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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

The Hanover Insurance Company

NAIC Group Code 0088 (Current) 0088 (Prior) NAIC Company Code 22292 Employer's ID Number 13-5129825

Organized under the Laws of New Hampshire, State of Domicile or Port of Entry NH

Country of Domicile United States of America

Incorporated/Organized 10/05/1972 Commenced Business 04/15/1852

Statutory Home Office 4 Bedford Farms Drive, Suite 107 (Street and Number), Bedford, NH, US 03110-5905 (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Lincoln Street (Street and Number)

Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200 (Area Code) (Telephone Number)

Mail Address 440 Lincoln Street (Street and Number or P.O. Box), Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 440 Lincoln Street (Street and Number)

Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200-8557928 (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood (Name), 508-853-7200-8557928 (Area Code) (Telephone Number)

DHAZELWOOD@HANOVER.COM (E-mail Address), 508-853-6332 (FAX Number)

OFFICERS

President	John Conner Roche	Vice President & Treasurer	Nathaniel William Clarkin
Senior Vice President & Secretary	Charles Frederick Cronin		

OTHER

Jeffrey Mark Farber, Executive Vice President & CFO	Dennis Francis Kerrigan Jr., Executive Vice President & GC	Richard William Lavey, Executive Vice President
Willard Ty-Lunn Lee, Executive Vice President	Denise Maureen Lowsley, Executive Vice President	Bryan James Salvatore, Executive Vice President
Mark Joseph Welzenbach, Executive Vice President		

DIRECTORS OR TRUSTEES

Warren Ellison Barnes	Jeffrey Mark Farber	Lindsay France Greenfield
Dennis Francis Kerrigan Jr.	Richard William Lavey	Willard Ty-Lunn Lee
Denise Maureen Lowsley	John Conner Roche	Bryan James Salvatore
Mark Joseph Welzenbach		

State of Massachusetts
County of Worcester 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.

John Conner Roche President	Charles Frederick Cronin Senior Vice President & Secretary	Nathaniel William Clarkin Vice President & Treasurer

Subscribed and sworn to before me this 2nd day of February, 2023

Jaime Hawley
December 14, 2023

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.....

JAIME L HAWLEY
Notary Public
COMMONWEALTH OF MASSACHUSETTS
My Commission Expires
December 14, 2023

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	217,440,516	2.572	217,440,516	0	217,440,516	2.572
1.02 All other governments	105,484	0.001	105,484	0	105,484	0.001
1.03 U.S. states, territories and possessions, etc. guaranteed	121,558,174	1.438	121,558,174	0	121,558,174	1.438
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	104,471,015	1.236	104,471,015	0	104,471,015	1.236
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,514,572,826	17.912	1,514,572,826	0	1,514,572,826	17.914
1.06 Industrial and miscellaneous	4,288,670,889	50.719	4,288,670,889	0	4,288,670,889	50.724
1.07 Hybrid securities	4,835,784	0.057	4,835,784	0	4,835,784	0.057
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	55,037,030	0.651	55,037,030	0	55,037,030	0.651
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	6,306,691,718	74.585	6,306,691,718	0	6,306,691,718	74.593
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	11,244,560	0.133	11,244,560	0	11,244,560	0.133
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	11,244,560	0.133	11,244,560	0	11,244,560	0.133
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	154,521,524	1.827	154,521,523	0	154,521,523	1.828
3.02 Industrial and miscellaneous Other (Unaffiliated)	4,991,400	0.059	4,991,400	0	4,991,400	0.059
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	1,240,036,531	14.665	1,239,200,743	0	1,239,200,743	14.657
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	16,131,273	0.191	16,131,274	0	16,131,274	0.191
3.09 Total common stocks	1,415,680,728	16.742	1,414,844,939	0	1,414,844,939	16.734
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	182,595,147	2.159	182,595,147	0	182,595,147	2.160
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	182,595,147	2.159	182,595,147	0	182,595,147	2.160
5. Real estate (Schedule A):						
5.01 Properties occupied by company	41,481,387	0.491	41,481,387	0	41,481,387	0.491
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	41,481,387	0.491	41,481,387	0	41,481,387	0.491
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(78,007,786)	(0.923)	(78,007,786)	0	(78,007,786)	(0.923)
6.02 Cash equivalents (Schedule E, Part 2)	42,223,876	0.499	42,223,876	0	42,223,876	0.499
6.03 Short-term investments (Schedule DA)	13,581,631	0.161	13,581,631	0	13,581,631	0.161
6.04 Total cash, cash equivalents and short-term investments	(22,202,279)	(0.263)	(22,202,279)	0	(22,202,279)	(0.263)
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	519,995,691	6.150	519,995,691	0	519,995,691	6.150
10. Receivables for securities	200,282	0.002	200,282	0	200,282	0.002
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	8,455,687,234	100.000	8,454,851,445	0	8,454,851,445	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		43,164,433
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)	2,492,138	2,492,138
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	4,175,184	
	8.2 Totals, Part 3, Column 9	0	4,175,184
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		41,481,387
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		41,481,387

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		178,006,635
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	9,990,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	9,990,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		19,376
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		5,386,063
8.	Deduct amortization of premium and mortgage interest points and commitment fees		34,801
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)		182,595,147
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		182,595,147
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		182,595,147

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		511,093,330
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	27,490,499	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	67,784,985	95,275,484
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		103
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(1,057,614)	
	5.2 Totals, Part 3, Column 9	0	(1,057,614)
6.	Total gain (loss) on disposals, Part 3, Column 19		(1,518,064)
7.	Deduct amounts received on disposals, Part 3, Column 16		82,245,217
8.	Deduct amortization of premium and depreciation		1,309,636
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	242,695	
	10.2 Totals, Part 3, Column 11	0	242,695
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		519,995,691
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		519,995,691

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,343,330,816
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,742,112,599
3.	Accrual of discount		7,936,519
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(12,189,886)	
	4.2. Part 2, Section 1, Column 15	(2,083,604)	
	4.3. Part 2, Section 2, Column 13	(59,431,428)	
	4.4. Part 4, Column 11	(140,787,080)	(214,491,998)
5.	Total gain (loss) on disposals, Part 4, Column 19		81,226,984
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,199,558,884
7.	Deduct amortization of premium		9,945,042
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	4,154,342	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	428,060	
	9.4. Part 4, Column 13	14,130,009	18,712,411
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,718,424
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,733,617,006
12.	Deduct total nonadmitted amounts		835,788
13.	Statement value at end of current period (Line 11 minus Line 12)		7,732,781,218

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	217,440,516	192,393,697	216,868,659	218,727,102
Governments	2.	Canada	105,484	108,098	120,158	100,000
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	217,546,000	192,501,795	216,988,818	218,827,102
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	121,558,174	106,035,037	122,795,054	122,330,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	104,471,015	91,385,810	106,911,678	106,275,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,514,572,826	1,316,242,301	1,515,024,083	1,502,262,046
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	3,791,116,765	3,482,240,539	3,806,318,521	3,831,796,303
	9.	Canada	137,481,148	129,252,879	138,255,800	139,417,447
	10.	Other Countries	419,945,790	381,411,404	420,046,000	422,672,331
	11.	Totals	4,348,543,703	3,992,904,822	4,364,620,321	4,393,886,081
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	6,306,691,718	5,699,069,765	6,326,339,954	6,343,580,229
PREFERRED STOCKS	14.	United States	11,244,560	11,244,560	4,403,199	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	11,244,560	11,244,560	4,403,199	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	11,244,560	11,244,560	4,403,199	
COMMON STOCKS	20.	United States	175,644,196	175,644,196	114,816,331	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	175,644,196	175,644,196	114,816,331	
Parent, Subsidiaries and Affiliates	24.	Totals	1,240,036,531	1,240,036,531	473,879,235	
	25.	Total Common Stocks	1,415,680,727	1,415,680,727	588,695,566	
	26.	Total Stocks	1,426,925,287	1,426,925,287	593,098,765	
	27.	Total Bonds and Stocks	7,733,617,005	7,125,995,052	6,919,438,719	

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	14,447,826	89,742,419	68,696,367	28,984,298	16,069,244	XXX	217,940,155	3.4	160,459,687	2.9	217,940,155	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	14,447,826	89,742,419	68,696,367	28,984,298	16,069,244	XXX	217,940,155	3.4	160,459,687	2.9	217,940,155	0
2. All Other Governments												
2.1 NAIC 1	0	105,484	0	0	0	XXX	105,484	0.0	106,965	0.0	105,484	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	105,484	0	0	0	XXX	105,484	0.0	106,965	0.0	105,484	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	189,167	36,708,845	64,512,579	20,147,583	0	XXX	121,558,174	1.9	116,873,983	2.1	121,558,174	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	189,167	36,708,845	64,512,579	20,147,583	0	XXX	121,558,174	1.9	116,873,983	2.1	121,558,174	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	5,024,443	11,532,691	67,234,267	20,679,614	0	XXX	104,471,015	1.7	100,597,042	1.8	104,471,015	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	5,024,443	11,532,691	67,234,267	20,679,614	0	XXX	104,471,015	1.7	100,597,042	1.8	104,471,015	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	112,679,232	382,859,168	545,698,871	332,137,470	141,247,992	XXX	1,514,622,734	24.0	1,418,183,551	25.4	1,513,633,012	989,721
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	112,679,232	382,859,168	545,698,871	332,137,470	141,247,992	XXX	1,514,622,734	24.0	1,418,183,551	25.4	1,513,633,012	989,721

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	178,993,683	1,359,404,112	733,400,538	17,433,577	16,490,936	XXX	2,305,722,846	36.5	1,655,830,497	29.7	1,777,344,575	528,378,271
6.2 NAIC 2	84,293,615	716,738,402	914,507,531	37,209,364	29,033,115	XXX	1,781,782,025	28.2	1,839,558,049	33.0	1,423,108,739	358,673,286
6.3 NAIC 3	3,052,575	36,238,856	70,288,099	1,763,435	0	XXX	111,342,965	1.8	180,204,046	3.2	30,130,443	81,212,522
6.4 NAIC 4	1,872,390	43,829,802	46,545,339	0	0	XXX	92,247,531	1.5	80,306,456	1.4	15,266,025	76,981,505
6.5 NAIC 5	0	7,047,655	2,653,420	0	0	XXX	9,701,076	0.2	3,136,220	0.1	3,479,318	6,221,757
6.6 NAIC 6	0	234,955	671,576	0	0	XXX	906,531	0.0	0	0.0	0	906,531
6.7 Totals	268,212,262	2,163,493,782	1,768,066,502	56,406,376	45,524,050	XXX	4,301,702,972	68.1	3,759,035,267	67.4	3,249,329,101	1,052,373,872
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	4,835,784	0	0	XXX	4,835,784	0.1	0	0.0	0	4,835,784
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	4,835,784	0	0	XXX	4,835,784	0.1	0	0.0	0	4,835,784
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	2,024,140	0	0	XXX	2,024,140	0.0	793,043	0.0	2,024,140	0
10.3 NAIC 3	0	5,789,732	8,066,608	0	0	XXX	13,856,340	0.2	6,176,482	0.1	13,856,340	0
10.4 NAIC 4	0	17,986,602	19,508,004	0	0	XXX	37,494,605	0.6	17,657,615	0.3	37,494,605	0
10.5 NAIC 5	0	264,954	1,396,991	0	0	XXX	1,661,945	0.0	396,264	0.0	1,661,945	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	24,041,288	30,995,743	0	0	XXX	55,037,030	0.9	25,023,404	0.4	55,037,030	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	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) 311,334,352	1,880,352,719	1,479,542,622	419,382,542	173,808,172	0	4,264,420,407	67.5	XXX	XXX	3,735,052,416	529,367,992
12.2 NAIC 2	(d) 84,293,615	716,738,402	921,367,455	37,209,364	29,033,115	0	1,788,641,950	28.3	XXX	XXX	1,425,132,879	363,509,070
12.3 NAIC 3	(d) 3,052,575	42,028,588	78,354,707	1,763,435	0	0	125,199,305	2.0	XXX	XXX	43,986,783	81,212,522
12.4 NAIC 4	(d) 1,872,390	61,816,404	66,053,343	0	0	0	129,742,136	2.1	XXX	XXX	52,760,631	76,981,505
12.5 NAIC 5	(d) 0	7,312,609	4,050,411	0	0	0	(c) 11,363,020	0.2	XXX	XXX	5,141,263	6,221,757
12.6 NAIC 6	(d) 0	234,955	671,576	0	0	0	(c) 906,531	0.0	XXX	XXX	0	906,531
12.7 Totals	400,552,931	2,708,483,677	2,550,040,113	458,355,341	202,841,287	0	(b) 6,320,273,349	100.0	XXX	XXX	5,262,073,971	1,058,199,377
12.8 Line 12.7 as a % of Col. 7	6.3	42.9	40.3	7.3	3.2	0.0	100.0	XXX	XXX	XXX	83.3	16.7
13. Total Bonds Prior Year												
13.1 NAIC 1	263,396,455	1,278,178,152	1,359,048,526	433,683,269	117,745,323	0	XXX	XXX	3,452,051,725	61.9	3,135,374,744	316,676,981
13.2 NAIC 2	91,520,822	633,844,116	1,020,395,890	64,377,043	30,213,221	0	XXX	XXX	1,840,351,092	33.0	1,455,152,884	385,198,208
13.3 NAIC 3	282,653	40,575,648	139,917,165	5,405,062	200,000	0	XXX	XXX	186,380,529	3.3	85,349,246	101,031,282
13.4 NAIC 4	1,006,726	27,562,735	67,898,359	1,496,250	0	0	XXX	XXX	97,964,071	1.8	20,990,751	76,973,320
13.5 NAIC 5	0	1,369,982	2,162,501	0	0	0	XXX	XXX	(c) 3,532,483	0.1	2,127,540	1,404,944
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	356,206,657	1,981,530,634	2,589,422,441	504,961,625	148,158,543	0	XXX	XXX	(b) 5,580,279,899	100.0	4,698,995,165	881,284,734
13.8 Line 13.7 as a % of Col. 9	6.4	35.5	46.4	9.0	2.7	0.0	XXX	XXX	100.0	XXX	84.2	15.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	266,603,429	1,568,836,481	1,317,422,827	409,838,421	172,351,257	0	3,735,052,416	59.1	3,135,374,744	56.2	3,735,052,416	XXX
14.2 NAIC 2	58,116,947	596,706,803	730,844,475	13,835,607	25,629,047	0	1,425,132,879	22.5	1,455,152,884	26.1	1,425,132,879	XXX
14.3 NAIC 3	2,661,992	18,760,869	21,973,978	589,944	0	0	43,986,783	0.7	85,349,246	1.5	43,986,783	XXX
14.4 NAIC 4	1,823,183	26,812,942	24,124,506	0	0	0	52,760,631	0.8	20,990,751	0.4	52,760,631	XXX
14.5 NAIC 5	0	3,744,272	1,396,991	0	0	0	5,141,263	0.1	2,127,540	0.0	5,141,263	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	329,205,550	2,214,861,368	2,095,762,778	424,263,972	197,980,304	0	5,262,073,971	83.3	4,698,995,165	84.2	5,262,073,971	XXX
14.8 Line 14.7 as a % of Col. 7	6.3	42.1	39.8	8.1	3.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.2	35.0	33.2	6.7	3.1	0.0	83.3	XXX	XXX	XXX	83.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	44,730,923	311,516,237	162,119,795	9,544,121	1,456,916	0	529,367,992	8.4	316,676,981	5.7	XXX	529,367,992
15.2 NAIC 2	26,176,668	120,031,599	190,522,980	23,373,757	3,404,068	0	363,509,070	5.8	385,198,208	6.9	XXX	363,509,070
15.3 NAIC 3	390,583	23,267,719	56,380,729	1,173,492	0	0	81,212,522	1.3	101,031,282	1.8	XXX	81,212,522
15.4 NAIC 4	49,207	35,003,462	41,928,836	0	0	0	76,981,505	1.2	76,973,320	1.4	XXX	76,981,505
15.5 NAIC 5	0	3,568,337	2,653,420	0	0	0	6,221,757	0.1	1,404,944	0.0	XXX	6,221,757
15.6 NAIC 6	0	234,955	671,576	0	0	0	906,531	0.0	0	0.0	XXX	906,531
15.7 Totals	71,347,381	493,622,309	454,277,335	34,091,369	4,860,983	0	1,058,199,377	16.7	881,284,734	15.8	XXX	1,058,199,377
15.8 Line 15.7 as a % of Col. 7	6.7	46.6	42.9	3.2	0.5	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	1.1	7.8	7.2	0.5	0.1	0.0	16.7	XXX	XXX	XXX	XXX	16.7

