	12,680	0	12,680	0	262,471	0	0	0	2,772	10/16/2039
000823-AJ-3	ABPCI II A1 - CDO	C	08/22/2024	Paydown		6,000,000	6,000,000	5,912,501	5,947,379	0	52,621	0	52,621	0	6,000,000	0	0	0	362,462	04/20/2032
000825-AA-7	ACAM 19FL1 A - CMBS		04/16/2024	Paydown		25,667	25,667	25,667	25,667	0	0	0	0	0	25,667	0	0	0	554	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO	C	06/05/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	95,047	04/20/2032
000844-AC-4	ABPCI 8 A1B - CDO	C	06/05/2024	Paydown		1,900,000	1,900,000	1,903,266	1,901,176	0	(1,176)	0	(1,176)	0	1,900,000	0	0	0	29,236	04/20/2032
000848-AA-9	ABPCI X A1A - CDO		07/25/2024	Paydown		2,000,000	2,000,000	1,980,000	1,985,773	0	14,227	0	14,227	0	2,000,000	0	0	0	116,341	01/20/2032
00090N-AC-4	ABDLF II A2 - CDO		10/27/2024	Paydown		182,200	182,200	173,318	91,100	0	8,882	0	8,882	0	182,200	0	0	0	5,851	03/01/2032
001406-AA-5	DCAL 2015 A1 - ABS	D	12/15/2024	Paydown		41,161	41,161	41,161	27,476	13,685	0	0	13,685	0	41,161	0	0	0	1,126	02/15/2040
00180A-AA-7	AMSR 2020-SFR1 A - CMBS		11/19/2024	Paydown		1,998,083	1,998,083	1,998,009	1,993,931	0	4,152	0	4,152	0	1,998,083	0	0	0	33,316	04/17/2037
00180A-AB-5	AMSR 2020-SFR1 B - CMBS		11/19/2024	Paydown		1,000,000	1,000,000	999,998	997,650	0	2,350	0	2,350	0	1,000,000	0	0	0	19,433	04/17/2037
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		04/16/2024	Paydown		1,586,648	1,586,648	1,575,052	1,586,648	0	0	0	0	0	1,586,648	0	0	0	31,153	09/16/2036
00255J-AA-8	AASET 241 A1 - ABS		12/16/2024	Paydown		60,117	60,117	60,115	0	0	2	0	2	0	60,117	0	0	0	998	05/17/2049
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2024	Paydown		314,374	314,374	297,301	90,488	0	17,078	0	17,078	0	314,374	0	0	0	4,688	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS		12/15/2024	Paydown		166,696	166,696	106,137	109,351	0	57,345	0	57,345	0	166,696	0	0	0	2,242	05/15/2039
00258B-AA-2	AASET 2021-2 A - ABS		12/15/2024	Paydown		29,375	29,375	25,616	0	0	3,759	0	3,759	0	29,375	0	0	0	287	01/15/2047
00436M-AA-3	AALLC 181 A - ABS		12/02/2024	Paydown		59,353	59,353	59,338	59,349	0	5	0	5	0	59,353	0	0	0	1,225	12/02/2033
00449T-AA-3	ACHM 24HE1 A - RMBS		12/25/2024	Paydown		322,121	322,121	322,104	0	0	16	0	16	0	322,121	0	0	0	8,223	05/25/2039
00500J-AA-1	ACRES 2021-FL2 A - CMBS		12/17/2024	Paydown		906,124	906,124	906,124	906,124	0	0	0	0	0	906,124	0	0	0	32,934	01/16/2037
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2024	Paydown		6,253	6,253	5,851	6,004	0	250	0	250	0	6,253	0	0	0	178	06/25/2035
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		12/15/2024	Paydown		24,111	24,111	24,111	24,115	0	(5)	0	(5)	0	24,111	0	0	0	746	06/15/2029
01448Q-AA-8	ALESC IV A1 - CDO		01/30/2024	Paydown		51,370	51,370	43,617	49,447	0	1,923	0	1,923	0	51,370	0	0	0	806	07/30/2034
01449W-AA-4	ALESC X A1 - CDO		09/23/2024	Paydown		1,296,675	1,296,675	1,160,524	1,184,410	0	112,264	0	112,264	0	1,296,675	0	0	0	78,124	09/23/2036
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		12/01/2024	Paydown		1,602	1,738	1,511	1,393	210	(1)	0	210	0	1,602	0	0	0	53	03/25/2037
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2024	Paydown		45,533	45,533	41,634	0	0	3,899	0	3,899	0	45,533	0	0	0	1,259	04/01/2028
02665X-AB-5	AH4R 2014-SFR3 B - CMBS		09/19/2024	Paydown		1,000,000	1,000,000	999,967	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,507	12/18/2036
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS		12/01/2024	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/18/2052
03235T-AA-5	ACEF 2014-1 A - ABS		10/20/2024	Paydown		0	0	0	(173)	0	173	0	173	0	0	0	0	0	0	12/20/2025
03330P-AA-7	ANCHF 5 A - CDO		10/25/2024	Paydown		492,027	492,027	492,027	492,027	0	0	0	0	0	492,027	0	0	0	15,384	04/25/2036
03331F-AA-8	ANCHF 7 A - CDO		10/25/2024	Paydown		281,117	281,117	275,939	70,279	0	5,178	0	5,178	0	281,117	0	0	0	12,988	04/25/2037
03464H-AA-3	AOMT 225 A1 - RMBS		12/01/2024	Paydown		273,749	273,749	266,950	267,969	0	5,779	0	5,779	0	273,749	0	0	0	6,804	05/25/2067
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		12/01/2024	Paydown		305,126	305,126	274,272	151,401	0	30,440	0	30,440	0	305,126	0	0	0	3,439	10/25/2066
03464P-AA-5	AOMT 2022-2 A1 - RMBS		12/01/2024	Paydown		150,319	150,319	134,488	134,997	0	15,322	0	15,322	0	150,319	0	0	0	2,623	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS		12/01/2024	Paydown		777,740	777,740	717,886	476,616	0	58,498	0	58,498	0	777,740	0	0	0	15,939	01/25/2067
038370-AA-0	AQFIT 2019-A A - ABS		12/15/2024	Paydown		39,899	39,899	39,893	39,892	0	7	0	7	0	39,899	0	0	0	661	07/16/2040
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	12/15/2024	Paydown		3,969,097	3,969,097	3,946,495	2,781,751	0	17,198	0	17,198	0	3,969,097	0	0	0	104,347	12/17/2035
04015C-AA-6	ARES FINANCE CO LLC		10/08/2024	Maturity @ 100.00		1,000,000	1,000,000	982,680	998,410	0	1,590	0	1,590	0	1,000,000	0	0	0	40,000	10/08/2024
04016U-AE-7	ARES XLVI A2 - CDO	C	05/23/2024	Paydown		1,200,000	1,200,000	1,174,800	1,191,447	0	8,553	0	8,553	0	1,200,000	0	0	0	49,489	01/15/2030
04362V-AA-3	ASCNT 24A A - ABS		12/25/2024	Paydown		493,214	493,214	490,796	0	0	2,418	0	2,418	0	493,214	0	0	0	8,360	10/25/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
049915-AA-9	ATLX 24RPL1 A1 - RMBS		12/25/2024	Paydown		311,343	311,343	301,981	0	0	9,362	0	9,362	0	311,343	0	0	0	2,421	04/25/2064
049919-AA-1	ATLX 24RPL2 A1 - RMBS		12/25/2024	Paydown		76,536	76,536	73,369	0	0	3,168	0	3,168	0	76,536	0	0	0	377	04/25/2063
05072L-AA-3	AUDAX III A - CDO	C	04/05/2024	Paydown		1,191,118	1,191,118	1,194,096	1,192,304	0	(1,186)	0	(1,186)	0	1,191,118	0	0	0	32,890	01/22/2030
05377R-DQ-4	AESOP 2019-3 A - ABS		02/21/2024	MITSUBISHI UFJ SECURITIES		1,459,922	1,500,000	1,499,973	1,497,355	0	31	0	31	0	1,497,386	0	(37,465)	(37,465)	6,195	03/20/2026
054920-AA-4	BDS 2020-FL5 A - CMBS	C	02/20/2024	Paydown		603,594	603,594	604,208	599,625	0	3,969	0	3,969	0	603,594	0	0	0	4,192	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	11/19/2024	Paydown		1,851,127	1,851,127	1,838,378	1,156,954	0	12,749	0	12,749	0	1,851,127	0	0	0	69,443	11/18/2038
055328-AC-2	BCMM 2018-1 A2 - CDO		03/13/2024	Paydown		12,400,000	12,400,000	11,780,000	12,004,406	0	395,594	0	395,594	0	12,400,000	0	0	0	389,215	10/21/2030
05553E-AA-7	BFNS 221 A - CDO	C	07/10/2024	Paydown		113	113	109	79	0	4	0	4	0	113	0	0	0	4	07/10/2035
05580M-82-7	B RILEY FINANCIAL INC		11/01/2024	Various		1,493,679	2,000,000	1,368,000	2,000,000	0	28,885	632,000	(603,115)	0	1,396,885	0	96,794	96,794	107,352	03/31/2026
05584A-AA-8	HGVGI 17A A - RMBS		03/25/2024	Paydown		53,087	53,087	53,074	53,081	0	6	0	6	0	53,087	0	0	0	370	05/25/2029
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	12/16/2024	Paydown		2,573,640	2,573,640	2,553,529	1,286,820	0	20,110	0	20,110	0	2,573,640	0	0	0	126,229	12/15/2038
05608B-AA-8	BX 2019-IMC A - CMBS		04/15/2024	Paydown		1,587,062	1,587,062	1,583,607	1,058,041	0	3,455	0	3,455	0	1,587,062	0	0	0	34,318	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS		09/15/2024	Paydown		385,265	385,265	385,265	385,265	0	0	0	0	0	385,265	0	0	0	16,930	01/17/2034
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		12/01/2024	Paydown		14,218	14,644	12,467	13,907	0	311	0	311	0	14,218	0	0	0	489	06/25/2037
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		12/01/2024	Paydown		107,282	107,889	102,168	103,050	0	4,233	0	4,233	0	107,282	0	0	0	848	01/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - RMBS		12/01/2024	Paydown		36,364	36,364	34,864	36,577	0	(212)	0	(212)	0	36,364	0	0	0	1,022	07/20/2036
059522-AA-0	BAFC 2007-C 6A1 - RMBS		12/20/2024	Paydown		18,856	18,856	16,216	17,378	0	1,478	0	1,478	0	18,856	0	0	0	477	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2024	Paydown		18,128	17,858	16,248	18,097	0	31	0	31	0	18,128	0	0	0	523	05/20/2036
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		12/01/2024	Paydown		311,506	311,506	285,160	156,404	0	26,655	0	26,655	0	311,506	0	0	0	5,220	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2024	Paydown		517,527	517,527	462,281	258,025	0	55,487	0	55,487	0	517,527	0	0	0	6,634	06/26/2051
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2024	Paydown		28,492	28,492	28,616	26,740	1,646	105	0	1,752	0	28,492	0	0	0	498	07/25/2034
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		12/01/2024	Paydown		41,314	40,879	35,042	40,287	0	1,027	0	1,027	0	41,314	0	0	0	1,246	04/25/2035
107015-AA-7	BREMER FINL CORP		12/30/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,008	0	(8)	0	(8)	0	1,000,000	0	0	0	78,000	12/30/2024
10901U-AA-0	BDF I A - CDO	C	10/25/2024	Paydown		320,663	320,663	325,472	322,715	0	(2,052)	0	(2,052)	0	320,663	0	0	0	11,349	04/25/2036
118230-AN-1	BUCKEYE PARTNERS LP		10/15/2024	Maturity @ 100.00		120,601	125,000	106,400	122,656	228	1,576	0	1,804	0	124,460	0	(3,859)	(3,859)	8,494	10/15/2024
12326T-AA-6	BJETS 242 A - ABS		12/15/2024	Paydown		27,681	27,681	27,680	0	0	1	0	1	0	27,681	0	0	0	212	09/15/2039
12327C-AA-2	BJETS 241 A - ABS		12/15/2024	Paydown		365,028	365,028	365,022	0	0	6	0	6	0	365,028	0	0	0	7,205	05/16/2039
12327F-AA-5	BJETS 2020-1 A - ABS		04/15/2024	Paydown		197,030	197,030	197,028	197,029	0	2	0	2	0	197,030	0	0	0	3,150	11/15/2035
12434L-AA-2	BXMT 2020-FL2 A - CMBS		12/17/2024	Paydown		2,975,715	2,975,715	2,910,560	1,487,857	0	62,210	0	62,210	0	2,975,715	0	0	0	113,917	02/18/2038