(a) Includes $ 1,049,291,551 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 $ 9,666,962 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 $ 561,613 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 10,619,932 ; NAIC 2 $ 299,707 ; NAIC 3 $ 2,661,992 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	8,504,858	75,684,544	52,136,280	7,369,616	12,669,572	XXX	156,364,870	2.5	95,639,780	1.7	156,364,870	0
1.02 Residential Mortgage-Backed Securities	5,942,968	14,057,875	16,560,088	21,614,682	3,399,672	XXX	61,575,285	1.0	64,819,907	1.2	61,575,285	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	14,447,826	89,742,419	68,696,367	28,984,298	16,069,244	XXX	217,940,155	3.4	160,459,687	2.9	217,940,155	0
2. All Other Governments												
2.01 Issuer Obligations	0	105,484	0	0	0	XXX	105,484	0.0	106,965	0.0	105,484	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	105,484	0	0	0	XXX	105,484	0.0	106,965	0.0	105,484	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	189,167	36,708,845	64,512,579	20,147,583	0	XXX	121,558,174	1.9	116,873,983	2.1	121,558,174	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	189,167	36,708,845	64,512,579	20,147,583	0	XXX	121,558,174	1.9	116,873,983	2.1	121,558,174	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	5,024,443	11,532,691	67,234,267	20,679,614	0	XXX	104,471,015	1.7	100,597,042	1.8	104,471,015	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	5,024,443	11,532,691	67,234,267	20,679,614	0	XXX	104,471,015	1.7	100,597,042	1.8	104,471,015	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	11,352,588	109,048,033	327,387,526	113,189,272	80,584,504	XXX	641,561,924	10.2	607,517,523	10.9	640,572,202	989,721
5.02 Residential Mortgage-Backed Securities	101,177,649	268,204,850	213,617,512	218,948,198	60,663,489	XXX	862,611,698	13.6	799,797,291	14.3	862,611,698	0
5.03 Commercial Mortgage-Backed Securities	148,995	5,606,285	4,693,832	0	0	XXX	10,449,112	0.2	10,868,737	0.2	10,449,112	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	112,679,232	382,859,168	545,698,871	332,137,470	141,247,992	XXX	1,514,622,734	24.0	1,418,183,551	25.4	1,513,633,012	989,721
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	177,338,973	1,517,910,878	1,410,073,102	29,718,192	45,524,050	XXX	3,180,565,194	50.3	3,050,237,800	54.7	2,457,283,965	723,281,230
6.02 Residential Mortgage-Backed Securities	14,883,939	45,711,965	23,280,486	6,258,810	0	XXX	90,135,200	1.4	2,977,441	0.1	659,647	89,475,553
6.03 Commercial Mortgage-Backed Securities	20,805,981	412,018,724	285,502,873	0	0	XXX	718,327,578	11.4	583,771,032	10.5	606,000,000	112,327,579
6.04 Other Loan-Backed and Structured Securities	55,183,369	187,852,215	49,210,042	20,429,374	0	XXX	312,675,000	4.9	122,048,995	2.2	185,385,489	127,289,511
6.05 Totals	268,212,262	2,163,493,782	1,768,066,502	56,406,376	45,524,050	XXX	4,301,702,972	68.1	3,759,035,267	67.4	3,249,329,101	1,052,373,872
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	4,835,784	0	0	XXX	4,835,784	0.1	0	0.0	0	4,835,784
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	4,835,784	0	0	XXX	4,835,784	0.1	0	0.0	0	4,835,784
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	24,041,288	30,995,743	0	0	XXX	55,037,030	0.9	25,023,404	0.4	55,037,030	0
10.03 Totals	0	24,041,288	30,995,743	0	0	XXX	55,037,030	0.9	25,023,404	0.4	55,037,030	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	202,410,030	1,750,990,475	1,926,179,538	191,104,277	138,778,126	XXX	4,209,462,446	66.6	XXX	XXX	3,480,355,711	729,106,735
12.02 Residential Mortgage-Backed Securities	122,004,556	327,974,690	253,458,086	246,821,690	64,063,161	XXX	1,014,322,183	16.0	XXX	XXX	924,846,630	89,475,553
12.03 Commercial Mortgage-Backed Securities	20,954,976	417,625,009	290,196,705	0	0	XXX	728,776,690	11.5	XXX	XXX	616,449,112	112,327,579
12.04 Other Loan-Backed and Structured Securities	55,183,369	187,852,215	49,210,042	20,429,374	0	XXX	312,675,000	4.9	XXX	XXX	185,385,489	127,289,511
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	24,041,288	30,995,743	0	0	XXX	55,037,030	0.9	XXX	XXX	55,037,030	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	400,552,931	2,708,483,677	2,550,040,113	458,355,341	202,841,287	0	6,320,273,349	100.0	XXX	XXX	5,262,073,971	1,058,199,377
12.10 Line 12.09 as a % of Col. 7	6.3	42.9	40.3	7.3	3.2	0.0	100.0	XXX	XXX	XXX	83.3	16.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	153,418,241	1,389,310,634	1,958,006,974	351,203,631	119,033,613	XXX	XXX	XXX	3,970,973,093	71.2	3,296,889,370	674,083,723
13.02 Residential Mortgage-Backed Securities	179,687,035	327,490,791	199,609,863	133,902,600	26,904,350	XXX	XXX	XXX	867,594,639	15.5	865,472,892	2,121,747
13.03 Commercial Mortgage-Backed Securities	18,130,007	205,271,526	371,238,235	0	0	XXX	XXX	XXX	594,639,768	10.7	524,439,869	70,199,900
13.04 Other Loan-Backed and Structured Securities	4,971,373	51,012,621	43,989,027	19,855,394	2,220,581	XXX	XXX	XXX	122,048,995	2.2	12,193,035	109,855,960
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	8,445,063	16,578,341	0	0	XXX	XXX	XXX	25,023,404	0.4	0	25,023,404
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	356,206,657	1,981,530,634	2,589,422,441	504,961,625	148,158,543	0	XXX	XXX	5,580,279,899	100.0	4,698,995,165	881,284,734
13.10 Line 13.09 as a % of Col. 9	6.4	35.5	46.4	9.0	2.7	0.0	XXX	XXX	100.0	XXX	84.2	15.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	158,626,799	1,418,425,708	1,585,720,929	183,665,131	133,917,143	XXX	3,480,355,711	55.1	3,296,889,370	59.1	3,480,355,711	XXX
14.02 Residential Mortgage-Backed Securities	107,253,792	282,556,201	230,374,637	240,598,840	64,063,161	XXX	924,846,630	14.6	865,472,892	15.5	924,846,630	XXX
14.03 Commercial Mortgage-Backed Securities	17,672,722	351,815,463	246,960,927	0	0	XXX	616,449,112	9.8	524,439,869	9.4	616,449,112	XXX
14.04 Other Loan-Backed and Structured Securities	45,652,238	138,022,709	1,710,542	0	0	XXX	185,385,489	2.9	12,193,035	0.2	185,385,489	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	24,041,288	30,995,743	0	0	XXX	55,037,030	0.9	0	0.0	55,037,030	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	329,205,550	2,214,861,368	2,095,762,778	424,263,972	197,980,304	0	5,262,073,971	83.3	4,698,995,165	84.2	5,262,073,971	XXX
14.10 Line 14.09 as a % of Col. 7	6.3	42.1	39.8	8.1	3.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.2	35.0	33.2	6.7	3.1	0.0	83.3	XXX	XXX	XXX	83.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	43,783,231	332,564,767	340,458,609	7,439,145	4,860,983	XXX	729,106,735	11.5	674,083,723	12.1	XXX	729,106,735
15.02 Residential Mortgage-Backed Securities	14,750,764	45,418,489	23,083,449	6,222,850	0	XXX	89,475,553	1.4	2,121,747	0.0	XXX	89,475,553
15.03 Commercial Mortgage-Backed Securities	3,282,254	65,809,546	43,235,778	0	0	XXX	112,327,579	1.8	70,199,900	1.3	XXX	112,327,579
15.04 Other Loan-Backed and Structured Securities	9,531,131	49,829,506	47,499,500	20,429,374	0	XXX	127,289,511	2.0	109,855,960	2.0	XXX	127,289,511
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	25,023,404	0.4	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	71,347,381	493,622,309	454,277,335	34,091,369	4,860,983	0	1,058,199,377	16.7	881,284,734	15.8	XXX	1,058,199,377
15.10 Line 15.09 as a % of Col. 7	6.7	46.6	42.9	3.2	0.5	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	1.1	7.8	7.2	0.5	0.1	0.0	16.7	XXX	XXX	XXX	XXX	16.7

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	4,298,752	4,298,752	0	0	0
2. Cost of short-term investments acquired	14,218,185	14,218,185	0	0	0
3. Accrual of discount	19,680	19,680	0	0	0
4. Unrealized valuation increase (decrease)	(219)	(219)	0	0	0
5. Total gain (loss) on disposals	(5,129)	(5,129)	0	0	0
6. Deduct consideration received on disposals	4,923,120	4,923,120	0	0	0
7. Deduct amortization of premium	26,518	26,518	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)	13,581,631	13,581,631	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)	13,581,631	13,581,631	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	85,732	0	85,732	0
2. Cost of cash equivalents acquired	530,701,064	351,078	530,349,986	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	488,561,842	350,000	488,211,842	0
7. Deduct amortization of premium	1,078	1,078	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)	42,223,876	0	42,223,876	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	42,223,876	0	42,223,876	0

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

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
440 Lincoln Street Holding Company LLC	!	Worcester	MA	01/01/2015		78,548,121	0	41,481,387	41,481,387	4,175,184	0	0	(4,175,184)	0	11,585,478	8,585,478
0299999. Property occupied by the reporting entity - Administrative						78,548,121	0	41,481,387	41,481,387	4,175,184	0	0	(4,175,184)	0	11,585,478	8,585,478
0399999. Total Property occupied by the reporting entity						78,548,121	0	41,481,387	41,481,387	4,175,184	0	0	(4,175,184)	0	11,585,478	8,585,478
0699999 - Totals						78,548,121	0	41,481,387	41,481,387	4,175,184	0	0	(4,175,184)	0	11,585,478	8,585,478

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
440 Lincoln Street Holding Company LLC	Worcester	MA	01/01/2015		0	0	0	2,492,138
0199999. Acquired by Purchase					0	0	0	2,492,138
0399999 - Totals					0	0	0	2,492,138

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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
703052		PHOENIX	AZ		06/20/2018	4.145	7,500,000	0	0	0	0	0	12,215,950	05/24/2018
703059		CHICAGO	IL		06/28/2018	4.145	5,750,000	0	0	0	0	0	11,500,500	08/01/2018
703068		SAN DIEGO	CA		08/30/2018	4.716	5,000,000	0	0	0	0	0	8,417,340	07/01/2018
703084		WASHINGTON	DC		08/16/2018	3.840	5,500,000	0	0	0	0	0	9,265,410	07/17/2018
703115		WATERTOWN	MA		11/13/2018	4.288	6,666,666	0	0	0	0	0	13,300,000	12/01/2018
703135		LOS ANGELES	CA		01/10/2019	4.186	5,000,000	0	0	0	0	0	9,005,000	12/01/2018
703148		ARLINGTON	VA		03/06/2019	4.074	9,400,000	0	0	0	0	0	14,360,500	01/28/2019
703166		BRIGHTON	MA		06/06/2019	4.206	7,400,000	0	0	0	0	0	11,553,600	05/07/2019
703179		DALLAS	TX		07/26/2019	3.526	5,500,000	0	0	0	0	0	8,966,600	07/11/2019
703204		ATLANTA	GA		08/10/2020	3.640	4,974,251	0	466	0	0	0	8,079,192	08/01/2019
703210		ATLANTA	GA		09/20/2019	3.843	9,992,943	0	938	0	0	0	15,857,940	03/01/2019
703222		KIRKLAND	WA		11/25/2019	3.487	4,996,365	0	457	0	0	0	8,251,950	11/01/2019
703229		LOS ANGELES	CA		02/06/2020	3.515	9,994,029	0	720	0	0	0	17,963,400	10/01/2019
703242		BROOKLYN	NY		03/09/2020	3.904	5,980,751	0	4,584	0	0	0	9,135,620	11/11/2019
703274		WASHINGTON	DC		01/28/2020	3.464	7,491,295	0	2,631	0	0	0	13,007,400	01/23/2020
703340		WASHINGTON	DC		12/03/2020	3.161	4,806,074	0	422	0	0	0	10,117,800	08/21/2020
703393		SAN DIEGO	CA		12/15/2020	2.942	4,995,899	0	448	0	0	0	8,556,000	11/17/2020
703408		ALPHARETTA	GA		02/23/2021	2.860	9,991,324	0	725	0	0	0	20,886,250	12/01/2020
703449		DENVER	CO		05/13/2021	1.896	6,049,110	0	6,847	0	0	0	11,628,000	04/01/2021
703465		CAMBRIDGE	MA		09/09/2021	2.851	14,986,711	0	(24,153)	0	0	0	25,187,728	10/01/2021
703558		NASHVILLE	TN		08/25/2021	2.517	5,661,614	0	(1,788)	0	0	0	8,717,950	09/01/2021
703561		TINICUM TOWNSHIP	PA		12/20/2021	2.721	10,080,310	0	(1,778)	0	0	0	23,670,000	09/29/2021
703583		NEWPORT BEACH	CA		11/23/2021	2.455	8,891,885	0	(4,089)	0	0	0	15,915,000	10/01/2021
703627		WINTER PARK	FL		12/06/2021	2.219	5,995,208	0	(2,980)	0	0	0	9,679,100	10/31/2021
703639		TAMPA	FL		03/07/2022	2.591	9,990,714	0	714	0	0	0	16,946,880	01/01/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							182,595,147	0	(15,835)	0	0	0	322,185,110	XXX
0899999. Total Mortgages in good standing							182,595,147	0	(15,835)	0	0	0	322,185,110	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							182,595,147	0	(15,835)	0	0	0	322,185,110	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 467,269 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
703639	Tampa	FL		03/07/2022	2.839	9,990,000	0	16,946,880
0599999. Mortgages in good standing - Commercial mortgages-all other						9,990,000	0	16,946,880
0899999. Total Mortgages in good standing						9,990,000	0	16,946,880
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						9,990,000	0	16,946,880

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
703124	Nashville	TN		11/14/2018	05/01/2022	4,825,989	0	0	0	0	0	0	4,825,989	4,825,989	0	0	0
0199999. Mortgages closed by repayment						4,825,989	0	0	0	0	0	0	4,825,989	4,825,989	0	0	0
703204	Atlanta	GA		08/10/2020		22,250	0	18	0	0	18	0	22,268	22,268	0	0	0
703242	Brooklyn	NY		03/09/2020		26,972	0	(14)	0	0	(14)	0	26,958	26,958	0	0	0
703340	Washington	DC		12/03/2020		100,595	0	90	0	0	90	0	100,686	100,686	0	0	0
703561	Tinicum Township	PA		12/20/2021		409,847	0	315	0	0	315	0	410,162	410,163	0	0	0
0299999. Mortgages with partial repayments						559,664	0	410	0	0	410	0	560,074	560,074	0	0	0
0599999 - Totals						5,385,653	0	410	0	0	410	0	5,386,063	5,386,063	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP 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	AEA Mezzanine Partners IV LP		STAMFORD	CT	AEA Mezzanine Partners IV LP		07/23/2018	2	3,811,235	3,876,389	3,876,389	65,154	0	0	0	0	284,545	4,357,317	2.029
000000-00-0	AEA Mezzanine Partners III LP		STAMFORD	CT	AEA Mezzanine Partners LP		06/20/2014	2	462,453	462,453	462,453	0	0	0	0	0	242,292	220,493	1.217
000000-00-0	AEA Middle Market Debt Fnd III		STAMFORD	CT	AEA Middle Market Debt Fnd III		12/14/2016	2	8,302,826	8,625,977	8,625,977	323,151	0	0	0	0	750,007	2,910,900	3.478
000000-00-0	Argosy Investmnt Partners V LP		WAYNE	PA	Argosy Investmnt Partners V LP		04/01/2015	2	3,273,535	6,822,637	6,822,637	1,642,790	0	0	0	0	2,390,404	772,993	4.966
000000-00-0	AEA Middle Market Debt Fnd IV		STAMFORD	CT	AEA Middle Market Debt Fnd IV		05/31/2019	2	5,708,953	5,786,689	5,786,689	77,736	0	0	0	0	527,509	2,189,512	2.198
000000-00-0	Barings Real Estate Credit Str		HARTFORD	CT	Barings Real Estate Credit Str		03/30/2017		5,953,937	6,032,842	6,032,842	78,905	0	0	0	0	351,434	1,153,107	3.120
000000-00-0	Centerfield Capital Partners		INDIANAPOLIS	IN	Centerfield Capital Partners		07/09/2012	2	594,371	686,590	686,590	140,274	0	0	0	0	73,865	697,128	3.333
000000-00-0	Heartwood Partners III, LP		NORWALK	CT	Capital Partners III, LP		05/30/2018	3	9,335,452	10,020,845	10,020,845	(1,477,007)	0	0	0	0	2,520,616	2,171,398	2.000
000000-00-0	Heartwood Partners II, LP		NORWALK	CT	Capital Partners II, LP		12/31/2013	3	4,175,835	4,180,593	4,180,593	(1,455,303)	0	0	0	0	1,719,347	443,575	2.144
000000-00-0	Falcon Strategic Partners V		BOSTON	MA	Falcon Strategic Partners V		06/13/2016	2	10,818,800	11,384,355	11,384,355	565,555	0	0	0	0	355,060	4,722,139	1.788
000000-00-0	Falcon Structured Equity Ptner		BOSTON	MA	Falcon Structured Equity Ptner		05/06/2019	2	5,858,749	6,621,109	6,621,109	418,417	0	0	0	0	0	2,420,699	2.653
000000-00-0	Falcon Strategic Partners IV		BOSTON	MA	Falcon Strategic Partners IV		12/26/2013	2	6,689,681	6,684,780	6,684,780	120,746	0	0	0	0	102,812	1,306,645	1.099
000000-00-0	GCG Investors IV, LP		CHICAGO	IL	GCG Investors IV, LP		03/14/2017	2	3,423,842	3,423,842	3,423,842	0	0	0	0	0	393,197	733,781	2.909
000000-00-0	GCG Investors III, LP		CHICAGO	IL	GCG Investors III, LP		08/15/2014	2	1,053,030	1,136,858	1,136,858	83,827	0	0	0	0	159,743	702,361	4.200
000000-00-0	Graham Partners IV, LP		NEWTOWN SQUARE	PA	Graham Partners IV, LP		06/20/2017	3	329,796	329,796	329,796	0	0	0	0	0	2,375,563	1,544,588	1.636
000000-00-0	Graycliff Mezzanine III, LP		NEW YORK	NY	Graycliff Mezzanine III, LP		10/02/2018	2	6,686,172	6,686,172	6,686,172	(315,835)	0	0	0	0	767,765	459,861	8.341
000000-00-0	Harvest Partners SCF II, LP		NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018	2	12,883,438	13,074,367	13,074,367	(1,580,238)	0	0	0	0	2,916,908	3,054,562	1.526
000000-00-0	Harvest Partners SCF, LP		NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	8,289,719	8,551,062	8,551,062	(386,199)	0	0	0	0	893,431	2,677,212	2.659
000000-00-0	Ironwood Mezzanine Fund IV, LP		AVON	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018	2	3,576,988	3,576,988	3,576,988	0	0	0	0	0	584,850	1,365,793	5.492
000000-00-0	LBC Credit Partners III, LP		PHILADELPHIA	PA	LBC Credit Partners III, LP		11/21/2013	2	1,627,451	1,271,875	1,271,875	(238,729)	0	0	0	0	0	800,000	1.907
000000-00-0	LBC Credit Partners IV, LP		PHILADELPHIA	PA	LBC Credit Partners IV, LP		01/13/2017	2	3,144,868	3,144,868	3,144,868	0	0	0	0	0	30,941	5,433,011	2.017
000000-00-0	North Haven Credit Partners II		NEW YORK	NY	North Haven Credit Partners II		12/22/2014	2	6,833,180	6,915,306	6,915,306	(71,669)	0	0	0	0	141,636	6,548,316	1.557
000000-00-0	Morgan Stanley Prime Property		NEW YORK	NY	Morgan Stanley Prime Property		03/30/2017		13,456,124	16,776,440	16,776,440	906,300	0	0	0	0	2,403,745	0	0.050
000000-00-0	New Canaan Funding Mezz VI, LP		NEW CANAAN	CT	New Canaan Funding Mezz VI, LP		11/09/2015	2	2,528,555	2,551,447	2,551,447	(181,312)	0	0	0	0	355,613	664,315	11.789
000000-00-0	New Canaan Funding Mezz V, LP		NEW CANAAN	CT	New Canaan Funding Mezz V, LP		07/16/2012	2	99,197	111,493	111,493	(91,746)	0	0	0	0	155,654	141,443	3.607
000000-00-0	Newstone Capital Partners II		DALLAS	TX	Newstone Capital Partners II		03/03/2011	2	641,116	612,013	612,013	(242,229)	0	0	0	0	10,604	291,146	0.875
000000-00-0	Newstone Capital Partners III		DALLAS	TX	Newstone Capital Partners III		11/09/2016	2	6,260,213	5,580,297	5,580,297	(679,916)	0	0	0	0	0	684,383	1.460
000000-00-0	PA Direct Credit Opport. II		DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	4,492,232	4,492,232	4,492,232	0	0	0	0	0	426,560	1,024,945	1.742
000000-00-0	Peninsula Fund VI LP		DETROIT	MI	Peninsula Fund VI LP		12/09/2015	2	6,372,298	7,024,036	7,024,036	651,738	0	0	0	0	639,887	339,869	2.239
000000-00-0	Siguler Guff Small Business LP		NEW YORK	NY	Siguler Guff Small Business LP		10/06/2017	2	2,702,289	2,811,147	2,811,147	128,846	0	0	0	0	244,574	598,954	6.000
000000-00-0	Spire Capital Partners III LP		NEW YORK	NY	Spire Capital Partners III LP		06/11/2015	3	4,435,551	5,751,471	5,751,471	99,568	0	0	0	0	0	428,964	2.145
000000-00-0	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	2,664,574	2,872,663	2,872,663	208,089	0	0	0	0	160,171	2,234,911	0.750
000000-00-0	Falcon Private Credit Opp. VI		BOSTON	MA	Falcon Private Credit Opp. VI		11/30/2019	2	10,365,136	10,365,136	10,365,136	0	0	0	0	0	1,147,936	4,117,496	0.909
000000-00-0	Siguler Guff Small Business II		NEW YORK	NY	Siguler Guff Small Business II		10/31/2019	2	9,881,459	10,047,203	10,047,203	165,743	0	0	0	0	514,346	940,579	5.960
000000-00-0	Graham Partners V, LP		NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	3,949,015	4,698,214	4,698,203	56,665	0	0	0	0	0	4,588,173	0.854
000000-00-0	North Haven Credit Prtners III		NEW YORK	NY	North Haven Credit Prtners III		12/20/2019	2	14,504,214	14,692,147	14,692,147	(792,448)	0	0	0	0	1,716,721	6,021,558	1.250
000000-00-0	Newstone Capital Partners IV		DALLAS	TX	Newstone Capital Partners IV		12/23/2019	2	6,583,513	6,555,155	6,555,155	(28,358)	0	0	0	0	180,889	3,286,455	1.409
000000-00-0	Peninsula Fund VII LP		DETROIT	MI	PENINSULA Fund VII LP		02/12/2020	2	3,784,463	4,316,841	4,316,841	103,914	0	0	0	0	131,891	4,215,537	2.198
000000-00-0	Spire Capital Parnerts IV,LP		NEW YORK	NY	Spire Capital Parnerts IV,LP		08/01/2020	3	1,883,375	1,894,430	1,894,430	185,098	0	0	0	0	0	5,458,879	2.302
000000-00-0	PA Direct Credit Opport. III		DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	8,088,483	8,502,055	8,502,055	165,486	0	0	0	0	481,099	3,783,989	1.080
000000-00-0	GCG Investors V, LP		CHICAGO	IL	GCG INVESTORS V, LP		10/01/2020	2	6,998,744	7,239,551	7,239,551	409,343	0	0	0	0	185,982	3,187,238	3.571
000000-00-0	Argosy Investment Partners VI, LP		WAYNE	PA	Argosy Investment Partners VI, LP		12/14/2020	2	2,349,609	2,088,541	2,088,541	(159,862)	0	0	0	0	0	5,638,778	1.896
000000-00-0	Harvest Partners Structured Capital Fund III		NEW YORK	NY	Harvest Partners Structured Capital Fund		12/14/2020	2	3,413,744	3,562,489	3,562,489	105,236	0	0	0	0	47,478	4,638,472	0.674
000000-00-0	Performance Direct Investments IV, LP		GREENWICH	CT	Performance Direct Investments IV, LP		03/09/2021	2	7,425,863	9,422,070	9,422,070	603,604	0	0	0	0	271,404	2,204,760	3.117
000000-00-0	Heartwood Partners IV, LP		NORWALK	CT	Heartwood Partners IV, LP		06/30/2021	2	375,447	280,798	280,798	(94,649)	0	0	0	0	0	8,544,035	2.170
000000-00-0	Barings EDIF		HARTFORD	CT	Barings Estate Debt Income		12/13/2021		9,846,335	9,846,335	9,846,335	0	0	0	0	0	150,004	3,329,841	3.200
000000-00-0	Ironwood Mezzanine Fund V, LP		AVON	CT	Ironwood Mezzanine Fund V, LP		08/18/2022	2	800,000	825,173	825,173	25,173	0	0	0	0	0	15,200,000	3.095