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS		12/01/2024	Paydown		35,751	35,751	29,316	30,122	0	5,630	0	5,630	0	35,751	0	0	0	446	04/25/2037
12510H-AA-8	CAUTO 2020-1 A1 - ABS		02/16/2024	Various		1,287,352	1,332,599	1,332,252	1,332,250	0	43	0	43	0	1,332,293	0	(44,941)	(44,941)	6,570	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2024	Paydown		3,559	3,559	3,557	3,557	0	2	0	2	0	3,559	0	0	0	62	02/15/2050
12529K-AA-0	CFMT 2021-GRN1 A - ABS		12/20/2024	Paydown		255,269	255,269	255,267	255,268	0	1	0	1	0	255,269	0	0	0	1,460	03/20/2041
12530B-AA-7	CFMT 2021-3 A - CMO/RMBS		06/25/2024	Paydown		2,729,680	2,729,680	2,729,676	2,730,525	0	(846)	0	(846)	0	2,729,680	0	0	0	14,457	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		07/25/2024	Paydown		147,287	147,287	135,400	85,744	0	9,816	0	9,816	0	147,287	0	0	0	1,718	02/26/2052
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS		12/25/2024	Paydown		1,461,579	1,461,579	1,343,620	850,864	0	97,408	0	97,408	0	1,461,579	0	0	0	13,292	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/25/2024	Paydown		538,911	538,911	521,558	287,453	0	16,709	0	16,709	0	538,911	0	0	0	11,926	03/25/2067
12563L-AS-6	CLIF 203 A - ABS		12/18/2024	Paydown		75,000	75,000	74,985	74,987	0	13	0	13	0	75,000	0	0	0	841	10/18/2045
12569Q-AA-8	CHNGE 234 A1 - RMBS		12/01/2024	Paydown		145,039	145,039	145,036	145,038	0	0	0	0	0	145,039	0	0	0	6,340	09/25/2058
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		12/01/2024	Paydown		209,917	209,917	208,860	209,838	0	78	0	78	0	209,917	0	0	0	5,791	05/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		12/01/2024	Paydown		26,773	25,890	23,731	26,631	0	141	0	141	0	26,773	0	0	0	747	04/25/2035
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS		12/01/2024	Paydown		54,799	55,155	53,069	49,065	0	5,734	0	5,734	0	54,799	0	0	0	1,273	01/25/2036
140501-AB-3	CAPITAL SOUTHWEST CORP		12/09/2024	Direct		1,000,000	1,000,000	1,021,100	1,009,455	0	(9,455)	0	(9,455)	0	1,000,000	0	0	0	61,125	01/31/2026
14576A-AA-0	CARM 201 A1 - ABS		12/15/2024	Paydown		31,667	31,667	29,476	14,994	0	2,190	0	2,190	0	31,667	0	0	0	300	12/15/2050
14576A-AC-6	CARM 201 A3 - ABS		12/15/2024	Paydown		5,000	5,000	4,997	4,997	0	3	0	3	0	5,000	0	0	0	80	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2024	Paydown		157,444	157,444	157,440	157,441	0	3	0	3	0	157,444	0	0	0	1,571	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO		10/28/2024	Paydown		504,095	504,095	504,095	504,095	0	0	0	0	0	504,095	0	0	0	21,342	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	10/15/2024	Paydown		1,040,248	1,040,248	1,038,422	578,959	0	575	0	575	0	1,040,248	0	0	0	46,739	07/15/2030
15674J-AA-9	CERB 30 A - CDO	C	01/18/2024	Paydown		1,000,000	1,000,000	1,004,688	1,000,558	0	(558)	0	(558)	0	1,000,000	0	0	0	19,593	01/17/2033

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
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2024	Paydown		13,571	13,571	13,893	13,855	0	(284)	0	(284)	0	13,571	0	0	0	248	03/25/2050
16159X-AB-8	CHASE 2024-8 A3 - RMBS		12/01/2024	Paydown		65,849	65,849	64,696	0	0	1,152	0	1,152	0	65,849	0	0	0	302	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
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
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		12/01/2024	Paydown		180,163	180,163	180,162	180,636	0	(473)	0	(473)	0	180,163	0	0	0	2,704	01/25/2067
171519-AA-9	CHMML I A - CDO		12/17/2024	Paydown		7,000,000	7,000,000	6,736,800	6,833,397	0	166,603	0	166,603	0	7,000,000	0	0	0	591,736	10/01/2032
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2024	Paydown		8,439	7,570	7,198	8,323	0	117	0	117	0	8,439	0	0	0	252	04/25/2036
193051-AA-7	COLD 2020-ICE5 A - CMBS		08/15/2024	Paydown		1,965,981	1,965,981	1,965,981	1,965,981	0	0	0	0	0	1,965,981	0	0	0	84,528	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
19421U-AB-0	CASL 2019-A A2 - ABS		12/25/2024	Paydown		44,327	44,327	44,052	40,077	0	272	0	272	0	44,327	0	0	0	702	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS		12/25/2024	Paydown		109,796	109,796	109,747	109,769	0	28	0	28	0	109,796	0	0	0	2,372	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS		12/25/2024	Paydown		329,914	329,914	329,849	329,862	0	52	0	52	0	329,914	0	0	0	2,771	07/25/2051
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2024	Paydown		53,733	53,733	53,733	53,731	0	3	0	3	0	53,733	0	0	0	393	01/26/2065
20267U-AA-7	CBSLT 2016-B A1 - ABS		12/25/2024	Paydown		18,809	18,809	18,804	18,807	0	2	0	2	0	18,809	0	0	0	282	10/25/2040
222070-AE-4	COTY INC		11/15/2024	Adjustment		160,050	165,000	153,656	157,879	0	2,795	0	2,795	0	160,674	0	(624)	(624)	8,250	04/15/2026
233046-AF-8	DNKN 2017-1 AII - ABS		11/20/2024	Paydown		12,250	12,250	12,051	12,073	0	177	0	177	0	12,250	0	0	0	309	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - ABS		11/20/2024	Paydown		10,000	10,000	9,563	9,679	0	321	0	321	0	10,000	0	0	0	251	05/20/2049
233046-AN-1	DNKN 2021-1 A2I - ABS		11/20/2024	Paydown		80,000	80,000	72,312	51,384	0	5,890	0	5,890	0	80,000	0	0	0	1,023	11/20/2051
233046-AQ-4	DNKN 2021-1 A22 - ABS		11/20/2024	Paydown		10,000	10,000	8,766	9,029	0	971	0	971	0	10,000	0	0	0	156	11/20/2051
233046-AS-0	DNKN 2021-1 A23 - ABS		11/20/2024	Paydown		20,000	20,000	15,550	15,727	0	4,273	0	4,273	0	20,000	0	0	0	349	11/20/2051
244608-AQ-8	DPATH 2018-1 A2R - CDO	C	08/27/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	64,298	07/15/2033
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2024	Paydown		43,831	43,831	43,831	43,837	0	(6)	0	(6)	0	43,831	0	0	0	1,192	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2024	Paydown		21,916	21,916	21,916	21,905	0	11	0	11	0	21,916	0	0	0	637	01/30/2029
25755T-AE-0	DPABS 2015-1 A2 - RMBS		01/25/2024	Paydown		2,500	2,500	2,467	2,481	0	19	0	19	0	2,500	0	0	0	28	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		01/25/2024	Paydown		11,863	11,863	11,375	7,268	0	356	0	356	0	11,863	0	0	0	122	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS		01/25/2024	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	33	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - ABS		07/29/2024	Paydown		945,000	945,000	945,000	945,003	0	(3)	0	(3)	0	945,000	0	0	0	34,610	04/20/2048
26209X-AA-9	HONK 201 A2 - ABS		10/20/2024	Paydown		81,112	81,112	78,805	79,481	0	1,631	0	1,631	0	81,112	0	0	0	2,723	07/20/2050
26209X-AC-5	HONK 2020-2 A2 - ABS		10/20/2024	Paydown		79,318	79,318	74,192	33,227	0	5,126	0	5,126	0	79,318	0	0	0	1,982	01/20/2051
26209X-AH-4	HONK 2024-1 A2 - ABS		10/20/2024	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	179	10/20/2054
26827E-AC-9	ECAF I A2 - ABS	D	12/15/2024	Paydown		122,883	122,883	122,883	79,879	39,249	3,756	0	43,005	0	122,883	0	0	0	2,185	08/15/2040
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2024	Paydown		99,476	99,476	99,456	99,464	0	13	0	13	0	99,476	0	0	0	1,390	03/25/2044
28852E-AA-7	ECLO II A - CDO		05/15/2024	Paydown		215,205	215,205	215,205	215,216	0	(11)	0	(11)	0	215,205	0	0	0	4,624	02/15/2029
28852L-AA-1	ECLO III A1 - CDO		10/21/2024	Paydown		740,357	740,357	740,357	740,486	0	(130)	0	(130)	0	740,357	0	0	0	36,300	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO		10/21/2024	Paydown		987,142	987,142	987,142	987,142	0	0	0	0	0	987,142	0	0	0	49,066	07/22/2030
28853R-AL-3	ECLO IV AR - CDO		01/16/2024	Paydown		51,642	51,642	51,642	51,642	0	0	0	0	0	51,642	0	0	0	955	04/16/2029
29445U-AB-1	EQLS 2007-1 A2B - RMBS		02/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(473)	04/25/2037
302637-AG-8	FSKMM 1R A1R - CDO		10/15/2024	Paydown		596,021	596,021	596,021	596,021	0	0	0	0	0	596,021	0	0	0	26,713	01/15/2031
30328D-AA-1	FSRIA 22FL6 A - CMBS		10/22/2024	Paydown		5,000,000	5,000,000	4,943,750	4,957,711	0	42,289	0	42,289	0	5,000,000	0	0	0	336,442	08/19/2037
30332Y-AC-5	FI 241 A1 - ABS		12/15/2024	Paydown		463	463	463	0	0	0	0	0	0	463	0	0	0	4	10/15/2054
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		03/07/2024	INTERCOMPANY		1,993,260	2,000,000	1,996,820	1,997,681	0	110	0	110	0	1,997,791	0	(4,531)	(4,531)	60,578	07/15/2027
31684F-AA-2	FIGRE 24HE5 A - RMBS		12/25/2024	Paydown		84,238	84,238	84,216	0	0	22	0	22	0	84,238	0	0	0	576	10/26/2054
31684G-AA-0	FIGRE 24HE3 A - CMO/RMBS		12/25/2024	Paydown		371,350	371,350	371,348	0	0	2	0	2	0	371,350	0	0	0	5,362	07/25/2054
31684H-AA-8	FIGRE 24HE1 A - RMBS		12/25/2024	Paydown		796,646	796,646	796,639	0	0	7	0	7	0	796,646	0	0	0	19,471	03/25/2054
31684J-AA-4	FIGRE 24SL1 A1 - RMBS		12/25/2024	Paydown		54,115	54,115	54,114	0	0	1	0	1	0	54,115	0	0	0	518	07/25/2053
31684U-AA-9	FIGRE 24HE4 A - RMBS		12/25/2024	Paydown		223,997	223,997	223,993	0	0	4	0	4	0	223,997	0	0	0	2,061	09/25/2054
32010L-AN-4	NWSTR 161R 1BR - CDO		10/25/2024	Paydown		339,877	339,877	339,872	339,861	0	16	0	16	0	339,877	0	0	0	6,781	01/26/2032
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	(24)	10/25/2036
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		12/01/2024	Paydown		9,154	9,154	7,781	7,377	0	1,777	0	1,777	0	9,154	0	0	0	369	02/25/2035

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
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		12/01/2024	Paydown		146,564	146,586	113,216	147,614	0	(1,051)	0	(1,051)	0	146,564	0	0	0	3,922	07/25/2036