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	Audax Direct Lending Solutions II, LP		NEW YORK	NY	Audax Direct Lending Solutions II, LP		09/20/2022	2	2,179,592	2,289,487	2,289,487	109,896	0	0	0	0	0	9,820,408	0.463
2599999. Joint Venture Interests - Other - Unaffiliated									248,915,453	264,505,257	264,505,246	(354,245)	0	0	0	0	26,806,483	138,070,520	XXX
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		992,170	616,033	992,284	0	103	0	0	0	32,103	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	SD	COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	12/12/2006		6,270,465	5,728,618	5,683,077	0	(55,849)	0	0	0	356,650	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									7,262,635	6,344,651	6,675,361	0	(55,747)	0	0	0	388,753	0	XXX
000000-00-0	10 & 120 South Riverside Plaza - MBS		CHICAGO	IL	10 & 120 South Riverside Plaza - MBS		01/23/2014		9,692,824	9,440,811	9,692,824	0	0	0	0	0	400,709	0	0.000
000000-00-0	TR Parkside Towers Corp. - MBS		FOSTER CITY	CA	TR Parkside Towers Corp. - MBS		02/13/2014		10,000,000	9,755,000	10,000,000	0	0	0	0	0	397,000	0	0.000
000000-00-0	Birkdale Village - MBS		HUNTERSVILLE	NC	Birkdale Village - MBS		03/27/2014		8,950,765	8,740,422	8,950,765	0	0	0	0	0	357,886	0	0.000
000000-00-0	Benchmark 320 East 22nd Street - MBS		NEW YORK	NY	Benchmark 320 East 22nd Street - MBS		10/09/2014		7,939,569	7,649,775	7,939,569	0	0	0	0	0	308,445	0	0.000
000000-00-0	MF Houston Virage - MBS		HOUSTON	TX	MF Houston Virage - MBS		12/16/2014		9,436,264	8,309,574	9,436,264	0	0	0	0	0	333,422	0	0.000
000000-00-0	Bella Terra Associates - MBS		HUNTINGTON BEACH	CA	Bella Terra Associates - MBS		04/01/2015		10,000,000	9,470,000	10,000,000	0	0	0	0	0	308,500	0	0.000
000000-00-0	75 State Street - MBS		BOSTON	MA	75 State Street - MBS		04/30/2015		10,000,000	9,439,000	10,000,000	0	0	0	0	0	315,000	0	0.000
000000-00-0	Utopia Center - MBS		QUEENS	NY	Utopia Center - MBS		05/01/2015		4,653,989	4,411,516	4,653,989	0	0	0	0	0	159,825	0	0.000
000000-00-0	Westin Bellevue Hotel - MBS		BELLEVUE	WA	Westin Bellevue Hotel - MBS		06/18/2015		9,520,687	8,647,640	9,520,687	0	0	0	0	0	355,122	0	0.000
000000-00-0	Mall at Bay Plaza - MBS		BRONX	NY	Mall at Bay Plaza - MBS		08/31/2015		9,384,579	8,908,781	9,384,579	0	0	0	0	0	345,794	0	0.000
000000-00-0	JW Marriott Miami - MBS		MIAMI	FL	JW Marriott Miami - MBS		07/22/2015		6,824,711	6,467,779	6,824,711	0	0	0	0	0	258,271	0	0.000
000000-00-0	Oak Park Mall - MBS		OVERLAND PARK	KS	Oak Park Mall - MBS		10/01/2015		9,511,892	7,048,312	7,710,080	0	0	242,695	0	0	364,444	0	0.000
000000-00-0	Washington Square Mall - MBS		PORTLAND	OR	Washington Square Mall - MBS		10/29/2015		9,145,005	9,134,946	9,145,005	0	0	0	0	0	438,077	0	0.000
000000-00-0	Towers at Williams Square - MBS		IRVING	TX	Towers at Williams Square - MBS		10/27/2015		8,602,849	8,125,391	8,602,849	0	0	0	0	0	333,424	0	0.000
000000-00-0	Grand Bohemian - MBS		ORLANDO	FL	Grand Bohemian - MBS		02/26/2016		9,280,762	8,900,250	9,280,762	0	0	0	0	0	400,879	0	0.000
000000-00-0	Hyatt Regency Boston - MBS		BOSTON	MA	Hyatt Regency Boston - MBS		06/23/2016		8,786,366	8,332,989	8,786,366	0	0	0	0	0	355,371	0	0.000
000000-00-0	31 West 52nd Street - MBS		NEW YORK	NY	31 West 52nd Street - MBS		05/03/2016		10,000,000	9,333,000	10,000,000	0	0	0	0	0	355,000	0	0.000
000000-00-0	7 West 34th Street - MBS		NEW YORK	NY	7 West 34th Street - MBS		05/16/2016		10,000,000	9,324,000	10,000,000	0	0	0	0	0	340,000	0	0.000
000000-00-0	Hotel Van Zandt - MBS		AUSTIN	TX	Hotel Van Zandt - MBS		10/05/2017		9,492,979	9,127,500	9,492,979	0	0	0	0	0	423,113	0	0.000
000000-00-0	Graham Industrial Portfolio - MBS		BIRMINGHAM	AL	Graham Industrial Portfolio - MBS		12/04/2017		7,389,069	6,851,145	7,389,069	0	0	0	0	0	267,107	0	0.000
000000-00-0	ML Realty Industrial Lockport - MBS		LOCKPORT	IL	ML Realty Industrial Lockport - MBS		01/29/2018		2,483,478	2,306,903	2,483,478	0	0	0	0	0	92,385	0	0.000
000000-00-0	ML Realty Industrial Elgin - MBS		ELGIN	IL	ML Realty Industrial Elgin - MBS		01/29/2018		1,400,000	1,300,460	1,400,000	0	0	0	0	0	52,080	0	0.000
000000-00-0	ML Realty Indust. Elk Grove - MBS		ELK GROVE VILLAGE	IL	ML Realty Indust. Elk Grove - MBS		01/29/2018		864,348	802,893	864,348	0	0	0	0	0	32,154	0	0.000
000000-00-0	ML Realty Indust. Lincolnshire - MBS		LINCOLNSHIRE	IL	ML Realty Indust. Lincolnshire - MBS		01/29/2018		852,174	791,584	852,174	0	0	0	0	0	31,701	0	0.000
000000-00-0	Pennsylvania Avenue - MBS		WASHINGTON	DC	Pennsylvania Avenue - MBS		07/16/2014		10,000,000	9,538,000	10,000,000	0	0	0	0	0	375,000	0	0.000
000000-00-0	One Sansome - MBS		SAN FRANCISCO	CA	One Sansome - MBS		03/28/2017		10,000,000	9,427,000	10,000,000	0	0	0	0	0	376,000	0	0.000
000000-00-0	Mission City Corporate Center - MBS		SAN DIEGO	CA	Mission City Corporate Center - MBS		10/05/2017		4,984,994	4,611,120	4,984,994	0	0	0	0	0	176,436	0	0.000
2999999. Collateral Loans - Unaffiliated									209,197,305	196,195,790	207,395,493	0	0	242,695	0	0	7,953,144	0	XXX
000000-00-0	R4 LIHTC Housing XV, LP		ATLANTA	GA	R4 Housing Partners XV, LP		02/25/2021		13,147,476	13,147,476	13,147,476	0	(862,431)	0	0	0	(862,431)	0	0.000
000000-00-0	R4 LIHTC Housing XVIII, LP		ATLANTA	GA	R4 Housing Partners XVIII, LP		07/14/2022		24,608,644	24,608,644	24,608,644	0	(391,356)	0	0	0	(391,356)	0	0.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									37,756,120	37,756,120	37,756,120	0	(1,253,787)	0	0	0	(1,253,787)	0	XXX
000000-00-0	Listerine		MORRIS PLAIN	NJ	Listerine		12/29/2006		2,224,469	3,663,471	3,663,471	(703,369)	0	0	0	0	630,483	0	0.000
5899999. Any Other Class of Assets - Unaffiliated									2,224,469	3,663,471	3,663,471	(703,369)	0	0	0	0	630,483	0	XXX
6099999. Total - Unaffiliated									505,355,982	508,465,289	519,995,691	(1,057,614)	(1,309,534)	242,695	0	0	34,525,077	138,070,520	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									505,355,982	508,465,289	519,995,691	(1,057,614)	(1,309,534)	242,695	0	0	34,525,077	138,070,520	XXX

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 992,284 1E ..$ 0 1F ..$ 0 1G ..$ 5,683,077

1B 2A ...$ 0 2B ..$ 0 2C ..$ 0

1C 3A ...$ 0 3B ..$ 0 3C ..$ 0

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 992,284	1E ..$ 0	1F ..$ 0	1G ..$ 5,683,077
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	City Square II Investment LLC	WORCESTER	MA	City Square II Investment LLC	11/01/2010		0	2,063,527	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	2,063,527	0	XXX
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	2	0	1,689,831	0	2.029
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	2	0	23,417	0	1.217
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	2	0	774,404	0	3.478
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	2	0	1,049,237	0	2.198
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017		0	2,528,241	0	3.120
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP	05/30/2018	3	0	1,872,310	0	2.000
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Capital Partners II, LP	12/31/2013	3	0	6,495	0	2.144
000000-00-0	Falcon Strategic Partners V	BOSTON	MA	Falcon Strategic Partners V	06/13/2016	2	0	336,422	0	1.788
000000-00-0	Falcon Structured Equity Ptner	BOSTON	MA	Falcon Structured Equity Ptner	05/06/2019	2	0	568,089	0	2.653
000000-00-0	Falcon Strategic Partners IV	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	2	0	319,823	0	1.099
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP	03/14/2017	2	0	66,909	0	2.909
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	2	0	3,046,735	0	8.341
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP	06/28/2018	2	0	1,677,358	0	1.526
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	2	0	92,109	0	2.659
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	2	0	1,408,319	0	5.492
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II	12/22/2014	2	0	276,130	0	1.557
000000-00-0	New Canaan Funding Mezz VI, LP	NEW CANAAN	CT	New Canaan Funding Mezz VI, LP	11/09/2015	2	0	55,198	0	11.789
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	2	0	19,974	0	1.460
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	2	0	214,443	0	1.742
000000-00-0	Spire Capital Partners III LP	NEW YORK	NY	Spire Capital Partners III LP	06/11/2015	3	0	56,744	0	2.145
000000-00-0	Falcon Private Credit Opp. VI	BOSTON	MA	Falcon Private Credit Opp. VI	11/30/2019	2	0	3,387,833	0	0.909
000000-00-0	Siguler Guff Small Business II	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	2	0	7,262,340	0	5.960
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP	08/31/2019	3	0	170,758	0	0.854
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	2	0	9,867,371	0	1.250
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	2	0	5,061,101	0	1.409
000000-00-0	Peninsula Fund VII LP	DETROIT	MI	PENINSULA Fund VII LP	02/12/2020	2	0	1,269,672	0	2.198
000000-00-0	Spire Capital Parnerts IV,LP	NEW YORK	NY	Spire Capital Parnerts IV,LP	08/01/2020	3	0	771,894	0	2.302
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	2	0	3,848,283	0	1.080
000000-00-0	GCG Investors V, LP	CHICAGO	IL	GCG INVESTORS V, LP	10/01/2020	2	0	4,191,761	0	3.571
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP	12/14/2020	2	0	1,387,907	0	1.896
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Harvest Partners Structured Capital Fund	12/14/2020	2	0	1,596,862	0	0.674
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP	03/09/2021	2	0	1,189,097	0	3.117
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income	12/13/2021		0	8,032,693	0	3.200
000000-00-0	Ironwood Mezzanine Fund V, LP	AVON	CT	Ironwood Mezzanine Fund V, LP	08/18/2022	2	176,233	623,767	0	3.095
000000-00-0	Audax Direct Lending Solutions II, LP	NEW YORK	NY	Audax Direct Lending Solutions II, LP	09/20/2022	2	1,201,661	977,931	0	0.463
2599999. Joint Venture Interests - Other - Unaffiliated							1,377,894	65,721,458	0	XXX
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	01/01/2022		992,182	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							992,182	0	0	XXX
000000-00-0	Dallas Galleria Mall Upsize - MBS	DALLAS	TX	Dallas Galleria Mall Upsize - MBS	04/13/2022		120,424	0	0	0.000
2999999. Collateral Loans - Unaffiliated							120,424	0	0	XXX
000000-00-0	R4 LIHTC Housing XVIII, LP	ATLANTA	GA	R4 Housing Partners XVIII, LP	07/14/2022		25,000,000	0	0	0.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							25,000,000	0	0	XXX
6099999. Total - Unaffiliated							27,490,499	65,721,458	0	XXX
6199999. Total - Affiliated							0	2,063,527	0	XXX
6299999 - Totals							27,490,499	67,784,985	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	City Square II Investment LLC	WORCESTER	MA	City Square II Investment LLC	11/01/2010	09/26/2022	10,510,374	0	0	0	0	0	0	10,510,374	10,510,374	0	0	0	1,964,456
2299999. Joint Venture Interests - Real Estate - Affiliated							10,510,374	0	0	0	0	0	0	10,510,374	10,510,374	0	0	0	1,964,456
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	10/19/2022	1,595,860	0	0	0	0	0	0	1,595,860	1,595,860	0	0	0	0
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	11/07/2022	1,337,624	0	0	0	0	0	0	1,337,624	1,337,624	0	0	0	0
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	04/25/2022	345,087	0	0	0	0	0	0	345,087	345,087	0	0	0	0
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	01/25/2022	137,682	0	0	0	0	0	0	137,682	137,682	0	0	0	0
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017	09/30/2022	1,626,820	0	0	0	0	0	0	1,626,820	1,626,820	0	0	0	0
000000-00-0	Centerfield Capital Partners	INDIANAPOLIS	IN	Centerfield Capital Partners	07/09/2012	07/15/2022	273,085	0	0	0	0	0	0	273,085	273,085	0	0	0	0
000000-00-0	Falcon Strategic Partners V	BOSTON	MA	Falcon Strategic Partners V	06/13/2016	05/03/2022	2,330,188	0	0	0	0	0	0	2,330,188	2,330,188	0	0	0	0
000000-00-0	Falcon Strategic Partners IV	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	11/07/2022	1,371,276	0	0	0	0	0	0	1,371,276	1,371,276	0	0	0	0
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP	03/14/2017	12/29/2022	457,381	0	0	0	0	0	0	457,381	457,381	0	0	0	0
000000-00-0	GCG Investors III, LP	CHICAGO	IL	GCG Investors III, LP	08/15/2014	05/03/2022	66,281	0	0	0	0	0	0	66,281	66,281	0	0	0	0
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP	06/20/2017	12/21/2022	657,637	0	0	0	0	0	0	657,637	657,637	0	0	0	0
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	12/28/2022	1,182,506	0	0	0	0	0	0	1,182,506	1,182,506	0	0	0	0
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP	06/28/2018	09/14/2022	68,115	0	0	0	0	0	0	68,115	68,115	0	0	0	0
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	09/06/2022	2,508,824	0	0	0	0	0	0	2,508,824	2,508,824	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	12/27/2022	571,500	0	0	0	0	0	0	571,500	571,500	0	0	0	0
000000-00-0	LBC Credit Partners III, LP	PHILADELPHIA	PA	LBC Credit Partners III, LP	11/21/2013	12/19/2022	450,249	0	0	0	0	0	0	450,249	450,249	0	0	0	0
000000-00-0	LBC Credit Partners IV, LP	PHILADELPHIA	PA	LBC Credit Partners IV, LP	01/13/2017	11/16/2022	1,354,615	0	0	0	0	0	0	1,354,615	1,354,615	0	0	0	0
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II	12/22/2014	10/20/2022	922,095	0	0	0	0	0	0	922,095	922,095	0	0	0	0
000000-00-0	New Canaan Funding Mezz VI, LP	NEW CANAAN	CT	New Canaan Funding Mezz VI, LP	11/09/2015	10/31/2022	864,212	0	0	0	0	0	0	864,212	864,212	0	0	0	0
000000-00-0	New Canaan Funding Mezz V, LP	NEW CANAAN	CT	New Canaan Funding Mezz V, LP	07/16/2012	10/12/2022	253,595	0	0	0	0	0	0	253,595	253,595	0	0	0	0
000000-00-0	Newstone Capital Partners II	DALLAS	TX	Newstone Capital Partners II	03/03/2011	12/01/2022	25,746	0	0	0	0	0	0	25,746	25,746	0	0	0	0
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	10/17/2022	620,053	0	0	0	0	0	0	620,053	620,053	0	0	0	0
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	12/23/2022	1,447,084	0	0	0	0	0	0	1,447,084	1,447,084	0	0	0	0
000000-00-0	Peninsula Fund VI LP	DETROIT	MI	Peninsula Fund VI LP	12/09/2015	03/22/2022	27,783	0	0	0	0	0	0	27,783	27,783	0	0	0	0
000000-00-0	Siguler Guff Small Business LP	NEW YORK	NY	Siguler Guff Small Business LP	10/06/2017	11/16/2022	1,066,731	0	0	0	0	0	0	1,066,731	1,066,731	0	0	0	0
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	02/01/2022	134,097	0	0	0	0	0	0	134,097	134,097	0	0	0	0
000000-00-0	Falcon Private Credit Opp. VI	BOSTON	MA	Falcon Private Credit Opp. VI	11/30/2019	12/29/2022	1,633,579	0	0	0	0	0	0	1,633,579	1,633,579	0	0	0	0
000000-00-0	Siguler Guff Small Business II	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	11/30/2022	1,333,026	0	0	0	0	0	0	1,333,026	1,333,026	0	0	0	0
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	10/27/2022	985,630	0	0	0	0	0	0	985,630	985,630	0	0	0	0
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	10/17/2022	545,278	0	0	0	0	0	0	545,278	545,278	0	0	0	0
000000-00-0	Spire Capital Parnerts IV,LP	NEW YORK	NY	Spire Capital Parnerts IV,LP	08/01/2020	09/30/2022	1,357,719	0	0	0	0	0	0	1,357,719	1,357,719	0	0	0	0
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP	12/14/2020	08/04/2022	11,613	0	0	0	0	0	0	11,613	11,613	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Harvest Partners Structured Capital Fund	12/14/2020	02/04/2022	1,432,404	0	0	0	0	0	0	1,432,404	1,432,404	0	0	0	0
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP	06/30/2021	11/14/2022	98,775	0	0	0	0	0	0	98,775	98,775	0	0	0	0
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income	12/13/2021	12/30/2022	170,212	0	0	0	0	0	0	170,212	170,212	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							29,264,363	0	0	0	0	0	0	29,264,363	29,264,363	0	0	0	0
000000-00-0	10 & 120 South Riverside Plaza - MBS	CHICAGO	IL	10 & 120 South Riverside Plaza - MBS	01/23/2014	12/01/2022	170,605	0	0	0	0	0	0	170,605	170,605	0	0	0	0
000000-00-0	Dallas Galleria Mall - MBS	DALLAS	TX	Dallas Galleria Mall - MBS	04/11/2014	11/16/2022	7,780,000	0	0	0	0	0	0	7,780,000	6,613,000	0	(1,167,000)	(1,167,000)	265,255
000000-00-0	Westin Galleria Hotel - MBS	DALLAS	TX	Westin Galleria Hotel - MBS	04/11/2014	11/16/2022	2,220,000	0	0	0	0	0	0	2,220,000	1,887,000	0	(333,000)	(333,000)	76,337
000000-00-0	Birkdale Village - MBS	HUNTERSVILLE	NC	Birkdale Village - MBS	03/27/2014	12/01/2022	204,176	0	0	0	0	0	0	204,176	204,176	0	0	0	0
000000-00-0	West Park Village - MBS	TAMPA	FL	West Park Village - MBS	05/13/2014	07/20/2022	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0	391,314
000000-00-0	Benchmark 320 East 22nd Street - MBS	NEW YORK	NY	Benchmark 320 East 22nd Street - MBS	10/09/2014	12/01/2022	155,898	0	0	0	0	0	0	155,898	155,898	0	0	0	0
000000-00-0	MF Houston Virage - MBS	HOUSTON	TX	MF Houston Virage - MBS	12/16/2014	12/01/2022	195,180	0	0	0	0	0	0	195,180	195,180	0	0	0	0
000000-00-0	Utopia Center - MBS	QUEENS	NY	Utopia Center - MBS	05/01/2015	12/01/2022	101,276	0	0	0	0	0	0	101,276	101,276	0	0	0	0
000000-00-0	Mall at Bay Plaza - MBS	BRONX	NY	Mall at Bay Plaza - MBS	08/31/2015	12/01/2022	193,301	0	0	0	0	0	0	193,301	193,301	0	0	0	0
000000-00-0	JW Marriott Miami - MBS	MIAMI	FL	JW Marriott Miami - MBS	07/22/2015	12/01/2022	175,289	0	0	0	0	0	0	175,289	175,289	0	0	0	0
000000-00-0	Oak Park Mall - MBS	OVERLAND PARK	KS	Oak Park Mall - MBS	10/01/2015	12/01/2022	16,047	0	0	0	0	0	0	16,047	16,047	0	0	0	0
000000-00-0	Washington Square Mall - MBS	PORTLAND	OR	Washington Square Mall - MBS	10/29/2015	11/15/2022	457,468	0	0	0	0	0	0	457,468	457,468	0	0	0	0
000000-00-0	Towers at Williams Square - MBS	IRVING	TX	Towers at Williams Square - MBS	10/27/2015	12/01/2022	222,503	0	0	0	0	0	0	222,503	222,503	0	0	0	0
000000-00-0	Grand Bohemian - MBS	ORLANDO	FL	Grand Bohemian - MBS	02/26/2016	12/01/2022	185,170	0	0	0	0	0	0	185,170	185,170	0	0	0	0
000000-00-0	Hyatt Regency Boston - MBS	BOSTON	MA	Hyatt Regency Boston - MBS	06/23/2016	12/01/2022	211,995	0	0	0	0	0	0	211,995	211,995	0	0	0	0
000000-00-0	Ardmore Kings Grant - MBS	CONCORD	NC	Ardmore Kings Grant - MBS	07/07/2016	03/24/2022	4,880,788	0	0	0	0	0	0	4,880,788	4,880,788	0	0	0	386,522
000000-00-0	Alister Balcones - MBS	AUSTIN	TX	Alister Balcones - MBS	07/31/2017	10/12/2022	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	188,549

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	Hotel Van Zandt - MBS	AUSTIN	TX	Hotel Van Zandt - MBS	10/05/2017	12/01/2022	172,487	0	0	0	0	0	0	172,487	172,487	0	0	0	0
000000-00-0	The Reserve Glenview - MBS	GLENVIEW	IL	The Reserve Glenview - MBS	08/03/2017	08/26/2022	6,500,000	0	0	0	0	0	0	6,500,000	6,500,000	0	0	0	134,309
000000-00-0	Graham Industrial Portfolio - MBS	BIRMINGHAM	AL	Graham Industrial Portfolio - MBS	12/04/2017	12/01/2022	10,931	0	0	0	0	0	0	10,931	10,931	0	0	0	0
000000-00-0	Dallas Galleria Mall Upsize - MBS	DALLAS	TX	Dallas Galleria Mall Upsize - MBS	04/13/2022	11/16/2022	0	0	0	0	0	0	0	120,424	102,360	0	(18,064)	(18,064)	2,832
000000-00-0	Mission City Corporate Center - MBS	SAN DIEGO	CA	Mission City Corporate Center - MBS	10/05/2017	12/01/2022	15,006	0	0	0	0	0	0	15,006	15,006	0	0	0	0
000000-00-0	Lincoln Towne Centre - MBS	SCOTTSDALE	AZ	Lincoln Towne Centre - MBS	12/21/2017	12/28/2022	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	170,567
2999999. Collateral Loans - Unaffiliated							43,868,119	0	0	0	0	0	0	43,988,543	42,470,479	0	(1,518,064)	(1,518,064)	1,615,685
6099999. Total - Unaffiliated							73,132,483	0	0	0	0	0	0	73,252,907	71,734,843	0	(1,518,064)	(1,518,064)	1,615,685
6199999. Total - Affiliated							10,510,374	0	0	0	0	0	0	10,510,374	10,510,374	0	0	0	1,964,456
6299999 - Totals							83,642,856	0	0	0	0	0	0	83,763,281	82,245,217	0	(1,518,064)	(1,518,064)	3,580,141

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
912810-QQ-4	UNITED STATES TREASURY				1.A	1,074,059	104.2500	896,550	860,000	1,035,740	0	(7,134)	0	0	4.375	2.929	MN	4,885	37,625	03/29/2017	05/15/2041
912810-QX-9	UNITED STATES TREASURY				1.A	5,280,082	80.9688	4,503,485	5,562,000	5,339,433	0	8,121	0	0	2.750	3.020	FA	57,774	152,955	09/18/2018	08/15/2042
912810-RH-3	UNITED STATES TREASURY				1.A	569,668	85.1094	485,124	570,000	569,747	0	8	0	0	3.125	3.128	FA	6,728	17,813	10/03/2014	08/15/2044
912810-RM-2	UNITED STATES TREASURY				1.A	1,227,251	83.0078	1,037,598	1,250,000	1,231,238	0	575	0	0	3.000	3.093	MN	4,869	37,500	06/17/2015	05/15/2045
912810-RT-7	UNITED STATES TREASURY				1.A	2,256,071	71.3672	1,748,496	2,450,000	2,274,486	0	5,116	0	0	2.250	2.653	FA	20,822	55,125	09/16/2019	08/15/2046
912810-SN-9	UNITED STATES TREASURY				1.A	4,072,137	54.3867	2,229,855	4,100,000	4,073,895	0	764	0	0	1.250	1.277	MN	6,654	51,250	08/21/2020	05/15/2050
912810-SU-3	UNITED STATES TREASURY				1.A	1,873,430	64.1836	1,347,856	2,100,000	1,882,129	0	5,387	0	0	1.875	2.383	FA	14,873	39,375	05/18/2021	02/15/2051
912810-TB-4	UNITED STATES TREASURY				1.A	381,934	63.9766	319,883	500,000	383,388	0	1,454	0	0	1.875	3.104	MN	1,217	4,688	05/31/2022	11/15/2051
912810-TC-2	UNITED STATES TREASURY				1.A	988,772	71.9258	917,054	1,275,000	994,443	0	5,671	0	0	2.000	3.619	MN	3,311	12,750	06/13/2022	11/15/2041
912810-TG-3	UNITED STATES TREASURY				1.A	1,805,030	80.8750	1,649,850	2,040,000	1,806,856	0	1,826	0	0	2.875	3.500	MN	7,615	29,325	09/22/2022	05/15/2052
912810-TL-2	UNITED STATES TREASURY				1.A	447,833	101.0312	449,589	445,000	447,833	0	0	0	0	4.000	3.963	MN	2,311	0	12/28/2022	11/15/2052
912828-3F-5	UNITED STATES TREASURY				1.A	7,289,565	92.3086	6,900,068	7,475,000	7,380,857	0	17,861	0	0	2.250	2.526	MN	21,837	168,188	11/17/2021	11/15/2027
912828-3P-3	UNITED STATES TREASURY				1.A	334,647	95.8906	335,617	350,000	335,484	0	838	0	0	2.250	4.443	JD	3,959	0	11/18/2022	12/31/2024
912828-6F-2	UNITED STATES TREASURY				1.A	4,186,416	95.0820	4,040,985	4,250,000	4,193,320	0	6,904	0	0	2.500	2.945	FA	36,102	53,125	08/04/2022	02/28/2026
912828-6S-4	UNITED STATES TREASURY				1.A	1,617,988	94.5664	1,607,629	1,700,000	1,624,011	0	6,023	0	0	2.375	3.818	AO	6,915	20,188	09/19/2022	04/30/2026
912828-T9-1	UNITED STATES TREASURY				1.A	3,448,396	97.5195	3,520,454	3,610,000	3,589,054	0	24,763	0	0	1.625	2.337	AO	10,047	58,663	12/28/2016	10/31/2023
912828-U2-4	UNITED STATES TREASURY				1.A	12,877,109	92.5820	12,498,570	13,500,000	13,142,552	0	57,593	0	0	2.000	2.721	MN	35,055	230,000	11/18/2022	11/15/2026
912828-V9-8	UNITED STATES TREASURY				1.A	48,893	93.1914	46,596	50,000	49,506	0	112	0	0	2.250	2.504	FA	425	1,125	03/17/2017	02/15/2027
912828-WE-6	UNITED STATES TREASURY	SD			1.A	1,054,596	98.2969	1,056,692	1,075,000	1,072,962	0	2,280	0	0	2.750	2.972	MN	3,838	29,563	12/30/2013	11/15/2023
912828-WE-6	UNITED STATES TREASURY				1.A	3,281,948	98.2969	3,292,946	3,350,000	3,343,203	0	7,604	0	0	2.750	2.988	MN	11,961	92,650	12/30/2013	11/15/2023
912828-YB-0	UNITED STATES TREASURY	SD			1.A	431,767	86.9883	382,749	440,000	434,212	0	815	0	0	1.625	1.837	FA	2,701	7,150	12/12/2019	08/15/2029
912828-YB-0	UNITED STATES TREASURY				1.A	353,264	86.9883	313,158	360,000	355,264	0	667	0	0	1.625	1.837	FA	2,210	5,850	12/12/2019	08/15/2029
912828-Z9-4	UNITED STATES TREASURY				1.A	4,810,930	85.4453	3,930,484	4,600,000	4,755,023	0	(21,194)	0	0	1.500	1.003	FA	26,063	69,000	11/22/2021	02/15/2030
912828-ZQ-6	UNITED STATES TREASURY				1.A	2,368,031	79.3750	1,905,000	2,400,000	2,376,074	0	3,144	0	0	0.625	0.764	MN	1,948	15,000	06/03/2020	05/15/2030
912828-ZT-0	UNITED STATES TREASURY				1.A	7,890,938	90.8555	7,268,440	8,000,000	7,933,294	0	27,375	0	0	0.250	0.599	MN	1,758	20,000	06/03/2021	05/31/2025
91282C-CB-5	UNITED STATES TREASURY				1.A	9,814,242	84.3711	8,268,368	9,800,000	9,809,519	0	(3,060)	0	0	1.625	1.610	MN	20,676	156,813	06/28/2022	05/15/2031
91282C-CS-8	UNITED STATES TREASURY				1.A	9,414,770	81.3633	7,851,558	9,650,000	9,441,932	0	22,540	0	0	1.250	1.518	FA	45,562	121,243	11/05/2021	08/15/2031
91282C-CS-8	UNITED STATES TREASURY	SD			1.A	48,715	81.3633	40,682	50,000	48,868	0	19	0	0	1.250	1.531	FA	236	7	09/28/2021	08/15/2031
91282C-CZ-2	UNITED STATES TREASURY				1.A	98,656	88.9141	88,914	100,000	98,976	0	266	0	0	0.875	1.155	MS	224	875	10/18/2021	09/30/2026
91282C-DJ-7	UNITED STATES TREASURY				1.A	8,839,531	81.6797	7,351,173	9,000,000	8,854,781	0	14,706	0	0	1.375	1.570	MN	16,067	123,750	01/27/2022	11/15/2031
91282C-DL-2	UNITED STATES TREASURY				1.A	6,305,625	87.0312	5,439,450	6,250,000	6,297,595	0	(7,670)	0	0	1.500	1.365	MN	8,242	93,750	12/16/2021	11/30/2028
91282C-DY-4	UNITED STATES TREASURY				1.A FE	2,921,777	85.1328	2,553,984	3,000,000	2,927,364	0	5,587	0	0	1.875	2.168	FA	21,247	28,125	03/24/2022	02/15/2032
91282C-DY-4	UNITED STATES TREASURY	SD			1.A FE	1,478,789	85.1328	1,276,992	1,500,000	1,480,485	0	1,696	0	0	1.875	2.032	FA	10,623	14,063	02/10/2022	02/15/2032
91282C-EF-4	UNITED STATES TREASURY	SD			1.A FE	1,904,973	93.9805	1,785,630	1,900,000	1,904,288	0	(579)	0	0	2.500	2.444	MS	12,136	23,750	03/30/2022	03/31/2027
91282C-EF-4	UNITED STATES TREASURY				1.A FE	2,584,027	93.9805	2,443,493	2,600,000	2,586,171	0	2,038	0	0	2.500	2.633	MS	16,607	32,500	04/14/2022	03/31/2027
91282C-EP-2	UNITED STATES TREASURY				1.A FE	3,559,215	92.4844	3,329,438	3,600,000	3,561,053	0	1,838	0	0	2.875	3.008	MN	13,438	51,750	08/26/2022	05/15/2032
91282C-ET-4	UNITED STATES TREASURY				1.A FE	4,214,404	94.4062	4,012,264	4,250,000	4,218,277	0	3,873	0	0	2.625	2.806	MN	9,808	55,781	06/02/2022	05/31/2027
91282C-EW-7	UNITED STATES TREASURY				1.A FE	930,070	96.8398	919,978	950,000	930,798	0	727	0	0	3.250	3.736	JD	15,523	0	10/13/2022	06/30/2027
91282C-EY-3	UNITED STATES TREASURY				1.A FE	3,805,195	96.9336	3,683,477	3,800,000	3,804,534	0	(661)	0	0	3.000	2.951	JJ	52,663	0	08/02/2022	07/15/2025
91282C-FF-3	UNITED STATES TREASURY				1.A FE	806,906	91.3906	822,515	900,000	808,240	0	1,333	0	0	2.750	4.039	FA	9,349	0	10/28/2022	08/15/2032
91282C-FN-6	UNITED STATES TREASURY				1.A FE	4,237,881	99.5312	4,230,076	4,250,000	4,238,954	0	1,074	0	0	4.250	4.405	MS	46,149	0	10/28/2022	09/30/2024
91282C-FP-1	UNITED STATES TREASURY				1.A FE	2,487,598	100.0078	2,500,195	2,500,000	2,488,418	0	820	0	0	4.250	4.429	AO	22,768	0	10/13/2022	10/15/2025
91282C-FQ-9	UNITED STATES TREASURY				1.A FE	8,024,982	99.7617	8,030,817	8,050,000	8,026,837	0	1,855	0	0	4.375	4.540	AO	60,319	0	11/14/2022	10/31/2024
91282C-FV-8	UNITED STATES TREASURY				1.A FE	985,959	102.4219	973,008	950,000	985,869	0	(90)	0	0	4.125	3.665	MN	5,088	0	12/20/2022	11/15/2032
91282C-FX-4	UNITED STATES TREASURY				1.A FE	4,261,123	100.0547	4,252,325	4,250,000	4,260,769	0	(354)	0	0	4.500	4.360	MN	16,813	0	12/06/2022	11/30/2024