33767P-AA-6	FKH 2022-SFR2 A - CMBS		05/01/2024	Paydown		3,335	3,335	3,217	3,218	0	116	0	116	0	3,335	0	0	0	46	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - CMBS		06/01/2024	Paydown		9,604	9,604	9,604	9,599	0	5	0	5	0	9,604	0	0	0	154	05/19/2039
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		12/01/2024	Paydown		190,891	190,891	177,946	178,008	0	12,883	0	12,883	0	190,891	0	0	0	3,182	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/01/2024	Paydown		218,758	218,758	199,748	113,121	0	19,239	0	19,239	0	218,758	0	0	0	2,742	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2024	Paydown		130,717	130,717	127,408	127,229	0	3,489	0	3,489	0	130,717	0	0	0	1,801	09/25/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		12/01/2024	Paydown		141,910	141,910	128,681	72,425	0	13,352	0	13,352	0	141,910	0	0	0	1,928	11/27/2051
34956N-AA-0	FCBSL VII A1 - CDO	C	11/20/2024	Paydown		5,375,000	5,375,000	5,343,630	5,355,675	0	19,325	0	19,325	0	5,375,000	0	0	0	407,652	07/23/2032
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		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	34,038	07/11/2030
34961W-AU-9	FCO 11 BFR - CDO		11/15/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	72,487	04/15/2031
34963V-AA-3	FCO XVII A - CDO	C	10/15/2024	Paydown		910,643	910,643	910,643	910,643	0	0	0	0	0	910,643	0	0	0	27,374	01/15/2030
35041J-AA-3	FFIN 2019-1 A - ABS		07/15/2024	Paydown		99,727	99,727	99,712	98,415	0	1,312	0	1,312	0	99,727	0	0	0	1,151	11/15/2034
36165V-AQ-9	GCIC II A2R - CDO		11/18/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,923	01/20/2031
36166V-AA-3	GCI 201 A - ABS	C	12/18/2024	Paydown		181,038	181,038	159,823	160,955	0	20,083	0	20,083	0	181,038	0	0	0	2,561	10/18/2045
36166V-AE-5	GCI CREDIT SUISSE A - ABS		12/18/2024	Paydown		169,499	169,499	169,456	169,459	0	40	0	40	0	169,499	0	0	0	2,244	06/18/2046
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		12/01/2024	Paydown		534,887	534,887	509,547	288,820	0	24,310	0	24,310	0	534,887	0	0	0	12,927	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		12/01/2024	Paydown		71,056	71,056	68,809	69,095	0	1,961	0	1,961	0	71,056	0	0	0	2,212	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown		520,168	520,168	492,368	303,180	0	26,954	0	26,954	0	520,168	0	0	0	11,263	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - CMO/RMBS		12/01/2024	Paydown		81,533	81,533	81,532	81,970	0	(438)	0	(438)	0	81,533	0	0	0	2,338	08/25/2067
362257-AB-3	GSAA 2006-17 A2 - RMBS		12/26/2024	Paydown		41,616	41,616	12,156	41,195	0	421	0	421	0	41,616	0	0	0	174	11/25/2036
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/26/2024	Paydown		67,189	67,189	41,159	65,417	0	1,772	0	1,772	0	67,189	0	0	0	335	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		12/01/2024	Paydown		18,353	20,271	21,518	15,526	2,777	51	0	2,828	0	18,353	0	0	0	637	02/25/2036
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		03/01/2024	Paydown		(28)	0	0	0	0	1	0	1	0	1	0	(28)	(28)	28	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2024	Paydown		4,245	4,245	4,040	4,017	0	227	0	227	0	4,245	0	0	0	97	11/25/2035
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2024	Paydown		11,718	11,718	11,780	11,622	0	96	0	96	0	11,718	0	0	0	339	09/25/2034
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS		12/01/2024	Paydown		188,546	188,546	152,163	0	0	36,384	0	36,384	0	188,546	0	0	0	1,778	01/27/2053
36656R-AH-4	GRMML 2019-1 A1S - CDO		10/21/2024	Paydown		2,666,154	2,666,154	2,642,689	1,891,390	0	12,665	0	12,665	0	2,666,154	0	0	0	80,766	07/21/2031
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC		01/17/2024	Maturity @ 100.00		1,000,000	1,000,000	997,860	999,979	0	21	0	21	0	1,000,000	0	0	0	25,500	01/17/2024
375415-AC-0	GILBT 1 B - CDO	C	08/14/2024	Paydown		600,000	600,000	585,750	594,654	0	5,346	0	5,346	0	600,000	0	0	0	36,375	10/15/2030
38172F-AA-6	GOCAP 34R AR1 - CDO	C	09/04/2024	Paydown		1,806,214	1,806,214	1,807,441	1,806,231	0	(17)	0	(17)	0	1,806,214	0	0	0	87,994	03/14/2031
38173M-AA-0	GOLUB CAPITAL BDC INC		04/08/2024	Call @ 100.00		1,000,000	1,000,000	999,200	999,933	0	63	0	63	0	999,996	0	4	4	16,219	04/15/2024
38175B-AA-2	GOCAP 36 A - CDO	C	11/05/2024	Paydown		3,922,634	3,922,634	3,912,757	2,246,907	0	1,785	0	1,785	0	3,922,634	0	0	0	202,148	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO	C	07/12/2024	Paydown		1,500,000	1,500,000	1,500,000	1,499,504	0	496	0	496	0	1,500,000	0	0	0	83,304	07/20/2030
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		6,000,000	6,000,000	5,976,000	5,996,801	0	3,199	0	3,199	0	6,000,000	0	0	0	306,770	05/05/2032
38177G-AA-9	GCTLF 2020-1 A - CDO	C	02/27/2024	Paydown		1,530,889	1,530,889	1,530,889	1,530,889	0	0	0	0	0	1,530,889	0	0	0	37,793	10/22/2029
38177X-AA-2	GBDC3 1 A - CDO		11/18/2024	Paydown		3,500,000	3,500,000	3,450,438	3,465,473	0	34,527	0	34,527	0	3,500,000	0	0	0	276,909	04/15/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS		10/20/2024	Paydown		100,725	100,725	100,725	100,725	0	0	0	0	0	100,725	0	0	0	2,081	10/19/2029
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		03/05/2024	RW Baird		1,161,000	1,200,000	1,188,108	1,190,835	0	382	0	382	0	1,191,216	0	(30,216)	(30,216)	55,025	09/01/2027
390556-AL-2	GRTLK 141R AR - CDO		04/15/2024	Paydown		82,239	82,239	82,239	82,178	0	61	0	61	0	82,239	0	0	0	2,325	10/15/2029
39809L-AA-2	GSTNE 19FL2 A - CMBS	C	09/16/2024	Paydown		765,220	765,220	759,415	763,626	0	1,594	0	1,594	0	765,220	0	0	0	28,084	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CMBS	C	09/16/2024	Paydown		1,500,000	1,500,000	1,504,219	1,500,460	0	(460)	0	(460)	0	1,500,000	0	0	0	81,014	09/15/2037
39809P-AA-3	GSTNE 2021-FL3 A - CMBS		12/16/2024	Paydown		1,374,996	1,374,996	1,367,589	1,030,077	0	7,503	0	7,503	0	1,374,996	0	0	0	81,234	07/15/2039
40445N-AA-6	HTAP 241 A - RMBS		12/25/2024	Paydown		89,939	89,939	88,029	0	0	1,911	0	1,911	0	89,939	0	0	0	1,345	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
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		12/19/2024	Paydown		30,352	30,036	22,078	22,821	6,468	1,063	0	7,531	0	30,352	0	0	0	729	09/19/2036
411707-AD-4	HNGRY 2018-1 A2 - RMBS		04/05/2024	Paydown		2,368,750	2,368,750	2,279,922	2,299,413	0	69,337	0	69,337	0	2,368,750	0	0	0	34,248	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS		12/20/2024	Various		6,770,879	7,274,500	6,916,895	3,483,996	0	26,600	0	26,600	0	6,979,141	0	(208,261)	(208,261)	143,654	12/20/2050
411707-AP-7	HNGRY 241A2 - ABS		12/20/2024	Paydown		48,750	48,750	47,821	0	0	929	0	929	0	48,750	0	0	0	1,453	03/20/2054
411707-AQ-5	HARDEE'S FUNDING LLC - ABS		12/20/2024	Paydown		18,750	18,750	17,442	0	0	1,308	0	1,308	0	18,750	0	0	0	156	12/20/2050

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
42234Q-AD-4	HEARTLAND FINANCIAL USA INC		12/30/2024	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	43,125	12/30/2024
43133J-AA-6	HITR 2019-2 A1 - CDO	C	02/22/2024	Paydown		31,847	31,847	30,301	6,369	0	1,546	0	1,546	0	31,847	0	0	0	602	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO	C	11/01/2024	Paydown		110,761	110,761	110,540	110,615	0	146	0	146	0	110,761	0	0	0	2,487	11/01/2035
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		12/25/2024	Paydown		195,747	195,747	195,746	195,741	0	5	0	5	0	195,747	0	0	0	3,855	12/26/2025
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		85,852	85,852	84,961	85,106	0	746	0	746	0	85,852	0	0	0	2,565	07/25/2067
43990E-AA-9	HORZN 241 A - ABS	C	12/15/2024	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	108	09/15/2049
44040H-AA-0	HORZN 2019 A - ABS		12/15/2024	Paydown		142,856	142,856	142,855	142,859	0	(3)	0	(3)	0	142,856	0	0	0	2,939	07/15/2039
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		12/01/2024	Paydown		359,041	359,041	355,871	242,233	0	3,209	0	3,209	0	359,041	0	0	0	8,033	05/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS		12/01/2024	Paydown		212,104	212,104	212,101	212,236	0	(132)	0	(132)	0	212,104	0	0	0	6,304	08/25/2067
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		12/26/2024	Paydown		2,178	2,064	1,469	2,180	0	51	53	(2)	0	2,178	0	0	0	116	02/25/2035
45783N-AA-5	INSTR 2021-1 A - ABS		12/15/2024	Paydown		38,458	38,458	38,437	38,440	0	18	0	18	0	38,458	0	0	0	489	02/16/2054
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		12/01/2024	Paydown		57,933	57,933	56,992	56,898	0	1,036	0	1,036	0	57,933	0	0	0	832	07/25/2051
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS		12/01/2024	Paydown		6,879	6,879	5,821	6,136	0	743	0	743	0	6,879	0	0	0	148	08/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		12/01/2024	Paydown		26,333	26,333	21,999	26,360	0	(26)	0	(26)	0	26,333	0	0	0	658	03/25/2036
466365-AD-5	JACK 2022-1 A21 - ABS		11/25/2024	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	861	02/26/2052
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2024	Paydown		143,000	143,000	143,275	143,001	0	(1)	0	(1)	0	143,000	0	0	0	3,073	04/15/2044
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2024	Paydown		788,608	788,608	726,614	550,493	0	62,350	0	62,350	0	788,608	0	0	0	10,157	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		12/01/2024	Paydown		148,959	148,959	122,883	62,298	0	25,977	0	25,977	0	148,959	0	0	0	2,508	01/25/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		12/01/2024	Paydown		150,372	150,372	131,492	51,111	0	18,931	0	18,931	0	150,372	0	0	0	2,130	07/25/2052
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		12/01/2024	Paydown		255,372	255,372	246,025	246,539	0	8,833	0	8,833	0	255,372	0	0	0	7,944	11/25/2063
46657H-AA-9	HENDR 23D A - ABS		12/15/2024	Paydown		44,704	44,704	46,454	0	0	(1,750)	0	(1,750)	0	44,704	0	0	0	1,179	12/31/2077
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		12/01/2024	Paydown		557,482	557,482	550,339	0	0	7,143	0	7,143	0	557,482	0	0	0	14,188	10/26/2054
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
48669R-AA-9	KCAP F3C A - CDO		09/20/2024	Paydown		341,387	341,387	341,494	341,455	0	(68)	0	(68)	0	341,387	0	0	0	11,418	12/20/2029
543190-AA-0	LTRAN III A1 - ABS		09/30/2024	Paydown		331,971	331,971	321,649	329,879	0	2,092	0	2,092	0	331,971	0	0	0	7,832	01/17/2045
543190-AB-8	LTRAN III A2 - ABS		10/09/2024	Various		486,113	486,113	463,479	482,546	0	3,568	0	3,568	0	486,113	0	0	0	15,624	01/17/2045
55272X-AA-0	MFA FINANCIAL INC		06/15/2024	Maturity @ 100.00		1,000,000	1,000,000	987,500	997,270	0	2,730	0	2,730	0	1,000,000	0	0	0	31,250	06/15/2024
55280Q-AU-1	MCFCL V ARR - CDO		10/10/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	141,391	04/20/2033
55283A-AA-7	MCA 3 A - CDO		11/15/2024	Paydown		602,841	602,841	602,935	602,860	0	(19)	0	(19)	0	602,841	0	0	0	14,300	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS		12/18/2024	Paydown		2,684,280	2,684,280	2,661,616	1,342,140	0	22,663	0	22,663	0	2,684,280	0	0	0	119,187	07/18/2036
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		388,436	388,436	385,875	387,276	0	1,160	0	1,160	0	388,436	0	0	0	7,693	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - RMBS		12/01/2024	Paydown		578,016	578,016	562,796	298,257	0	14,329	0	14,329	0	578,016	0	0	0	11,938	04/25/2066
552850-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown		159,445	159,445	155,978	156,331	0	3,114	0	3,114	0	159,445	0	0	0	3,252	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS		12/01/2024	Paydown		119,590	119,590	117,669	117,955	0	1,635	0	1,635	0	119,590	0	0	0	3,973	07/25/2057
55287A-AA-3	MFRA 24RPL1 A1 - RMBS		12/01/2024	Paydown		112,167	112,167	106,153	0	0	6,014	0	6,014	0	112,167	0	0	0	1,135	02/25/2066
56577G-AA-7	MRNON 2020-1 A - CDO	C	10/15/2024	Paydown		766,093	766,093	766,093	766,093	0	0	0	0	0	766,093	0	0	0	44,109	01/17/2034
56577N-AC-8	MRNON 2021-3 A - CDO	C	09/18/2024	Paydown		7,000,000	7,000,000	6,620,469	6,719,793	0	280,207	0	280,207	0	7,000,000	0	0	0	469,838	01/17/2034
585490-AC-9	MELLO 22INV1 A2 - RMBS		12/01/2024	Paydown		482,293	482,293	454,322	327,725	0	28,384	0	28,384	0	482,293	0	0	0	7,622	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/01/2024	Paydown		41,336	41,336	41,426	41,348	0	(13)	0	(13)	0	41,336	0	0	0	604	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/01/2024	Paydown		208,504	208,504	188,402	115,351	0	20,399	0	20,399	0	208,504	0	0	0	2,773	12/25/2051
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS		12/25/2024	Paydown		9,378	9,378	8,973	8,248	0	1,129	0	1,129	0	9,378	0	0	0	286	03/25/2030
59408T-AA-8	MICHAEL KORS (USA) INC		11/01/2024	Maturity @ 100.00		1,000,000	1,000,000	963,750	986,796	0	13,204	0	13,204	0	1,000,000	0	0	0	42,500	11/01/2024
610331-AA-8	MCAF 2021-1 A2 - CDO	C	10/22/2024	Paydown		476,516	476,516	476,516	476,516	0	0	0	0	0	476,516	0	0	0	8,041	04/22/2031
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		12/01/2024	Paydown		19,209	19,209	19,424	19,049	0	160	0	160	0	19,209	0	0	0	583	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2024	Paydown		115,429	115,429	112,508	112,355	0	3,074	0	3,074	0	115,429	0	0	0	1,422	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2024	Paydown		82,028	82,028	82,925	82,747	0	(719)	0	(719)	0	82,028	0	0	0	1,040	08/25/2051
61775Y-AC-4	MSRM 2024-1 A2 - RMBS		12/01/2024	Paydown		17,995	17,995	17,259	0	0	737	0	737	0	17,995	0	0	0	410	12/26/2053
621887-AA-6	MTLOG 2018-1 AR - CDO	C	10/22/2024	Paydown		22,973	22,973	21,911	22,213	0	760	0	760	0	22,973	0	0	0	1,688	01/22/2033
62946A-AA-2	NPRL 2016-1 A1 - ABS		12/20/2024	Paydown		101,408	101,408	101,408	101,411	0	(3)	0	(3)	0	101,408	0	0	0	2,665	04/20/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS		12/20/2024	Paydown		97,342	97,342	93,083	93,828	0	3,514	0	3,514	0	97,342	0	0	0	1,479	10/21/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62947A-AB-9	NPRL 2019-2 A2 - ABS		07/19/2024	Paydown		28,441	28,441	27,345	27,585	0	-856	0	-856	0	28,441	0	0	0	263	11/19/2049
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS		12/25/2024	Paydown		54,549	54,549	54,547	54,548	0	0	0	0	0	54,549	0	0	0	1,197	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		12/25/2024	Paydown		65,331	65,331	65,329	65,330	0	1	0	1	0	65,331	0	0	0	1,058	07/27/2026
62955W-AA-2	NZES 21FNT2 A - RMBS		11/25/2024	Paydown		19,376	19,376	19,375	19,376	0	0	0	0	0	19,376	0	0	0	547	05/25/2026
62955W-AA-2	NZES 21FNT2 A - RMBS		12/25/2024	Paydown		107,251	107,251	107,250	107,251	0	0	0	0	0	107,251	0	0	0	1,586	05/25/2026
62960N-AA-5	NXTC 2020-1 A - CDO		09/06/2024	Paydown		6,000,000	6,000,000	5,961,250	5,976,722	0	23,278	0	23,278	0	6,000,000	0	0	0	327,100	01/21/2031
63943D-AA-7	NAVTR 241 A - ABS	C	12/15/2024	Paydown		119,048	119,048	119,005	0	0	43	0	43	0	119,048	0	0	0	777	08/16/2049
64016N-AA-5	NBLY 211 A2 - ABS		10/30/2024	Paydown		25,000	25,000	20,856	21,145	0	3,855	0	3,855	0	25,000	0	0	0	560	04/30/2051
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS		12/25/2024	Paydown		87,891	87,891	87,890	87,891	0	0	0	0	0	87,891	0	0	0	1,370	03/25/2026
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		12/01/2024	Paydown		421,805	421,805	412,123	264,484	0	9,358	0	9,358	0	421,805	0	0	0	10,748	07/25/2062
67119Q-AB-5	OBX 2024-J1 A2 - RMBS		12/01/2024	Paydown		22,886	22,886	22,528	0	0	358	0	358	0	22,886	0	0	0	105	09/25/2054
67181D-AA-9	OAKIG 2020-1 A1 - ABS		12/20/2024	Paydown		43,032	43,032	43,030	43,031	0	1	0	1	0	43,032	0	0	0	313	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - ABS		12/20/2024	Paydown		43,032	43,032	43,014	43,022	0	10	0	10	0	43,032	0	0	0	374	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS		12/20/2024	Paydown		28,959	28,959	28,954	28,955	0	4	0	4	0	28,959	0	0	0	164	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2024	Paydown		28,959	28,959	28,955	28,955	0	4	0	4	0	28,959	0	0	0	214	01/20/2051
67448X-AA-4	OBX 2021-J3 A1 - RMBS		12/01/2024	Paydown		277,760	277,760	254,806	146,054	0	23,268	0	23,268	0	277,760	0	0	0	3,330	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		12/01/2024	Paydown		963,358	963,358	838,929	587,290	0	121,829	0	121,829	0	963,358	0	0	0	12,322	12/26/2051
682337-AA-8	OELF III A1 - CDO	C	10/19/2024	Paydown		36,761	36,761	36,761	36,761	0	0	0	0	0	36,761	0	0	0	1,562	07/19/2037
691204-AA-9	OR III A1L - CDO	C	04/11/2024	Paydown		500,000	500,000	480,000	494,166	0	5,834	0	5,834	0	500,000	0	0	0	17,962	04/20/2032
691204-AG-6	OR III A1F - CDO	C	04/11/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	26,125	04/20/2032
69120W-AA-7	OR VI A - CDO	C	03/05/2024	Paydown		305,000	305,000	293,944	298,135	0	6,865	0	6,865	0	305,000	0	0	0	4,560	06/21/2032
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
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS		12/25/2024	Paydown		272,425	272,425	261,022	0	0	11,403	0	11,403	0	272,425	0	0	0	6,288	01/26/2054
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS		12/01/2024	Paydown		45,414	45,414	45,549	45,469	0	(55)	0	(55)	0	45,414	0	0	0	621	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		12/01/2024	Paydown		14,695	14,695	15,024	14,837	0	(142)	0	(142)	0	14,695	0	0	0	206	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2024	Paydown		13,858	13,858	14,135	13,920	0	(63)	0	(63)	0	13,858	0	0	0	198	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2024	Paydown		7,519	7,519	7,629	7,549	0	(29)	0	(29)	0	7,519	0	0	0	122	11/26/2049
69377C-AA-1	PRKCM 2022-AFC1 A1A - CMO/RMBS		12/01/2024	Paydown		195,507	195,507	181,821	182,202	0	13,305	0	13,305	0	195,507	0	0	0	4,874	04/25/2057
69381J-AA-0	PRPM 24RCF5 A1 - RMBS		12/25/2024	Paydown		446,524	446,524	435,463	0	0	11,061	0	11,061	0	446,524	0	0	0	2,583	08/25/2054
69381L-AA-5	PRPM 24RPL3 A1 - RMBS		12/26/2024	Paydown		26,576	26,576	25,617	0	0	959	0	959	0	26,576	0	0	0	100	11/25/2054
693987-AA-7	PRPM 24RCF2 A1 - CMO/RMBS		12/25/2024	Paydown		463,063	463,063	440,447	0	0	22,616	0	22,616	0	463,063	0	0	0	6,346	03/25/2054
69547M-AA-4	PAID 223 A - ABS		11/15/2024	Paydown		365,596	365,596	365,596	365,596	0	0	0	0	0	365,596	0	0	0	10,469	03/15/2030
69547X-AA-0	PAID 243 A - ABS		12/15/2024	Paydown		1,759,640	1,759,640	1,759,640	0	0	0	0	0	0	1,759,640	0	0	0	53,449	10/15/2031
70163Q-AE-8	PARLI 2R AR - CDO	C	10/20/2024	Paydown		1,588,167	1,588,167	1,583,224	794,083	0	4,942	0	4,942	0	1,588,167	0	0	0	56,670	10/20/2031
70806U-AA-0	PNTPK 2 A1 - 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	67,697	01/15/2032
72353P-AA-4	PION 1 A - ABS	C	12/15/2024	Paydown		68,185	68,185	68,185	68,174	0	11	0	11	0	68,185	0	0	0	1,538	06/15/2044
73015B-AC-9	PMTLT 24INV1 A3 - RMBS		12/01/2024	Paydown		21,262	21,262	20,887	0	0	375	0	375	0	21,262	0	0	0	126	10/25/2059
73071J-AA-7	PNT 2023-1 A1 - RMBS		12/25/2024	Paydown		221,731	221,731	215,772	0	0	5,959	0	5,959	0	221,731	0	0	0	6,001	11/25/2053
73071K-AA-4	PNT 2024-1 A1 - RMBS		11/25/2024	Paydown		68,564	68,564	66,852	0	0	1,712	0	1,712	0	68,564	0	0	0	1,194	06/25/2054