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
91282C-FZ-9	UNITED STATES TREASURY				1.A FE	8,467,461	99.6172	8,467,462	8,500,000	8,467,497	0	36	0	0	3.875	3.961	MN	28,956	0	12/29/2022	11/30/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						155,162,655	XXX	141,006,523	158,162,000	155,865,231	0	202,564	0	0	XXX	XXX	XXX	728,368	1,911,311	XXX	XXX
36179V-ZQ-6	G2 MA7051 - RMBS			4	1.A	992,644	84.4884	952,860	1,127,800	992,038	0	(606)	0	0	2.000	4.010	MON	1,880	11,278	06/28/2022	12/20/2050
36179W-BY-3	G2 MA7255 - RMBS			4	1.A	5,460,560	87.1940	4,604,132	5,280,329	5,478,383	0	13,643	0	0	2.500	1.904	MON	11,001	129,732	06/28/2022	03/20/2051
36179W-NE-4	G2 MA7589 - RMBS			4	1.A	9,152,886	86.9446	7,707,153	8,864,445	9,144,141	0	(3,942)	0	0	2.500	2.011	MON	18,468	221,611	09/28/2021	09/20/2051
36179X-H2-5	G2 MA8349 - RMBS			4	1.A	4,238,007	100.6942	4,262,764	4,233,376	4,238,243	0	236	0	0	5.500	5.484	MON	19,403	38,806	09/28/2022	10/20/2052
3620AR-3K-5	GN 738002 - RMBS			4	1.A	721,176	96.4295	654,519	678,754	722,378	0	4,817	0	0	4.000	2.664	MON	2,263	27,150	11/19/2013	02/15/2041
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS	CF		4	1.A	3,296,854	93.1167	2,981,865	3,202,287	3,264,513	0	(3)	0	0	3.000	2.438	MON	8,006	96,069	01/27/2020	04/20/2046
38378V-2P-9	GNR 2013-117 B - CMO/RMBS			4	1.A	544,410	97.3615	551,772	566,725	559,340	0	(1,628)	0	0	3.000	3.618	MON	1,417	17,002	09/11/2014	10/20/2040
38380T-B7-0	GNR 2017-107 T - CMO/RMBS	CF		4	1.A	1,083,273	97.2195	1,032,660	1,062,195	1,070,750	0	(4,914)	0	0	3.000	2.004	MON	2,655	33,832	01/14/2020	01/20/2047
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS			4	1.A	316,344	97.8149	305,895	312,728	313,463	0	(532)	0	0	3.000	2.481	MON	782	9,382	12/18/2019	10/20/2045
38380Y-R4-9	GNR 2018-122 HA - CMO/RMBS			4	1.A	702,704	97.4703	686,751	704,575	702,864	0	(138)	0	0	3.500	3.555	MON	2,055	24,660	09/25/2018	05/20/2045
38381R-3C-1	GNR 2019-038 JG - CMO/RMBS			4	1.A	1,699,979	91.9271	1,559,330	1,696,268	1,703,538	0	2,809	0	0	3.000	2.932	MON	4,241	50,888	03/27/2019	03/20/2049
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS	CF		4	1.A	3,267,296	90.1051	2,956,445	3,281,108	3,252,117	0	(6,701)	0	0	2.500	2.620	MON	6,836	82,028	09/18/2019	10/20/2049
38382F-A4-6	GNR 2020-079 JE - CMO/RMBS			4	1.A	15,935,063	76.6189	11,750,276	15,336,000	15,850,005	0	(10,015)	0	0	2.000	1.717	MON	25,560	306,720	07/10/2020	03/20/2048
38382K-DE-0	GNR 2020-149 TE - CMO/RMBS			4	1.A	7,699,148	73.4993	5,689,040	7,740,268	7,704,343	0	2,017	0	0	1.500	1.542	MON	9,675	116,104	10/29/2020	01/20/2040
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS			4	1.A	6,595,662	87.8589	5,691,712	6,478,243	6,579,168	0	(11,136)	0	0	2.000	1.654	MON	10,797	129,565	07/01/2021	07/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						61,706,004	XXX	51,387,174	60,565,102	61,575,285	0	(16,091)	0	0	XXX	XXX	XXX	125,037	1,294,827	XXX	XXX
0109999999. Total - U.S. Government Bonds						216,868,659	XXX	192,393,697	218,727,102	217,440,516	0	186,473	0	0	XXX	XXX	XXX	853,405	3,206,138	XXX	XXX
74815H-CF-7	QUEBEC, PROVINCE OF		C		1.D FE	120,158	108.0981	108,098	100,000	105,484	0	(1,480)	0	0	7.500	5.645	AO	1,583	7,500	02/20/2009	04/15/2026
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						120,158	XXX	108,098	100,000	105,484	0	(1,480)	0	0	XXX	XXX	XXX	1,583	7,500	XXX	XXX
0309999999. Total - All Other Government Bonds						120,158	XXX	108,098	100,000	105,484	0	(1,480)	0	0	XXX	XXX	XXX	1,583	7,500	XXX	XXX
011770-T7-9	ALASKA ST			1	1.D FE	250,000	101.4020	253,505	250,000	250,000	0	0	0	0	5.242	5.242	FA	5,460	13,105	12/08/2010	08/01/2026
13063B-JC-7	CALIFORNIA ST			1	1.C FE	1,329,980	128.1160	1,281,160	1,000,000	1,259,939	0	(8,482)	0	0	7.600	5.324	MN	12,667	76,000	08/15/2012	11/01/2040
13063D-C4-8	CALIFORNIA ST				1.C FE	3,706,808	86.0820	3,658,485	4,250,000	3,712,640	0	5,832	0	0	1.700	4.511	FA	30,104	0	12/07/2022	02/01/2028
13063D-GB-8	CALIFORNIA ST				1.C FE	2,492,150	97.4200	2,435,500	2,500,000	2,497,225	0	1,169	0	0	3.375	3.427	AO	21,094	84,375	07/10/2018	04/01/2025
13063D-GC-6	CALIFORNIA ST	SD			1.C FE	3,364,204	93.8530	3,144,076	3,350,000	3,358,215	0	(1,315)	0	0	3.500	3.449	AO	29,313	117,250	04/18/2018	04/01/2028
20772K-JW-0	CONNECTICUT ST			1	1.D FE	800,000	96.2620	770,096	800,000	800,000	0	0	0	0	1.998	1.998	JJ	7,992	15,984	05/29/2020	07/01/2024
246380-7M-5	DELAWARE ST	SD		1	1.A FE	10,668,443	98.5550	10,126,526	10,275,000	10,392,646	0	(31,429)	0	0	4.100	3.744	JJ	210,638	421,275	12/31/2012	07/01/2026
419792-B3-9	HAWAII ST			1	1.C FE	3,000,000	84.7550	2,542,650	3,000,000	3,000,000	0	0	0	0	1.710	1.710	AO	12,825	49,733	11/03/2021	10/01/2028
419792-G4-2	HAWAII ST			1	1.C FE	3,000,000	85.2300	2,556,900	3,000,000	3,000,000	0	0	0	0	1.710	1.710	FA	21,375	41,183	09/30/2021	08/01/2028
419792-J7-2	HAWAII ST			1	1.C FE	4,185,000	100.7300	4,215,551	4,185,000	4,185,000	0	0	0	0	4.925	4.926	AO	33,779	0	10/20/2022	10/01/2028
419792-ZA-7	HAWAII ST			1,2	1.C FE	1,365,980	72.4550	1,449,100	2,000,000	1,372,164	0	6,184	0	0	2.065	5.568	FA	17,208	0	10/25/2022	08/01/2035
594612-BB-8	MICHIGAN ST			2	1.B FE	4,484,995	96.1100	4,324,950	4,500,000	4,489,519	0	2,102	0	0	2.850	2.939	MN	16,388	125,400	11/18/2022	05/15/2025
605581-QB-6	MISSISSIPPI ST				1.C FE	3,000,000	85.5340	2,566,020	3,000,000	3,000,000	0	0	0	0	1.821	1.821	AO	13,658	44,311	11/19/2021	10/01/2028
605581-QN-0	MISSISSIPPI ST				1.C FE	5,000,000	85.5340	4,276,700	5,000,000	5,000,000	0	0	0	0	1.821	1.821	AO	22,763	73,852	11/19/2021	10/01/2028
644682-D8-6	NEW HAMPSHIRE ST	SD		1	1.B FE	5,791,450	100.5360	5,026,800	5,000,000	5,090,427	0	(75,030)	0	0	5.000	3.400	MS	83,333	250,000	12/30/2011	03/01/2024
644682-M7-8	NEW HAMPSHIRE ST			1	1.B FE	4,917,050	98.2440	4,912,200	5,000,000	4,982,904	0	6,611	0	0	3.900	4.050	JD	16,250	195,000	08/27/2010	06/01/2025
677522-4J-0	OHIO ST			1	1.B FE	238,224	78.1610	234,483	300,000	238,919	0	695	0	0	1.730	4.632	FA	2,163	0	11/18/2022	08/01/2031
677522-4K-7	OHIO ST			1	1.B FE	15,000,000	76.4540	11,468,100	15,000,000	15,000,000	0	0	0	0	1.780	1.780	FA	111,250	267,000	06/18/2020	08/01/2032
677522-4L-5	OHIO ST			1	1.B FE	7,610,000	74.9100	5,700,651	7,610,000	7,610,000	0	0	0	0	1.830	1.830	FA	58,026	139,263	06/18/2020	08/01/2033
68608K-NE-4	OREGON			1	1.B FE	118,099	101.3280	116,527	115,000	117,376	0	(723)	0	0	5.742	4.377	FA	2,751	3,302	06/28/2022	08/01/2024
68608K-ZY-7	OREGON	SD		1	1.B FE	1,221,680	101.0570	1,010,570	1,000,000	1,052,181	0	(19,193)	0	0	4.961	2.852	FA	20,671	49,610	12/31/2012	08/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68609T-7H-5	OREGON			1	1.B FE	1,000,000	94.6360	946,360	1,000,000	1,000,000	0	0	0	0	3.492	3.492	MN	5,820	15,908	05/11/2022	05/01/2028
68609T-A2-4	OREGON			1,2	1.B FE	3,989,644	75.7380	3,040,881	4,015,000	3,991,864	0	1,966	0	0	1.846	1.906	FA	30,882	74,117	11/17/2021	08/01/2033
68609T-B8-0	OREGON			1	1.B FE	4,065,000	79.7720	3,242,732	4,065,000	4,065,000	0	0	0	0	1.496	1.496	FA	25,339	60,812	07/09/2020	08/01/2030
68609T-B9-8	OREGON			1,2	1.B FE	2,750,000	78.0760	2,147,090	2,750,000	2,750,000	0	0	0	0	1.596	1.596	FA	18,288	43,890	07/09/2020	08/01/2031
68609T-C2-2	OREGON			1,2	1.B FE	2,800,000	76.6650	2,146,620	2,800,000	2,800,000	0	0	0	0	1.696	1.696	FA	19,787	47,488	07/09/2020	08/01/2032
68609T-UZ-9	OREGON			1	1.B FE	1,000,000	80.7700	807,700	1,000,000	1,000,000	0	0	0	0	1.672	1.672	MN	2,787	16,720	06/10/2020	05/01/2030
68609T-VA-3	OREGON			1,2	1.B FE	585,000	79.5250	465,221	585,000	585,000	0	0	0	0	1.822	1.822	MN	1,776	10,659	06/10/2020	05/01/2031
68609T-VC-9	OREGON			1,2	1.B FE	500,000	76.2620	381,310	500,000	500,000	0	0	0	0	1.972	1.972	MN	1,643	9,860	06/10/2020	05/01/2033
68609T-WK-0	OREGON			1,2	1.B FE	1,430,000	79.5250	1,137,208	1,430,000	1,430,000	0	0	0	0	1.822	1.822	MN	4,342	26,055	06/10/2020	05/01/2031
68609T-ZW-1	OREGON			1	1.B FE	2,000,000	81.6520	1,633,040	2,000,000	2,000,000	0	0	0	0	1.396	1.396	FA	11,633	27,920	07/09/2020	08/01/2029
76222R-YC-0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1.C FE	99,577	98.0340	98,034	100,000	99,694	0	117	0	0	3.000	3.237	MN	500	1,500	06/28/2022	05/01/2024
76222R-YD-8	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1.C FE	197,488	96.4740	192,948	200,000	197,927	0	439	0	0	3.000	3.467	MN	1,000	3,000	06/28/2022	05/01/2025
880541-XZ-5	TENNESSEE ST			1,2	1.A FE	367,838	90.3810	361,524	400,000	369,469	0	1,631	0	0	2.166	4.001	FA	3,610	2,166	11/18/2022	08/01/2027
882722-KE-0	TEXAS ST			1	1.A FE	2,110,000	102.7130	2,167,244	2,110,000	2,110,000	0	0	0	0	5.367	5.366	AO	28,311	113,244	08/19/2009	04/01/2029
882723-PT-0	TEXAS ST			2	1.A FE	5,131,110	97.5660	4,878,300	5,000,000	5,028,450	0	(15,651)	0	0	3.293	2.956	AO	41,163	164,650	12/21/2017	10/01/2025
917542-QR-6	UTAH ST			1	1.A FE	350,000	99.5990	348,597	350,000	350,000	0	0	0	0	4.554	4.553	JJ	7,970	15,939	09/16/2009	07/01/2024
97705M-NW-1	WISCONSIN ST			1,2	1.B FE	15,000	80.2480	12,037	15,000	15,000	0	0	0	0	2.531	2.531	MN	63	475	10/02/2019	05/01/2033
97705M-NW-1	WISCONSIN ST	SD		1,2	1.B FE	2,985,000	80.2480	2,395,403	2,985,000	2,985,000	0	0	0	0	2.531	2.531	MN	12,592	75,455	10/02/2019	05/01/2033
97705M-SC-0	WISCONSIN ST			1,2	1.B FE	6,199,680	76.0980	4,710,466	6,190,000	6,197,379	0	(938)	0	0	1.736	1.719	MN	17,910	107,458	06/25/2020	05/01/2032
97705M-SD-8	WISCONSIN ST			1,2	1.B FE	2,417,832	74.6970	1,792,728	2,400,000	2,413,616	0	(1,726)	0	0	1.836	1.753	MN	7,344	44,064	06/26/2020	05/01/2033
97705M-VN-2	WISCONSIN ST			1	1.B FE	1,257,823	81.4650	1,059,045	1,300,000	1,260,621	0	2,798	0	0	1.402	1.888	MN	3,038	17,603	06/28/2022	05/01/2029
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						122,795,054	XXX	106,035,037	122,330,000	121,558,174	0	(124,946)	0	0	XXX	XXX	XXX	995,503	2,845,624	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						122,795,054	XXX	106,035,037	122,330,000	121,558,174	0	(124,946)	0	0	XXX	XXX	XXX	995,503	2,845,624	XXX	XXX
033162-HX-9	ANCHORAGE ALASKA			1	1.C FE	1,550,000	85.4200	1,324,010	1,550,000	1,550,000	0	0	0	0	1.896	1.896	MS	9,796	20,817	12/03/2021	09/01/2028
033162-JF-6	ANCHORAGE ALASKA			1	1.C FE	1,500,000	85.4830	1,282,245	1,500,000	1,500,000	0	0	0	0	1.896	1.896	MS	9,480	20,145	12/03/2021	09/01/2028
052396-UU-0	AUSTIN TEX			1	1.B FE	601,789	100.2680	531,420	530,000	543,930	0	(8,043)	0	0	4.746	3.111	MS	8,385	25,154	01/02/2015	09/01/2024
052396-UV-8	AUSTIN TEX			1	1.B FE	1,000,000	102.3380	1,023,380	1,000,000	1,000,000	0	0	0	0	5.310	5.309	MS	17,700	53,100	08/28/2009	09/01/2029
100853-E9-7	BOSTON MASS			1	1.A FE	1,600,000	72.3800	1,158,080	1,600,000	1,600,000	0	0	0	0	1.638	1.638	MS	8,736	26,208	12/10/2020	03/01/2033
199507-2V-5	COLUMBUS OHIO CITY SCH DIST				1.C FE	1,137,520	100.0590	1,000,590	1,000,000	1,015,887	0	(16,854)	0	0	5.000	3.223	JD	4,167	50,000	11/07/2014	12/01/2023
199507-2W-3	COLUMBUS OHIO CITY SCH DIST				1.C FE	1,141,380	100.3970	1,003,970	1,000,000	1,030,862	0	(15,365)	0	0	5.000	3.323	JD	4,167	50,000	11/07/2014	12/01/2024
212204-JP-7	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1,2	1.B FE	203,985	79.3690	198,423	250,000	205,620	0	1,635	0	0	2.563	4.713	FA	2,670	3,204	06/28/2022	08/01/2033
212204-JQ-5	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1,2	1.B FE	2,421,682	78.0080	2,433,850	3,120,000	2,426,964	0	5,282	0	0	2.613	5.188	FA	33,969	0	11/18/2022	08/01/2034
212204-JQ-5	CONTRA COSTA CALIF CMNTY COLLEGE DIST	SD		1,2	1.B FE	1,000,000	78.0080	780,080	1,000,000	1,000,000	0	0	0	0	2.613	2.613	FA	10,888	26,130	08/29/2019	08/01/2034
212204-LQ-2	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1,2	1.B FE	500,000	79.7180	398,590	500,000	500,000	0	0	0	0	2.100	2.100	FA	4,375	10,500	11/12/2020	08/01/2031
212204-ME-8	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1	1.B FE	1,900,000	96.6380	1,836,122	1,900,000	1,900,000	0	0	0	0	4.240	4.241	FA	19,021	0	09/16/2022	08/01/2028
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	3,797,910	100.2090	3,006,270	3,000,000	3,000,000	0	0	0	0	6.450	6.450	FA	73,100	193,500	12/27/2012	02/15/2035
235308-UL-5	DALLAS TEX INDPT SCH DIST			1,2	1.B FE	775,000	100.1310	776,015	775,000	775,000	0	0	0	0	5.049	5.049	FA	14,782	39,130	12/06/2013	08/15/2033
258147-QU-4	DORCHESTER CNTY S C			2	1.B FE	2,518,225	100.1200	2,503,000	2,500,000	2,500,000	0	0	0	0	5.700	5.699	MN	23,750	142,500	08/26/2009	05/01/2029
442331-7E-8	HOUSTON TEX				1.D FE	1,900,325	77.4230	1,517,491	1,960,000	1,903,302	0	2,977	0	0	1.787	2.151	MS	11,675	31,978	06/28/2022	03/01/2031
442331-7F-5	HOUSTON TEX	SD		2	1.D FE	3,200,000	75.9780	2,431,296	3,200,000	3,200,000	0	0	0	0	1.927	1.927	MS	20,555	61,835	08/18/2021	03/01/2032
446222-UT-6	HUNTINGTON BEACH CALIF UN HIGH SCH DIST				1.D FE	1,460,518	85.9940	1,397,403	1,625,000	1,478,945	0	18,427	0	0	1.534	3.683	FA	10,386	12,464	05/10/2022	08/01/2027
446222-UV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST	SD			1.D FE	2,257,982	82.0320	1,886,736	2,300,000	2,260,608	0	2,626	0	0	1.884	2.149	FA	18,055	40,506	06/28/2022	08/01/2029
494791-SS-6	KING CNTY WASH PUB HOSP DIST NO 002				1.D FE	3,850,000	83.6700	3,221,295	3,850,000	3,850,000	0	0	0	0	2.001	2.001	JD	6,420	84,314	10/14/2021	12/01/2029
495224-R7-4	KING CNTY WASH SCH DIST NO 411 ISSAQUAH			2	1.B FE	2,563,860	99.6200	2,490,500	2,500,000	2,500,000	0	0	0	0	5.500	5.436	JD	11,458	137,500	12/31/2013	12/01/2027