74331C-AB-4	PROG 2020-SFR1 B - CMBS		06/20/2024	Paydown		1,000,000	1,000,000	999,988	999,492	0	508	0	508	0	1,000,000	0	0	0	10,165	04/17/2037
74331U-AA-6	PROG 22SFR3 A - CMBS		10/17/2024	Paydown		29,019	29,019	27,789	28,073	0	946	0	946	0	29,019	0	0	0	497	04/19/2039
74332W-AA-1	PROG 2019-SFR3 A - CMBS		02/20/2024	Paydown		1,970,440	1,970,440	1,970,393	1,966,489	0	3,951	0	3,951	0	1,970,440	0	0	0	7,453	09/17/2036
74332W-AC-7	PROG 2019-SFR3 B - CMBS		02/20/2024	Paydown		1,000,000	1,000,000	999,978	997,733	0	2,267	0	2,267	0	1,000,000	0	0	0	4,285	09/17/2036
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2024	Paydown		24,089	24,089	24,228	24,181	0	(92)	0	(92)	0	24,089	0	0	0	439	12/27/2049
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2024	Paydown		36,876	36,876	37,446	37,698	0	(823)	0	(823)	0	36,876	0	0	0	846	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - RMBS		12/01/2024	Paydown		379,032	379,032	337,472	148,136	0	41,859	0	41,859	0	379,032	0	0	0	4,951	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		312,251	312,251	289,830	206,193	0	22,697	0	22,697	0	312,251	0	0	0	4,466	01/25/2052
749380-AB-0	RCKT 24INV1 A2 - RMBS		12/01/2024	Paydown		293,504	293,504	292,587	0	0	917	0	917	0	293,504	0	0	0	5,407	06/25/2054
74938W-AB-7	RCKT 222 A2 - RMBS		12/01/2024	Paydown		132,561	132,562	125,374	125,319	0	7,243	0	7,243	0	132,561	0	0	0	1,873	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		12/01/2024	Paydown		148,167	148,167	146,315	146,079	0	2,088	0	2,088	0	148,167	0	0	0	1,953	12/26/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
749410-AA-4	RCKT 24CES6 A1A - RMBS		12/01/2024	Paydown		224,269	224,269	224,265	0	0	4	0	4	0	224,269	0	0	0	2,523	09/25/2044
749414-AA-6	RCKT 24CES7 A1A - RMBS		12/01/2024	Paydown		130,561	130,561	130,559	0	0	2	0	2	0	130,561	0	0	0	1,231	10/25/2044
749421-AA-1	RCKT 24CES8 A1A - RMBS		12/01/2024	Paydown		34,944	34,944	34,944	0	0	0	0	0	0	34,944	0	0	0	244	11/25/2044
749424-AA-5	RCKT 24CES1 A1A - RMBS		12/01/2024	Paydown		693,182	693,182	693,179	0	0	3	0	3	0	693,182	0	0	0	21,141	02/25/2044
74942A-AA-1	RCKT 24CES3 A1A - RMBS		12/01/2024	Paydown		480,045	480,045	480,043	0	0	2	0	2	0	480,045	0	0	0	13,587	05/25/2044
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		11/25/2024	Paydown		102,739	102,739	94,193	34,055	0	8,471	0	8,471	0	102,739	0	0	0	1,519	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - RMBS		12/25/2024	Paydown		456,293	456,293	456,292	456,203	0	89	0	89	0	456,293	0	0	0	2,715	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS		09/25/2024	Paydown		77,478	77,478	76,630	76,531	0	947	0	947	0	77,478	0	0	0	690	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2024	Paydown		139,753	139,753	129,525	69,781	0	10,228	0	10,228	0	139,753	0	0	0	2,040	01/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		11/25/2024	Paydown		20,870	20,870	18,312	20,446	0	425	0	425	0	20,870	0	0	0	422	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2024	Paydown		315,534	315,534	313,096	314,006	0	1,528	0	1,528	0	315,534	0	0	0	6,852	03/25/2067
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		12/01/2024	Paydown		15,839	21,976	17,494	15,931	0	(92)	0	(92)	0	15,839	0	0	0	778	07/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2024	Paydown		194,820	194,820	179,126	103,913	0	15,895	0	15,895	0	194,820	0	0	0	2,510	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/01/2024	Paydown		128,935	128,935	126,840	126,651	0	2,284	0	2,284	0	128,935	0	0	0	1,878	12/25/2051
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
76042E-AA-7	REPS 2020-A A - ABS		10/21/2024	Paydown		752,423	752,423	752,293	752,352	0	71	0	71	0	752,423	0	0	0	7,301	11/20/2030
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS		12/01/2024	Paydown		70,305	70,305	61,166	59,573	0	10,732	0	10,732	0	70,305	0	0	0	1,915	09/25/2033
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		12/01/2024	Paydown		16,855	17,347	14,662	15,936	797	122	0	919	0	16,855	0	0	0	318	08/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		12/01/2024	Paydown		38,284	36,165	32,341	37,490	0	794	0	794	0	38,284	0	0	0	983	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS		12/25/2024	Paydown		240,281	240,281	240,281	240,281	0	0	0	0	0	240,281	0	0	0	2,096	10/25/2050
78433X-AA-8	SALTT 211 AA - ABS		12/15/2024	Paydown		219,569	219,569	219,563	219,564	0	5	0	5	0	219,569	0	0	0	2,253	02/28/2033
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS		12/01/2024	Paydown		77,010	77,010	76,962	77,327	0	(317)	0	(317)	0	77,010	0	0	0	2,491	08/25/2062
78436V-AA-9	SAIF 24CES1 A1 - RMBS		12/25/2024	Paydown		207,772	207,772	207,768	0	0	4	0	4	0	207,772	0	0	0	2,829	07/27/2054
78449P-AB-5	SMB 2018-A A2A - ABS		12/15/2024	Paydown		388,495	388,495	388,424	388,475	0	20	0	20	0	388,495	0	0	0	6,994	02/15/2036
79581V-AA-0	GRADE 2024-CES1 A1 - RMBS		12/01/2024	Paydown		1,149,742	1,149,742	1,149,716	0	0	26	0	26	0	1,149,742	0	0	0	32,935	03/25/2054
803169-AQ-4	SRANC 3R AFR - CDO	C	12/22/2024	Paydown		793,210	793,210	793,210	793,244	0	(34)	0	(34)	0	793,210	0	0	0	20,042	06/24/2030
80349B-BD-8	SARAT US 2R3 - CDO		06/10/2024	Paydown		2,000,000	2,000,000	1,977,614	1,982,270	0	17,730	0	17,730	0	2,000,000	0	0	0	94,513	04/20/2033
81742L-AA-4	SEQI 1 A - CDO	C	11/28/2024	Paydown		466,753	466,753	466,753	466,753	0	0	0	0	0	466,753	0	0	0	19,940	04/15/2031
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2024	Paydown		23,131	23,130	23,534	23,459	0	(328)	0	(328)	0	23,131	0	0	0	426	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		37,144	37,144	37,921	38,131	0	(988)	0	(988)	0	37,144	0	0	0	952	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		29,935	29,935	30,623	30,511	0	(576)	0	(576)	0	29,935	0	0	0	535	02/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		12/01/2024	Paydown		213,399	213,399	203,738	152,728	0	9,974	0	9,974	0	213,399	0	0	0	2,403	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		111,148	111,148	108,335	108,207	0	2,942	0	2,942	0	111,148	0	0	0	1,472	02/26/2052
81749E-AA-3	SEMT 24HY A1A - RMBS		12/25/2024	Paydown		86,036	86,036	84,764	0	0	1,272	0	1,272	0	86,036	0	0	0	448	11/25/2063
81761T-AE-5	SERV 2021-1 A21 - RMBS		04/30/2024	Paydown		25,000	25,000	22,443	22,603	0	2,397	0	2,397	0	25,000	0	0	0	269	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2024	Paydown		10,000	10,000	10,181	10,076	0	(76)	0	(76)	0	10,000	0	0	0	243	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - ABS		10/25/2024	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	224	04/25/2051
817743-AJ-6	SPRO 241 A2 - ABS		10/25/2024	Paydown		11,250	11,250	11,250	0	0	0	0	0	0	11,250	0	0	0	349	01/25/2054
83100A-AA-0	SLAM 241 A - ABS	C	12/15/2024	Paydown		39,606	39,606	39,605	0	0	1	0	1	0	39,606	0	0	0	351	09/15/2049
83404R-AB-4	SOFI 2018-B A2F - ABS		12/25/2024	Paydown		204,127	204,127	203,915	204,069	0	58	0	58	0	204,127	0	0	0	3,664	08/25/2047
83546D-AL-2	SONIC 2020-1 A21 - ABS		12/20/2024	Paydown		7,500	7,500	7,631	7,602	0	(102)	0	(102)	0	7,500	0	0	0	138	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2024	Paydown		20,000	20,000	21,255	20,811	0	(811)	0	(811)	0	20,000	0	0	0	297	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS		12/20/2024	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	119	08/21/2051
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		10/01/2024	Paydown		48,286	48,286	48,286	48,233	0	53	0	53	0	48,286	0	0	0	1,485	10/01/2029
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
85572R-AA-7	STARR 2018-1 A - ABS		12/15/2024	Paydown		145,180	145,180	141,767	102,544	0	2,733	0	2,733	0	145,180	0	0	0	3,845	05/15/2043
86190B-AA-2	STR 2021-1 A1 - ABS		12/20/2024	Paydown		5,625	5,625	4,892	0	0	733	0	733	0	5,625	0	0	0	35	06/20/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86212V-AA-2	STR 2016-1 A1 - ABS		12/20/2024	Paydown		23,446	23,445	23,433	23,442	0	4	0	4	0	23,446	0	0	0	506	10/22/2046
86212X-AF-7	STR 231 A1 - ABS		12/20/2024	Paydown		333	333	331	0	0	2	0	2	0	333	0	0	0	8	06/20/2053
86212X-AL-4	STR 241 A1 - ABS		12/20/2024	Paydown		10,000	10,000	9,998	0	0	2	0	2	0	10,000	0	0	0	217	05/20/2054
86212X-AM-2	STR 241 A2 - ABS		12/20/2024	Paydown		10,000	10,000	10,000	0	0	1	0	1	0	10,000	0	0	0	217	05/20/2054
86213*-AA-0	STONEHENGE CAPITAL FUND LOUISIANA III, L		10/15/2024	Direct		15,000	15,000	15,000	0	0	0	0	0	0	15,000	0	0	0	44	03/01/2030
86271P-AA-3	STRTA II A1 - CDO	C	07/10/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	78,971	10/20/2033
86324C-AA-9	STRE 241 A - ABS		12/15/2024	Paydown		426,456	426,456	426,381	0	0	75	0	75	0	426,456	0	0	0	5,254	07/15/2044
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		12/01/2024	Paydown		16,139	16,155	14,183	15,673	0	465	0	465	0	16,139	0	0	0	369	11/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		12/01/2024	Paydown		16,373	17,231	15,190	16,140	0	233	0	233	0	16,373	0	0	0	436	07/25/2035
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2024	Paydown		20,977	20,977	19,647	21,013	0	(36)	0	(36)	0	20,977	0	0	0	365	08/25/2031
87240P-AJ-0	TCP 1R AR - CDO	C	11/20/2024	Paydown		15,429	15,429	15,429	15,429	0	0	0	0	0	15,429	0	0	0	834	08/20/2033
87244C-AJ-5	CHMML I AR - CDO		07/19/2024	Paydown		831,024	831,024	831,298	831,093	0	(70)	0	(70)	0	831,024	0	0	0	38,617	10/21/2030
87267C-AA-6	TRP 211 A - ABS		12/17/2024	Paydown		579,093	579,093	519,023	173,327	0	56,525	0	56,525	0	579,093	0	0	0	5,993	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2024	Paydown		240,304	240,304	232,774	233,250	0	7,054	0	7,054	0	240,304	0	0	0	14,999	09/30/2039
881561-VY-7	TMTS 2005-12ALT AF4 - CMO/RMBS		12/01/2024	Paydown		32,872	32,872	31,749	31,817	0	1,055	0	1,055	0	32,872	0	0	0	635	07/25/2036
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	(46)	01/25/2038
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2024	Paydown		80,000	80,000	78,800	78,992	0	1,008	0	1,008	0	80,000	0	0	0	841	08/20/2046
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2024	Paydown		104,711	104,711	103,137	85,671	0	1,572	0	1,572	0	104,711	0	0	0	2,229	07/16/2040
88606W-AA-0	TBOLT 2017 A - ABS	C	09/13/2024	Paydown		1,766,068	1,766,068	1,653,025	1,711,880	0	54,188	0	54,188	0	1,766,068	0	0	0	35,476	05/17/2032
89182J-AA-9	TPMT 24CES2 A1A - RMBS		12/01/2024	Paydown		547,067	547,067	547,059	0	0	8	0	8	0	547,067	0	0	0	17,316	02/25/2064
89182Q-AA-3	TPMT 24CES4 A1 - RMBS		12/01/2024	Paydown		280,296	280,296	280,294	0	0	2	0	2	0	280,296	0	0	0	2,325	09/25/2064
89183C-AA-3	TPMT 24CES1 A1A - RMBS		12/01/2024	Paydown		283,782	283,782	283,777	0	0	5	0	5	0	283,782	0	0	0	9,267	01/25/2064
89183G-AA-4	TPMT 244 A1A - RMBS		12/01/2024	Paydown		73,631	73,631	72,218	0	0	1,413	0	1,413	0	73,631	0	0	0	429	10/27/2064
891947-AA-1	TPMT 24CES6 A1 - RMBS		12/01/2024	Paydown		15,905	15,905	15,905	0	0	0	0	0	0	15,905	0	0	0	76	11/25/2064
89412K-AA-8	TRAP XI A1 - CDO		04/10/2024	Paydown		740,729	740,729	700,915	766,547	0	(25,818)	0	(25,818)	0	740,729	0	0	0	21,637	10/10/2041
89656C-AA-1	TRL 2010-1 NTS - ABS		12/16/2024	Paydown		169,217	169,217	178,207	174,859	0	(5,642)	0	(5,642)	0	169,217	0	0	0	5,110	10/16/2040
89656G-AA-2	TRL 211 A - ABS		12/19/2024	Paydown		86,937	86,937	86,930	86,932	0	5	0	5	0	86,937	0	0	0	1,038	07/19/2051
89656R-AA-8	TRL 221 A - ABS		12/19/2024	Paydown		73,553	73,553	73,550	73,550	0	3	0	3	0	73,553	0	0	0	1,748	05/19/2052
89657A-AC-0	TRL 2020-1 A - ABS		12/17/2024	Paydown		151,894	151,894	151,858	151,870	0	24	0	24	0	151,894	0	0	0	1,607	10/17/2050
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		543,818	543,818	502,024	120,554	0	41,790	0	41,790	0	543,818	0	0	0	5,630	06/20/2051
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	11/04/2024	Paydown		29,684	29,684	28,852	28,933	0	751	0	751	0	29,684	0	0	0	2,113	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		10/15/2024	Paydown		121,685	121,685	121,685	121,685	0	0	0	0	0	121,685	0	0	0	2,473	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2024	Paydown		194,913	194,913	183,534	127,401	0	10,507	0	10,507	0	194,913	0	0	0	2,486	02/28/2051
90354P-AA-5	STEAM 2021-3 A - ABS		12/28/2024	Paydown		58,646	58,646	52,461	0	0	6,185	0	6,185	0	58,646	0	0	0	523	06/28/2051
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		12/01/2024	Paydown		125,521	125,521	121,677	121,548	0	3,973	0	3,973	0	125,521	0	0	0	1,807	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		12/01/2024	Paydown		334,268	334,268	299,632	167,731	0	34,811	0	34,811	0	334,268	0	0	0	4,485	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		1,840	1,840	1,839	0	0	1	0	1	0	1,840	0	0	0	15	09/28/2054
91528A-AA-7	UNLOK 242 A - RMBS		12/25/2024	Paydown		8,835	8,835	8,795	0	0	40	0	40	0	8,835	0	0	0	109	10/25/2039
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/01/2024	Paydown		108,846	108,846	109,731	109,491	0	(644)	0	(644)	0	108,846	0	0	0	1,501	08/25/2051
92257C-AA-8	VCC 2019-1 A - RMBS		11/01/2024	Paydown		66,055	66,063	66,048	66,063	0	(8)	0	(8)	0	66,055	0	0	0	1,292	03/25/2049
92258W-AA-3	VCC 233 A - CMBS/RMBS		12/01/2024	Paydown		1,375,533	1,375,533	1,375,307	1,375,351	0	182	0	182	0	1,375,533	0	0	0	62,171	08/25/2053
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS		12/01/2024	Paydown		163,236	163,235	162,118	162,271	0	965	0	965	0	163,236	0	0	0	3,226	02/26/2052
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS		12/01/2024	Paydown		137,396	137,396	137,365	137,351	0	46	0	46	0	137,396	0	0	0	4,277	08/26/2052
92259L-AB-4	VCC 2020-1 AFX - RMBS		12/01/2024	Paydown		91,154	91,154	91,153	91,098	0	56	0	56	0	91,154	0	0	0	1,351	02/25/2050
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS		12/01/2024	Paydown		214,048	214,048	214,042	0	0	7	0	7	0	214,048	0	0	0	5,244	06/25/2054
92259T-AA-9	VCC 2021-1 A - CMO/RMBS		12/01/2024	Paydown		107,040	107,040	107,030	107,015	0	25	0	25	0	107,040	0	0	0	679	05/25/2051
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS		12/01/2024	Paydown		225,220	225,220	225,181	225,087	0	134	0	134	0	225,220	0	0	0	5,591	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

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
92259W-AA-2	VCC 244 A - RMBS		12/01/2024	Paydown		216,560	216,560	216,553	0	0	8	0	8	0	216,560	0	0	0	4,160	08/25/2054
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2024	Paydown		294,445	294,445	288,050	290,502	0	3,943	0	3,943	0	294,445	0	0	0	2,975	11/26/2066
92538N-AA-5	VERUS 2022-4 A1 - RMBS		12/01/2024	Paydown		173,388	173,388	173,387	174,323	0	(935)	0	(935)	0	173,388	0	0	0	4,233	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - RMBS		12/01/2024	Paydown		260,186	260,186	259,503	259,595	0	592	0	592	0	260,186	0	0	0	5,431	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		12/01/2024	Paydown		95,049	95,049	95,048	95,127	0	(78)	0	(78)	0	95,049	0	0	0	2,890	07/25/2067
92737D-AA-6	VINEB 24SFR1 A - CMBS		12/01/2024	Paydown		44,972	44,972	42,604	0	0	2,368	0	2,368	0	44,972	0	0	0	948	03/19/2041
92838C-AA-6	VISIO 221 A1 - RMBS		12/01/2024	Paydown		181,828	181,828	181,826	182,578	0	(749)	0	(749)	0	181,828	0	0	0	6,690	08/27/2057
92839H-AA-4	VSTA 24CES1 A1 - RMBS		12/01/2024	Paydown		203,785	203,785	203,783	0	0	2	0	2	0	203,785	0	0	0	5,723	05/26/2054
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC		01/02/2024	Corporate Action Sale		3,250,739	3,390,000	3,383,491	3,386,916	0	6	0	6	0	3,386,922	0	(136,183)	(136,183)	77,260	05/13/2025
92841Y-AA-3	VSTA 24CES2 A1 - RMBS		12/01/2024	Paydown		162,517	162,517	162,517	0	0	0	0	0	0	162,517	0	0	0	1,556	10/26/2054
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS		12/01/2024	Paydown		15,968	15,981	14,532	15,685	0	283	0	283	0	15,968	0	0	0	333	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		12/01/2024	Paydown		11,983	14,450	12,887	9,745	2,162	77	0	2,239	0	11,983	0	0	0	222	04/25/2037
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		12/01/2024	Paydown		24,659	25,040	23,516	19,544	4,807	308	0	5,115	0	24,659	0	0	0	632	11/25/2036
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		12/25/2024	Paydown		24,214	24,208	21,363	21,487	0	2,727	0	2,727	0	24,214	0	0	0	732	01/25/2045
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2024	Paydown		108,455	108,455	108,450	108,453	0	2	0	2	0	108,455	0	0	0	2,792	09/15/2044
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		12/01/2024	Paydown		11,006	2,776	2,584	10,752	319	(65)	0	254	0	11,006	0	0	0	126	09/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		12/01/2024	Paydown		36,910	36,910	37,568	37,704	0	(794)	0	(794)	0	36,910	0	0	0	820	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2024	Paydown		52,787	52,787	53,414	52,819	0	(32)	0	(32)	0	52,787	0	0	0	959	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS		12/01/2024	Paydown		173,099	173,099	169,799	169,901	0	3,198	0	3,198	0	173,099	0	0	0	2,146	08/25/2051
95058X-AE-8	WEN 2018-1 A22 - ABS		12/15/2024	Paydown		10,122	10,122	9,093	9,291	0	831	0	831	0	10,122	0	0	0	246	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - ABS		12/15/2024	Paydown		10,065	10,065	10,065	10,065	0	0	0	0	0	10,065	0	0	0	238	06/15/2049
95058X-AK-4	WEN 211 A21 - ABS		12/15/2024	Paydown		43,003	43,003	36,265	22,463	0	6,145	0	6,145	0	43,003	0	0	0	637	06/15/2051
96033E-AA-6	WESTR 231 A - ABS		12/01/2024	Paydown		532,997	532,997	532,117	532,099	0	898	0	898	0	532,997	0	0	0	16,552	12/21/2037
96034J-AA-4	WESTR 2022-1 A - ABS		12/01/2024	Paydown		218,733	218,733	218,514	218,162	0	571	0	571	0	218,733	0	0	0	2,088	08/20/2036
96034J-AB-2	WESTR 2022-1 B - ABS		12/01/2024	Paydown		109,367	109,367	109,237	108,859	0	508	0	508	0	109,367	0	0	0	1,336	08/20/2036
96034L-AA-9	WESTR 2020-1 A - ABS		06/26/2024	Paydown		196,804	196,804	196,546	196,789	0	16	0	16	0	196,804	0	0	0	1,948	03/20/2034
97064E-AA-6	WESTF 2018-A A - ABS		12/15/2024	Paydown		81,633	81,633	78,041	0	0	3,592	0	3,592	0	81,633	0	0	0	1,395	09/15/2043
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2024	Paydown		91,318	91,318	91,316	91,317	0	1	0	1	0	91,318	0	0	0	1,555	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2024	Paydown		173,786	173,786	158,003	85,577	0	15,783	0	15,783	0	173,786	0	0	0	2,920	05/15/2046
97988Q-AL-8	WDMNT 172R A1R - CDO		12/23/2024	Paydown		6,000,000	6,000,000	5,887,500	5,915,576	0	84,424	0	84,424	0	6,000,000	0	0	0	507,825	04/20/2033
97988Q-AQ-7	WDMNT 172R BR - CDO		12/23/2024	Paydown		1,000,000	1,000,000	944,300	953,669	0	46,331	0	46,331	0	1,000,000	0	0	0	90,304	04/20/2033
97988W-AA-9	WDMNT 207 A1A - CDO	C	07/09/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	160,217	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO	C	04/25/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,030	0	(30)	0	(30)	0	1,000,000	0	0	0	17,700	07/21/2031