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
54438C-YL-0	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	919,874	88.0380	924,399	1,050,000	923,117	0	3,243	0	0	1.174	4.891	FA	5,136	0	11/22/2022	08/01/2026
54438C-YM-8	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	2,035,000	85.8220	1,746,478	2,035,000	2,035,000	0	0	0	0	1.606	1.606	FA	13,618	32,682	10/30/2020	08/01/2028
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	6,400,000	79.9660	5,117,824	6,400,000	6,400,000	0	0	0	0	2.106	2.106	FA	56,160	134,784	10/30/2020	08/01/2032
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	413,200	77.6350	388,175	500,000	416,351	0	3,151	0	0	2.336	4.323	FA	4,867	5,840	06/28/2022	08/01/2033
561076-G5-3	MALDEN MASS			2	1.D FE	413,658	96.1470	403,817	420,000	418,815	0	582	0	0	2.750	2.900	JD	513	11,550	12/18/2012	12/15/2024
561076-G6-1	MALDEN MASS			2	1.D FE	413,284	94.6090	397,358	420,000	418,237	0	562	0	0	2.900	3.050	JD	541	12,180	12/18/2012	12/15/2025
592112-UH-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	739,530	73.3330	549,998	750,000	740,654	0	1,001	0	0	1.486	1.642	JJ	5,573	11,145	11/17/2021	07/01/2031
64327T-AX-6	NEW CASTLE CNTY DEL			1	1.A FE	1,000,000	98.3490	983,490	1,000,000	1,000,000	0	0	0	0	4.206	4.206	JJ	19,394	42,060	09/21/2010	07/15/2025
64966M-EC-9	NEW YORK N Y			1,2	1.C FE	4,336,110	88.7120	3,947,684	4,450,000	4,379,046	0	11,246	0	0	2.690	2.997	FA	49,877	119,705	12/21/2018	08/01/2028
64966M-EH-8	NEW YORK N Y			1	1.C FE	961,030	92.2730	922,730	1,000,000	982,577	0	4,541	0	0	2.460	2.976	FA	10,250	24,600	12/21/2017	08/01/2026
655867-JD-2	NORFOLK VA			1	1.B FE	4,466,620	100.0820	4,003,280	4,000,000	4,008,556	0	(51,884)	0	0	5.050	3.716	MS	67,333	202,000	12/31/2012	03/01/2023
655867-ZD-4	NORFOLK VA			1,2	1.C FE	300,000	81.2650	243,795	300,000	300,000	0	0	0	0	2.804	2.804	AO	2,103	9,914	08/02/2019	10/01/2033
655867-ZD-4	NORFOLK VA	SD		1,2	1.C FE	2,500,000	81.2650	2,031,625	2,500,000	2,500,000	0	0	0	0	2.804	2.804	AO	17,525	68,598	08/02/2019	10/01/2033
678519-C3-1	OKLAHOMA CITY OKLA				1.A FE	43,494	94.2640	42,419	45,000	43,648	0	154	0	0	3.030	3.818	MS	455	682	06/28/2022	03/01/2027
678519-C4-9	OKLAHOMA CITY OKLA				1.A FE	124,736	93.0830	121,008	130,000	125,170	0	434	0	0	3.120	3.922	MS	1,352	2,028	06/28/2022	03/01/2028
720424-ZX-1	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	2,445,000	81.1150	1,983,262	2,445,000	2,445,000	0	0	0	0	1.553	1.553	JD	3,164	37,971	07/09/2020	12/01/2029
720424-ZZ-6	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	850,000	77.5440	659,124	850,000	850,000	0	0	0	0	1.733	1.733	JD	1,228	14,731	07/09/2020	12/01/2031
727199-KH-3	PLANO TEX INDPT SCH DIST			2	1.B FE	5,391,045	100.1350	4,756,413	4,750,000	4,750,000	0	0	0	0	6.170	6.170	FA	110,717	293,075	12/31/2012	02/15/2029
758449-SA-1	REEDY CREEK IMPT DIST FLA			1	1.D FE	1,000,000	81.9090	819,090	1,000,000	1,000,000	0	0	0	0	2.147	2.147	JD	1,789	21,470	02/05/2020	06/01/2029
758449-SC-7	REEDY CREEK IMPT DIST FLA	SD		1	1.D FE	990,000	77.4290	766,547	990,000	990,000	0	0	0	0	2.297	2.297	JD	1,895	22,740	02/05/2020	06/01/2031
758449-SC-7	REEDY CREEK IMPT DIST FLA			1	1.D FE	2,513,075	77.4290	1,943,468	2,510,000	2,512,351	0	(251)	0	0	2.297	2.285	JD	4,805	57,655	02/12/2020	06/01/2031
758449-SH-6	REEDY CREEK IMPT DIST FLA			1	1.D FE	1,841,981	68.1980	1,258,253	1,845,000	1,842,335	0	137	0	0	2.731	2.743	JD	4,199	50,387	02/05/2020	06/01/2038
79623P-EX-9	SAN ANTONIO TEX			2	1.A FE	2,485,290	77.7310	2,436,867	3,135,000	2,492,066	0	6,776	0	0	1.863	4.643	FA	24,335	2,968	11/18/2022	02/01/2032
79623P-EX-9	SAN ANTONIO TEX	SD		2	1.A FE	9,865,000	77.7310	7,668,163	9,865,000	9,865,000	0	0	0	0	1.863	1.863	FA	76,577	183,332	07/01/2020	02/01/2032
797661-XF-7	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	500,000	81.3640	406,820	500,000	500,000	0	0	0	0	2.922	2.922	FA	6,088	14,610	07/31/2019	08/01/2034
797661-XG-5	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	3,400,000	80.8670	2,749,478	3,400,000	3,400,000	0	0	0	0	3.145	3.145	FA	44,554	106,930	07/31/2019	08/01/2037
799017-UY-2	SAN MATEO CALIF UN HIGH SCH DIST				1.A FE	1,295,985	92.1360	1,211,588	1,315,000	1,305,155	0	1,936	0	0	2.879	3.052	MS	12,620	37,859	12/21/2017	09/01/2027
799017-UZ-9	SAN MATEO CALIF UN HIGH SCH DIST			2	1.A FE	143,951	90.7100	136,065	150,000	144,407	0	456	0	0	2.979	3.715	MS	1,490	2,234	06/28/2022	09/01/2028
799017-XZ-6	SAN MATEO CALIF UN HIGH SCH DIST				1.A FE	492,715	80.3130	401,565	500,000	493,806	0	872	0	0	1.451	1.648	MS	2,418	6,852	09/29/2021	09/01/2029
801315-KX-9	SANTA BARBARA CALIF UNI SCH DIST	SD		2	1.C FE	2,280,000	77.0090	1,755,805	2,280,000	2,280,000	0	0	0	0	1.953	1.953	FA	18,554	44,528	07/01/2020	08/01/2032
802385-RW-6	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	1,017,430	76.6050	766,050	1,000,000	1,013,990	0	(1,711)	0	0	1.946	1.748	FA	8,108	19,460	12/09/2020	08/01/2032
802385-RX-4	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	716,618	75.2870	527,009	700,000	713,343	0	(1,630)	0	0	2.046	1.776	FA	5,968	14,322	12/09/2020	08/01/2033
802385-SD-7	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	492,990	78.0620	390,310	500,000	493,953	0	640	0	0	1.846	2.000	FA	3,846	9,230	06/24/2021	08/01/2031
833085-5E-9	SNOHOMISH CNTY WASH				1.B FE	894,027	95.9260	844,149	880,000	887,404	0	(1,739)	0	0	3.650	3.419	JD	2,677	32,120	12/21/2018	12/01/2026
849476-LE-4	SPRING BRANCH TEX INDPT SCH DIST			2	1.C FE	2,289,660	100.3750	2,007,500	2,000,000	2,000,000	0	0	0	0	5.892	5.892	FA	49,100	117,840	08/15/2012	02/01/2039
938429-S5-7	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV			2	1.B FE	1,000,000	91.4190	914,190	1,000,000	1,000,000	0	0	0	0	3.227	3.227	JD	1,434	32,270	04/27/2017	06/15/2028
938429-S5-7	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	SD		2	1.B FE	1,000,000	91.4190	914,190	1,000,000	1,000,000	0	0	0	0	3.227	3.227	JD	1,434	32,270	04/27/2017	06/15/2028
95736V-FA-5	WESTCHESTER CNTY N Y				1.B FE	2,060,200	102.2530	2,045,060	2,000,000	2,059,913	0	(287)	0	0	5.000	4.412	JD	4,444	0	12/15/2022	12/15/2028
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						106,911,678	XXX	91,385,810	106,275,000	104,471,015	0	(31,083)	0	0	XXX	XXX	XXX	969,674	2,861,606	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						106,911,678	XXX	91,385,810	106,275,000	104,471,015	0	(31,083)	0	0	XXX	XXX	XXX	969,674	2,861,606	XXX	XXX
010268-CQ-1	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	9,000,000	84.7630	7,628,670	9,000,000	9,000,000	0	0	0	0	1.727	1.727	MS	51,810	136,865	10/07/2021	09/01/2028
040654-YA-7	ARIZONA ST TRANSN BRD HWY REV	SD		1	1.B FE	2,400,000	84.5630	2,029,512	2,400,000	2,400,000	0	0	0	0	2.462	2.462	JJ	29,544	59,088	01/10/2020	07/01/2030
040654-YB-5	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	500,000	82.2860	411,430	500,000	500,000	0	0	0	0	2.662	2.662	JJ	6,655	13,310	01/10/2020	07/01/2032
051249-HB-9	AUGUSTA GA WTR & SEW REV				1.E FE	298,542	99.4000	298,200	300,000	299,135	0	593	0	0	3.800	4.196	AO	2,850	5,700	06/28/2022	10/01/2023
051595-BZ-8	AURORA COLO WTR REV			1	1.B FE	1,970,000	78.3620	1,543,731	1,970,000	1,970,000	0	0	0	0	1.698	1.698	FA	13,938	29,920	08/20/2021	08/01/2031