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	10/16/2024	Paydown		2,723,908	2,723,908	2,724,027	1,634,345	0	(120)	0	(120)	0	2,723,908	0	0	0	133,579	07/16/2031
98878C-AC-0	ZCCP 181 A2 - CDO		10/16/2024	Paydown		485,529	485,529	477,639	484,192	0	1,337	0	1,337	0	485,529	0	0	0	24,664	01/16/2031
98878F-AE-9	ZCCP 2021-1 A2A - CDO	C	07/15/2024	Paydown		9,000,000	9,000,000	8,809,544	8,830,029	0	169,971	0	169,971	0	9,000,000	0	0	0	514,873	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2024	Paydown		22,500	22,500	20,648	20,917	0	1,583	0	1,583	0	22,500	0	0	0	455	07/31/2051
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						253,707,920	254,998,160	249,572,863	215,741,452	72,349	3,334,670	632,053	2,774,965	0	254,077,231	0	(369,311)	(369,311)	10,156,296	XXX
02639D-AM-8	AMERICAN GREETINGS CORPORATION - TERM LO		04/30/2024	Direct		1,985,000	1,985,000	1,925,450	1,933,887	0	51,113	0	51,113	0	1,985,000	0	0	0	76,786	04/06/2028
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		10/21/2024	Direct		432,050	432,050	434,750	432,532	0	(482)	0	(482)	0	432,050	0	0	0	22,763	10/20/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOAN (FIRST L		12/20/2024	Exchange		769,510	769,510	756,886	705,254	0	0	0	0	0	756,886	0	12,624	12,624	0	03/10/2026
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		12/20/2024	Exchange		1,286,859	1,286,859	1,244,757	1,171,022	5,124	(307)	0	4,817	0	1,246,256	0	40,603	40,603	1,604	03/10/2026
46589U-AE-5	ZEST ACQUISITION CORP. - TERM LOAN		12/31/2024	Direct		50,000	50,000	47,500	49,682	0	318	0	318	0	50,000	0	0	0	3,297	02/08/2028
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		07/02/2024	Direct		1,689,476	1,689,476	1,672,581	1,672,581	8,097	8,798	0	16,895	0	1,689,476	0	0	0	128,666	07/22/2027
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						6,212,894	6,212,894	6,081,924	5,964,958	13,221	59,440	0	72,661	0	6,159,667	0	53,227	53,227	233,115	XXX
2509999997. Total - Bonds - Part 4						271,020,125	272,330,321	267,197,778	232,405,894	85,570	3,339,074	632,053	2,792,591	0	271,314,028	0	(293,903)	(293,903)	10,652,113	XXX
2509999998. Total - Bonds - Part 5						47,484,016	47,870,571	47,014,580	0	0	700,365	106,816	593,550	0	47,608,130	0	(134,114)	(134,114)	1,832,683	XXX
2509999999. Total - Bonds						318,504,141	320,200,892	314,212,358	232,405,894	85,570	4,039,439	738,869	3,386,140	0	318,922,158	0	(428,016)	(428,016)	12,484,796	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
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP		07/18/2024	Call @ 25.00	40,000.000	1,000,000	0.00	1,000,000	1,005,600	(5,600)	0	0	(5,600)	0	1,000,000	0	0	0	45,245	
743315-AU-7	PROGRESSIVE CORP		02/22/2024	Call @ 100.00	1,000,000.000	1,000,000	0.00	1,000,000	995,000	5,000	0	0	5,000	0	1,000,000	0	0	0	15,688	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	2,000,000	2,000,600	(600)	0	0	(600)	0	2,000,000	0	0	0	60,933	XXX
4509999997. Total - Preferred Stocks - Part 4						2,000,000	XXX	2,000,000	2,000,600	(600)	0	0	(600)	0	2,000,000	0	0	0	60,933	XXX
4509999998. Total - Preferred Stocks - Part 5						2,166,000	XXX	2,168,438	0	0	(963)	0	(963)	0	2,167,475	0	(1,475)	(1,475)	75,749	XXX
4509999999. Total - Preferred Stocks						4,166,000	XXX	4,168,438	2,000,600	(600)	(963)	0	(1,563)	0	4,167,475	0	(1,475)	(1,475)	136,682	XXX
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD		03/04/2024	PIPR	1,202.000	22,112		8,414	21,083	(12,669)	0	0	(12,669)	0	8,414	0	13,698	13,698	12	
87901J-10-5	TEGNA ORD		12/16/2024	Various	20,000.000	369,355		294,702	306,000	(11,298)	0	0	(11,298)	0	294,702	0	74,653	74,653	9,550	
90187B-80-4	TWO HARBORS INVESTMENT ORD		01/01/2024	WRITE OFF	0.250	0		3	3	0	0	0	0	0	3	0	(3)	(3)	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						391,467	XXX	303,119	327,087	(23,967)	0	0	(23,967)	0	303,119	0	88,347	88,347	9,562	XXX
5989999997. Total - Common Stocks - Part 4						391,467	XXX	303,119	327,087	(23,967)	0	0	(23,967)	0	303,119	0	88,347	88,347	9,562	XXX
5989999998. Total - Common Stocks - Part 5						57,138	XXX	54,479	0	0	0	0	0	0	54,479	0	2,659	2,659	0	XXX
5989999999. Total - Common Stocks						448,604	XXX	357,599	327,087	(23,967)	0	0	(23,967)	0	357,599	0	91,006	91,006	9,562	XXX
5999999999. Total - Preferred and Common Stocks						4,614,604	XXX	4,526,036	2,327,687	(24,567)	(963)	0	(25,530)	0	4,525,074	0	89,531	89,531	146,244	XXX
6009999999 - Totals						323,118,746	XXX	318,738,394	234,733,581	61,003	4,038,477	738,869	3,360,611	0	323,447,231	0	(338,485)	(338,485)	12,631,040	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 12	13	14	15	16	17	18	19	20	21
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
00180A-AA-7	AMSR 2020-SFR1 A - CMBS		01/01/2024	GOLDMAN	11/19/2024	Paydown	2,997,124	2,849,669	2,997,124	2,997,124	0	147,456	0	147,456	0	0	0	0	45,431	0
00180A-AB-5	AMSR 2020-SFR1 B - CMBS		01/01/2024	GOLDMAN	11/19/2024	Paydown	1,000,000	951,459	1,000,000	1,000,000	0	48,541	0	48,541	0	0	0	0	17,667	0
03881E-AA-5	ARCLO 2021-FL2 A - CMBS	C	02/13/2024	BANCO SANTANDER	06/17/2024	Paydown	2,416,253	2,409,458	2,416,253	2,416,253	0	6,796	0	6,796	0	0	0	0	51,953	0
038923-BA-5	ARBOR REALTY TRUST INC		01/01/2024	NOMURA SECURITIES/FIXED INCOME	06/12/2024	ODEON CAPITAL	1,000,000	1,015,180	989,063	1,011,084	0	(4,096)	0	(4,096)	0	0	(22,022)	(22,022)	66,712	31,250
05072L-AA-3	AUDAX III A - CDO	C	01/01/2024	Amherst Securities Group LLC	04/05/2024	Paydown	1,191,118	1,189,003	1,191,118	1,191,118	0	2,115	0	2,115	0	0	0	0	32,890	17,602
05580M-82-7	B RILEY FINANCIAL INC		01/01/2024	B.RILEY & CO., LLC	11/01/2024	Stifel, Nicolaus & Co., Inc.	1,000,000	708,800	741,659	699,477	0	97,493	106,816	(9,323)	0	0	42,182	42,182	56,819	9,319
12530B-AA-7	CFMT 2021-3 A - CMO/RMBS		01/01/2024	BARCLAYS CAPITAL INC FIXED INC	06/25/2024	Paydown	1,091,872	1,062,500	1,091,872	1,091,872	0	29,371	0	29,371	0	0	0	0	5,783	209
140501-AB-3	CAPITAL SOUTHWEST CORP		01/01/2024	RAYMOND JAMES & ASSOCIATES INC.	12/09/2024	Direct	1,000,000	945,865	1,000,000	1,000,000	0	54,135	0	54,135	0	0	0	0	61,125	18,875
20824D-AA-1	CONN 24A A - ABS		01/19/2024	MITSUBISHI UFJ SECURITIES	11/15/2024	Paydown	1,000,000	999,984	1,000,000	1,000,000	0	17	0	17	0	0	0	0	26,822	0
244608-AQ-8	DPATH 2018-1 A2R - CDO	C	01/01/2024	GREENSLEDGE CAPITAL MARKETS LLC	08/27/2024	Paydown	1,500,000	1,452,603	1,500,000	1,500,000	0	47,397	0	47,397	0	0	0	0	64,298	15,662
29977G-AB-8	EVERBANK FINANCIAL CORP		01/01/2024	US BANCORP	10/07/2024	Call @ 100.00	500,000	499,408	500,000	499,599	0	191	0	191	0	0	401	401	42,437	2,444
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		01/01/2024	JP Morgan	03/07/2024	Unknown	1,000,000	1,001,409	996,630	1,001,360	0	(49)	0	(49)	0	0	(4,730)	(4,730)	30,289	21,672
34960J-BC-8	FCO 6RR BFR - CDO		01/01/2024	Natixis	08/14/2024	Paydown	1,000,000	969,243	1,000,000	1,000,000	0	30,757	0	30,757	0	0	0	0	41,716	11,115
38172F-AA-6	GOCAP 34R AR1 - CDO	C	01/01/2024	Natixis	09/04/2024	Paydown	1,307,542	1,303,059	1,307,542	1,307,542	0	4,484	0	4,484	0	0	0	0	63,700	14,958
38175D-AC-4	GOCAP 38 B - CDO	C	01/01/2024	WELLS FARGO SECURITIES LLC	07/12/2024	Paydown	1,500,000	1,486,679	1,500,000	1,500,000	0	13,322	0	13,322	0	0	0	0	83,304	23,048
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	01/01/2024	Various	07/16/2024	Paydown	4,000,000	3,990,792	4,000,000	4,000,000	0	9,208	0	9,208	0	0	0	0	204,513	45,636
38177X-AA-2	GBDC3 1 A - CDO		01/01/2024	DEUTSCHE BANK SECURITIES, INC.	11/18/2024	Paydown	1,500,000	1,486,281	1,500,000	1,500,000	0	13,719	0	13,719	0	0	0	0	118,675	23,278
411707-AD-4	HNGRY 2018-1 A2 - RMBS		01/01/2024	Various	04/05/2024	Paydown	2,842,500	2,722,075	2,842,500	2,842,500	0	120,425	0	120,425	0	0	0	0	41,098	4,307
411707-AM-4	HNGRY 241 A2 - RMBS		03/07/2024	BARCLAYS CAPITAL INC FIXED INC	05/08/2024	EXCHANGE	6,500,000	6,500,000	6,376,094	6,500,000	0	0	0	0	0	0	(123,906)	(123,906)	43,216	0
48669R-AA-9	KCAP F3C A - CDO		01/01/2024	Various	09/20/2024	Paydown	1,024,161	1,023,751	1,024,161	1,024,161	0	410	0	410	0	0	0	0	34,253	2,571
55280Q-AU-1	MCFCL V ARR - CDO		01/01/2024	WELLS FARGO SECURITIES LLC	10/10/2024	Paydown	1,000,000	990,475	1,000,000	1,000,000	0	9,525	0	9,525	0	0	0	0	70,695	14,656
62960N-AA-5	NXTC 2020-1 A - CDO		01/01/2024	WELLS FARGO SECURITIES LLC	09/06/2024	Paydown	1,000,000	1,000,058	1,000,000	1,000,000	0	(58)	0	(58)	0	0	0	0	54,517	15,264
691204-AA-9	OR III A1L - CDO	C	01/01/2024	Societe Generale Paris	04/11/2024	Paydown	1,500,000	1,491,723	1,500,000	1,500,000	0	8,277	0	8,277	0	0	0	0	53,885	22,744
70806U-AA-0	PNTPK 2 A1 - CDO	C	01/01/2024	GREENSLEDGE CAPITAL MARKETS LLC	05/21/2024	Paydown	1,000,000	1,000,212	1,000,000	1,000,000	0	(212)	0	(212)	0	0	0	0	45,131	16,160
74331C-AB-4	PROG 2020-SFR1 B - CMBS		01/01/2024	BARCLAYS CAPITAL INC FIXED INC	06/20/2024	Paydown	1,000,000	951,598	1,000,000	1,000,000	0	48,402	0	48,402	0	0	0	0	8,471	0
86271P-AA-3	STRTA II A1 - CDO	C	01/01/2024	Bank of America Merrill Lynch	07/10/2024	Paydown	1,000,000	1,000,181	1,000,000	1,000,000	0	(181)	0	(181)	0	0	0	0	52,647	14,737
876030-AC-1	TAPESTRY INC		01/01/2024	MORGAN STANLEY CO	11/25/2024	Call @ 100.00	1,000,000	1,036,745	1,010,000	1,026,038	0	(10,707)	0	(10,707)	0	0	(26,038)	(26,038)	79,611	6,611
97988Q-AL-8	WDMNT 172R A1R - CDO		01/01/2024	BNP Paribas	12/23/2024	Paydown	2,000,000	1,975,614	2,000,000	2,000,000	0	24,386	0	24,386	0	0	0	0	169,275	29,798
97988W-AA-9	WDMNT 207 A1A - CDO	C	01/01/2024	CITIGROUP	07/09/2024	Paydown	1,000,000	1,000,212	1,000,000	1,000,000	0	(212)	0	(212)	0	0	0	0	53,406	16,160
98878F-AE-9	ZCCP 2021-1 A2A - CDO	C	01/01/2024	Amherst Securities Group LLC	07/15/2024	Paydown	2,000,000	2,000,546	2,000,000	2,000,000	0	(546)	0	(546)	0	0	0	0	112,345	31,065
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							47,870,571	47,014,580	47,484,016	47,608,130	0	700,365	106,816	593,550	0	0	(134,114)	(134,114)	1,832,683	409,142
2509999998. Total - Bonds							47,870,571	47,014,580	47,484,016	47,608,130	0	700,365	106,816	593,550	0	0	(134,114)	(134,114)	1,832,683	409,142
46625H-JQ-4	JPMORGAN CHASE & CO		01/01/2024	JP MORGAN SECURITIES INC.	05/01/2024	Call @ 100.00	1,000,000.000	999,000	1,000,000	999,075	0	75	0	75	0	0	925	925	57,120	28,125
857477-60-8	STATE STREET CORP		01/01/2024	Morgan Stanley	03/15/2024	Call @ 25.00	40,000.000	1,002,400	1,000,000	1,002,400	0	0	0	0	0	0	(2,400)	(2,400)	14,750	0
857477-AQ-6	STATE STREET CORP		01/01/2024	Morgan Stanley	03/15/2024	Call @ 100.00	166,000.000	167,038	166,000	166,000	0	(1,038)	0	(1,038)	0	0	0	0	3,879	725
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								2,168,438	2,166,000	2,167,475	0	(963)	0	(963)	0	0	(1,475)	(1,475)	75,749	28,850
4509999998. Total - Preferred Stocks								2,168,438	2,166,000	2,167,475	0	(963)	0	(963)	0	0	(1,475)	(1,475)	75,749	28,850
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD		01/01/2024	Various	03/04/2024	Piper Jaffray Co.	3,106.000	54,479	57,138	54,479	0	0	0	0	0	0	2,659	2,659	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								54,479	57,138	54,479	0	0	0	0	0	0	2,659	2,659	0	0
5989999998. Total - Common Stocks								54,479	57,138	54,479	0	0	0	0	0	0	2,659	2,659	0	0
5999999999. Total - Preferred and Common Stocks								2,222,917	2,223,138	2,221,954	0	(963)	0	(963)	0	0	1,184	1,184	75,749	28,850
6009999999 - Totals								49,237,497	49,707,154	49,830,084	0	699,403	106,816	592,587	0	0	(132,930)	(132,930)	1,908,432	437,991

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
63655#-10-2	NATIONAL INTERSTATE INS CO OF HAWAII		11051	99-0345306	8BI	16,902,824	0	0	500,000.000	100.0
89684#-10-2	TRIUMPHE CASUALTY CO		41106	95-3623282	8BI	27,813,762	0	0	75,000.000	100.0
92206@-10-7	VANLINER INS CO		21172	86-0114294	8BI	224,345,697	0	0	3,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						269,062,283	0	0	XXX	XXX
89391#-10-6	TRANSPROTECTION SVCS CO			43-1254631	8BIII	2,997,504	0	2,997,504	300.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						2,997,504	0	2,997,504	XXX	XXX
1899999. Total Common Stocks						272,059,787	0	2,997,504	XXX	XXX
1999999 - Totals						272,059,787	0	2,997,504	XXX	XXX

1. Total amount of goodwill nonadmitted $ 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
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FRANCHISE GROUP ROLL UP DIP S+900 05/06/2025			12/20/2024	Exchange	05/06/2025	2,026,368	0	0	0	0	2,026,368	2,026,368	0	0	9.347	9.347	MON	18,837	0
FRANCHISE GROUP, INC. - NEW MONEY TERM LOAN			12/20/2024	DIRECT	05/06/2025	1,027,643	0	1,625	0	0	1,034,895	1,026,018	0	0	13.597	15.875	MON	20,615	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,054,011	0	1,625	0	0	3,061,263	3,052,387	0	0	XXX	XXX	XXX	39,452	0
1909999999. Subtotal - Unaffiliated Bank Loans						3,054,011	0	1,625	0	0	3,061,263	3,052,387	0	0	XXX	XXX	XXX	39,452	0
2419999999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						3,054,011	0	1,625	0	0	3,061,263	3,052,387	0	0	XXX	XXX	XXX	39,452	0
2509999999. Total Bonds						3,054,011	0	1,625	0	0	3,061,263	3,052,387	0	0	XXX	XXX	XXX	39,452	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						3,054,011	0	1,625	0	0	XXX	3,052,387	0	0	XXX	XXX	XXX	39,452	0

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 3,054,011	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
REC 3.334 / PAY SFR-OIS Cmpd +.0026161 10/15/2026	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	08/17/2022	10/15/2026	1	43,000,000	4.75161 / 3.334	0	0	(1,075,973)	(504,582)		(504,582)	402,610	0	0	0	287,530	---	100/100
REC 5.176 / PAY SFR-OIS Cmpd +.0026161 01/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	02/24/2023	01/15/2025	1	70,000,000	4.75161 / 5.176	0	0	(256,493)	5,513		5,513	(113,607)	0	0	0	70,928	---	100/100
REC 3.2715 / PAY SFR-OIS Cmpd +.0026161 01/15/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	07/20/2022	01/15/2027	1	32,000,000	4.75161 / 3.2715	0	0	(819,230)	(431,453)		(431,453)	285,769	0	0	0	228,586	---	100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(2,151,695)	(930,522)	XXX	(930,522)	574,771	0	0	0	587,044	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(2,151,695)	(930,522)	XXX	(930,522)	574,771	0	0	0	587,044	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(2,151,695)	(930,522)	XXX	(930,522)	574,771	0	0	0	587,044	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	(2,151,695)	(930,522)	XXX	(930,522)	574,771	0	0	0	587,044	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(2,151,695)	(930,522)	XXX	(930,522)	574,771	0	0	0	587,044	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(2,151,695)	(930,522)	XXX	(930,522)	574,771	0	0	0	587,044	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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 4.222 / PAY SFR-OIS Cmpd +.0011448 07/15/2024	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCL00F39	09/21/2022	07/15/2024	07/15/2024	Expired	1	13,000,000	5.45448 / 5.44448	0	0	0	(82,512)	0		65,536	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	(82,512)	0	XXX	65,536	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	(82,512)	0	XXX	65,536	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	(82,512)	0	XXX	65,536	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	(82,512)	0	XXX	65,536	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	(82,512)	0	XXX	65,536	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												0	0	0	(82,512)	0	XXX	65,536	0	0	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

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

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			3,311,680	0	5,513	(936,035)	0	5,513	(936,035)	0	587,044	0
0999999999 - Gross Totals			3,311,680	0	5,513	(936,035)	0	5,513	(936,035)	0	587,044	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					5,513	(936,035)						

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	SNZ20JLFK8MNNCLQ0F39	Cash		Morgan Stanley (0617HUTT3)	3,311,680	3,311,680	3,311,680		IV
0199999999 - Total					3,311,680	3,311,680	3,311,680	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 *
Fifth Third Bank	Cincinnati, OH		0.000	0	0	40,394,675	XXX
The Bank of New York Mellon	New York, NY		0.000	164	0	63,891	XXX
Cash Held With Securities On Deposit			0.000	0	0	163	XXX
PNC Bank	Cincinnati, OH		0.000	0	0	(875,193)	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	164	0	39,583,535	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	164	0	39,583,535	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	XXX
0599999 Total - Cash		XXX	XXX	164	0	39,584,285	XXX

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

1. January	40,996,886	4. April	14,049,918	7. July	32,924,895	10. October	25,399,179
2. February	18,165,455	5. May	19,017,581	8. August	47,444,612	11. November	27,899,501
3. March	33,243,479	6. June	13,047,279	9. September	16,669,573	12. December	39,584,285

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-80-7	FIRST AMER:TRS OBG Y	SD	12/18/2024	4.020		293,715	460	59
825252-40-6	INVESCO TREASURY INST		12/31/2024	4.310		27,723,481	48,485	3,412,946
94975H-29-6	ALLSPRING:TRS+ MM I	SD	09/04/2024	4.260		0	0	1
94975P-40-5	ALLSPRING:GOVT MM I	SD	12/02/2024	4.280		457	2	24
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						28,017,653	48,947	3,413,030
8609999999 - Total Cash Equivalents						28,017,653	48,947	3,413,030

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	379,902	361,992
4.	Arkansas AR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	254,993	246,234
5.	California CA	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	69,495,503	68,420,617
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	125,344	122,090
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	349,574	334,583
11.	Georgia GA	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	105,154	106,947
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	662,153	667,106
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	799,889	773,677
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	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	319,845	314,382
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	361,585	351,427
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	368,300	357,695
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	3,474,764	3,418,089	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	1,693,239	1,647,066
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	205,239	204,295
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	689,900	695,057
59.	Subtotal	XXX	XXX	3,474,764	3,418,089	75,810,620	74,603,169
	DETAILS OF WRITE-INS						
5801.	U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION	0	0	689,900	695,057
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	689,900	695,057