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
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV			1	1.D FE	620,000	100.6070	623,763	620,000	620,000	0	0	0	0	5.086	5.085	MN	4,029	31,533	06/11/2010	11/15/2025
052414-TD-1	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.D FE	224,813	85.3350	213,338	250,000	226,121	0	1,309	0	0	2.685	4.118	MN	858	3,356	06/28/2022	11/15/2030
052414-TF-6	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.D FE	1,000,000	83.5090	835,090	1,000,000	1,000,000	0	0	0	0	2.885	2.885	MN	3,686	28,850	07/31/2019	11/15/2032
052414-TK-5	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.D FE	2,000,000	74.1190	1,482,380	2,000,000	2,000,000	0	0	0	0	3.566	3.566	MN	9,113	71,320	07/31/2019	11/15/2049
059231-V9-8	BALTIMORE MD REV				1.D FE	1,000,000	78.8450	788,450	1,000,000	1,000,000	0	0	0	0	1.775	1.775	JJ	8,875	17,750	11/19/2020	07/01/2030
059231-W4-8	BALTIMORE MD REV			2	1.D FE	812,944	74.2970	594,376	800,000	810,331	0	(1,268)	0	0	2.125	1.939	JJ	8,500	17,000	12/01/2020	07/01/2033
059231-X9-6	BALTIMORE MD REV			1,2	1.D FE	1,045,000	77.3900	808,726	1,045,000	1,045,000	0	0	0	0	1.925	1.925	JJ	10,058	20,116	11/19/2020	07/01/2031
059231-Y3-8	BALTIMORE MD REV			1,2	1.D FE	500,000	74.2970	371,485	500,000	500,000	0	0	0	0	2.125	2.125	JJ	5,313	10,625	11/19/2020	07/01/2033
082869-LH-9	BENTON CNTY WASH PUB UTIL DIST NO 001 EL			1	1.D FE	1,006,346	102.2670	833,476	815,000	878,000	0	(15,050)	0	0	5.860	3.678	MN	7,960	47,759	12/31/2012	11/01/2026
091096-NZ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	173,050	81.7030	163,406	200,000	174,915	0	1,865	0	0	1.613	3.984	JJ	1,613	1,613	06/28/2022	01/01/2029
091096-PB-7	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	4,432,080	77.5540	3,412,376	4,400,000	4,427,532	0	(3,204)	0	0	1.813	1.729	JJ	39,886	73,789	07/27/2021	01/01/2031
091096-PC-5	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	4,645,804	76.7550	3,530,730	4,600,000	4,639,713	0	(4,290)	0	0	2.013	1.902	JJ	46,299	85,653	07/27/2021	01/01/2032
091096-PG-6	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	630,531	73.6780	663,102	900,000	632,636	0	2,105	0	0	2.513	5.798	JJ	11,309	0	11/03/2022	01/01/2036
13067W-PH-9	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1	1.B FE	1,060,000	94.9060	1,006,004	1,060,000	1,060,000	0	0	0	0	2.827	2.827	JD	2,497	29,966	12/07/2017	12/01/2025
13077D-FH-0	CALIFORNIA ST UNIV REV				1.D FE	2,194,280	95.0590	1,901,180	2,000,000	2,151,427	0	(38,143)	0	0	3.503	1.464	MN	11,677	70,060	11/17/2021	11/01/2026
13077D-HX-3	CALIFORNIA ST UNIV REV			2	1.D FE	11,361,195	72.8610	8,269,724	11,350,000	11,358,170	0	(1,040)	0	0	3.590	3.578	MN	67,911	407,465	07/24/2019	11/01/2051
13077D-MS-8	CALIFORNIA ST UNIV REV			1,2	1.D FE	200,000	77.8630	155,726	200,000	200,000	0	0	0	0	1.940	1.940	MN	647	3,880	08/27/2020	11/01/2031
13077D-MS-8	CALIFORNIA ST UNIV REV	SD		1,2	1.D FE	3,000,000	77.8630	2,335,890	3,000,000	3,000,000	0	0	0	0	1.940	1.940	MN	9,700	58,200	08/27/2020	11/01/2031
13077D-QH-8	CALIFORNIA ST UNIV REV			1	1.D FE	657,055	80.7740	682,540	845,000	660,819	0	3,764	0	0	1.674	5.552	MN	2,358	0	10/28/2022	11/01/2029
13077D-QJ-4	CALIFORNIA ST UNIV REV			1	1.D FE	288,278	79.1020	276,857	350,000	291,466	0	3,189	0	0	1.794	4.336	MN	1,047	3,140	06/28/2022	11/01/2030
13077D-QK-1	CALIFORNIA ST UNIV REV			1	1.D FE	1,600,000	77.2570	1,236,112	1,600,000	1,600,000	0	0	0	0	1.854	1.854	MN	4,944	29,664	07/09/2021	11/01/2031
13077D-QL-9	CALIFORNIA ST UNIV REV			1,2	1.D FE	800,000	76.2360	609,888	800,000	800,000	0	0	0	0	1.994	1.994	MN	2,659	15,952	07/09/2021	11/01/2032
14329N-FQ-2	CARMEL IND REDEV AUTH LEASE RENT REV			2	1.C FE	600,000	80.9710	485,826	600,000	600,000	0	0	0	0	1.754	1.754	FA	4,385	10,524	09/24/2020	08/01/2029
14329N-FR-0	CARMEL IND REDEV AUTH LEASE RENT REV			2	1.C FE	3,050,000	79.1070	2,412,764	3,050,000	3,050,000	0	0	0	0	1.774	1.774	FA	22,545	54,107	09/24/2020	08/01/2030
14329N-FS-8	CARMEL IND REDEV AUTH LEASE RENT REV			2	1.C FE	2,190,000	77.0870	1,688,205	2,190,000	2,190,000	0	0	0	0	1.854	1.854	FA	16,918	40,603	09/24/2020	08/01/2031
160429-YF-7	CHARLESTON S C WTRWKS & SWR REV				1.A FE	1,200,000	84.2050	1,010,460	1,200,000	1,200,000	0	0	0	0	1.490	1.490	JJ	8,940	17,880	06/18/2020	01/01/2029
160429-YG-5	CHARLESTON S C WTRWKS & SWR REV				1.A FE	3,500,000	82.1480	2,875,180	3,500,000	3,500,000	0	0	0	0	1.550	1.550	JJ	27,125	54,250	06/18/2020	01/01/2030
160429-YH-3	CHARLESTON S C WTRWKS & SWR REV			2	1.A FE	4,715,000	80.8240	3,810,852	4,715,000	4,715,000	0	0	0	0	1.690	1.690	JJ	39,842	79,684	06/18/2020	01/01/2031
160429-YJ-9	CHARLESTON S C WTRWKS & SWR REV			2	1.A FE	1,000,000	79.2220	792,220	1,000,000	1,000,000	0	0	0	0	1.790	1.790	JJ	8,950	17,900	06/18/2020	01/01/2032
160429-YK-6	CHARLESTON S C WTRWKS & SWR REV			2	1.A FE	695,000	77.8510	541,064	695,000	695,000	0	0	0	0	1.890	1.890	JJ	6,568	13,136	06/18/2020	01/01/2033
160429-YK-6	CHARLESTON S C WTRWKS & SWR REV	SD		2	1.A FE	4,000,000	77.8510	3,114,040	4,000,000	4,000,000	0	0	0	0	1.890	1.890	JJ	37,800	75,600	06/18/2020	01/01/2033
186427-GX-2	CLEVELAND OHIO WTR REV			2	1.C FE	1,780,000	78.2940	1,393,633	1,780,000	1,780,000	0	0	0	0	1.665	1.665	JJ	14,819	29,637	07/23/2020	01/01/2031
186427-GZ-7	CLEVELAND OHIO WTR REV			2	1.C FE	3,045,000	75.1260	2,287,587	3,045,000	3,045,000	0	0	0	0	1.865	1.865	JJ	28,395	56,789	07/23/2020	01/01/2033
196479-U6-4	COLORADO HSG & FIN AUTH				1.A FE	205,000	95.2250	195,211	205,000	205,000	0	0	0	0	3.600	3.599	MN	1,230	7,487	08/30/2018	05/01/2027
196479-U7-2	COLORADO HSG & FIN AUTH				1.A FE	130,000	95.0420	123,555	130,000	130,000	0	0	0	0	3.625	3.624	MN	785	4,767	08/30/2018	11/01/2027
196479-U8-0	COLORADO HSG & FIN AUTH			2	1.A FE	195,000	94.9150	185,084	195,000	195,000	0	0	0	0	3.650	3.649	MN	1,186	7,249	08/30/2018	05/01/2028
196479-U9-8	COLORADO HSG & FIN AUTH			2	1.A FE	265,000	95.0270	251,822	265,000	265,000	0	0	0	0	3.710	3.709	MN	1,639	9,941	08/30/2018	11/01/2028
196479-WN-5	COLORADO HSG & FIN AUTH				1.A FE	320,000	98.3380	314,682	320,000	320,000	0	0	0	0	3.161	3.160	MN	1,686	10,618	10/23/2014	11/01/2023
196480-GG-6	COLORADO HSG & FIN AUTH			2	1.A FE	3,213,012	88.9000	2,866,221	3,224,095	3,213,706	0	268	0	0	2.350	2.366	MON	6,314	75,766	06/10/2020	04/01/2050
196480-K3-0	COLORADO HSG & FIN AUTH			2	1.A FE	8,491,039	93.5640	7,944,556	8,491,039	8,491,039	0	0	0	0	4.650	4.650	MON	32,903	114,029	07/15/2022	10/01/2052
196480-N7-8	COLORADO HSG & FIN AUTH			2	1.A FE	8,500,000	100.7440	8,563,240	8,500,000	8,500,000	0	0	0	0	5.700	5.700	MON	43,067	0	11/02/2022	03/01/2053
20281P-BB-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	261,360	100.2590	255,660	255,000	255,361	0	(847)	0	0	5.631	5.281	JD	1,197	14,359	07/15/2016	06/01/2023
20775C-W2-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN				1.A FE	128,614	97.2320	126,402	130,000	128,984	0	370	0	0	2.900	3.489	MN	482	1,885	06/28/2022	05/15/2024
20775C-W5-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN				1.A FE	154,287	89.6020	147,843	165,000	154,879	0	592	0	0	3.550	4.539	MN	748	2,929	06/28/2022	05/15/2030
231266-MN-4	CURATORS UNIV MO SYS FACS REV			1,2	1.B FE	1,000,000	86.9230	869,230	1,000,000	1,000,000	0	0	0	0	2.012	2.012	MN	3,353	20,120	04/29/2020	11/01/2027

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
235036-4R-8	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	3,925,280	83.5000	3,340,000	4,000,000	3,931,761	0	6,481	0	0	2.554	2.798	MN	17,027	102,160	03/01/2022	11/01/2030
235036-4S-6	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	1,600,000	82.2370	1,315,792	1,600,000	1,600,000	0	0	0	0	2.624	2.624	MN	6,997	41,984	08/08/2019	11/01/2031
235036-4T-4	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	1,000,000	81.0590	810,590	1,000,000	1,000,000	0	0	0	0	2.704	2.704	MN	4,507	27,040	08/08/2019	11/01/2032
235036-6Y-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	288,264	76.1090	304,436	400,000	289,066	0	802	0	0	2.896	5.848	MN	1,931	0	11/03/2022	11/01/2036
235036-8C-7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	3,500,000	84.3100	2,950,850	3,500,000	3,500,000	0	0	0	0	1.932	1.932	MN	11,270	65,930	10/28/2021	11/01/2028
23542J-QU-2	DALLAS TEX WTRWKS & SWR SYS REV				1.C FE	1,000,000	80.7900	807,900	1,000,000	1,000,000	0	0	0	0	1.780	1.780	AO	4,450	17,800	06/10/2020	10/01/2030
23542J-QV-0	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	100,000	79.8400	79,840	100,000	100,000	0	0	0	0	1.930	1.930	AO	483	1,930	06/10/2020	10/01/2031
23542J-QV-0	DALLAS TEX WTRWKS & SWR SYS REV	SD		2	1.C FE	1,400,000	79.8400	1,117,760	1,400,000	1,400,000	0	0	0	0	1.930	1.930	AO	6,755	27,020	06/10/2020	10/01/2031
23542J-QX-6	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	850,000	77.3530	657,501	850,000	850,000	0	0	0	0	2.130	2.130	AO	4,526	18,105	06/10/2020	10/01/2033
23542J-QX-6	DALLAS TEX WTRWKS & SWR SYS REV	SD		2	1.C FE	400,000	77.3530	309,412	400,000	400,000	0	0	0	0	2.130	2.130	AO	2,130	8,520	06/10/2020	10/01/2033
25477G-TS-4	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	2,700,000	77.7840	2,100,168	2,700,000	2,700,000	0	0	0	0	1.580	1.580	JD	3,555	42,660	07/10/2020	12/01/2030
25477G-TS-4	DISTRICT COLUMBIA INCOME TAX REV	SD		2	1.B FE	7,000,000	77.7840	5,444,880	7,000,000	7,000,000	0	0	0	0	1.580	1.580	JD	9,217	110,600	07/10/2020	12/01/2030
25477G-TT-2	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	8,700,000	76.2740	6,635,838	8,700,000	8,700,000	0	0	0	0	1.710	1.710	JD	12,398	148,770	07/10/2020	12/01/2031
25477G-UZ-6	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	1,500,000	93.9090	1,408,635	1,500,000	1,500,000	0	0	0	0	3.629	3.629	JJ	23,286	0	07/13/2022	07/01/2028
259561-PH-5	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W			1	1.C FE	5,132,208	101.2820	5,064,100	5,000,000	5,091,169	0	(9,325)	0	0	5.345	5.048	MS	89,083	260,569	06/28/2022	09/01/2030
28337L-DP-0	EL PASO CNTY COLO REV			1	1.D FE	1,713,776	90.8300	1,453,280	1,600,000	1,658,151	0	(9,085)	0	0	3.841	3.145	AO	15,364	61,456	04/21/2016	10/01/2028
29270C-UZ-6	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	2,000,000	101.7970	2,035,940	2,000,000	2,000,000	0	0	0	0	6.800	6.795	JJ	68,000	136,000	04/02/2009	07/01/2024
29270C-VF-9	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	5,514,905	100.2460	5,012,300	5,000,000	5,109,527	0	(70,370)	0	0	5.124	3.606	JJ	128,100	256,200	12/21/2017	07/01/2024
30382L-CV-8	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE			1,2	1.B FE	1,530,420	98.2050	1,473,075	1,500,000	1,505,968	0	(3,261)	0	0	3.680	3.443	AO	13,800	55,200	06/25/2014	10/01/2025
3130AJ-QU-6	FEDERAL HOME LOAN BANKS			2	1.B FE	12,000,000	76.3250	9,159,004	12,000,000	12,000,000	0	0	0	0	1.600	1.600	JD	4,800	192,000	06/15/2020	06/22/2033
3130AK-V5-2	FEDERAL HOME LOAN BANKS			2	1.B FE	8,000,000	77.1351	6,170,804	8,000,000	8,000,000	0	0	0	0	1.500	1.500	FA	47,000	120,000	01/22/2021	08/10/2032
3133EJ-E4-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	5,000,000	95.5507	4,777,537	5,000,000	5,000,000	0	0	0	0	3.700	3.699	AO	44,708	185,000	09/27/2018	10/04/2028
3133EJ-RM-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	10,245,602	96.4588	9,645,883	10,000,000	10,042,737	0	(95,732)	0	0	3.650	2.678	JD	19,264	365,000	11/16/2020	06/12/2028
3133XV-5J-6	FEDERAL HOME LOAN BANKS	SD			1.A	3,996,032	104.4072	4,176,289	4,000,000	3,998,482	0	185	0	0	5.000	5.007	MS	51,667	200,000	01/05/2012	09/28/2029
3134GV-F6-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	16,000,000	76.6893	12,270,295	16,000,000	16,000,000	0	0	0	0	1.635	1.635	MJSD	6,540	261,600	06/03/2020	06/22/2033
3134GV-VS-4	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	4,800,000	78.6792	3,776,603	4,800,000	4,800,000	0	0	0	0	1.620	1.620	FMAN	9,072	77,760	12/08/2020	05/19/2032
3134GV-YC-6	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	12,000,000	76.9229	9,230,753	12,000,000	12,000,000	0	0	0	0	1.650	1.650	FMAN	19,250	198,000	05/19/2020	05/26/2033
3134GW-F5-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	11,200,000	76.3351	8,549,534	11,200,000	11,200,000	0	0	0	0	1.375	1.375	MS	50,478	154,000	08/27/2020	09/03/2032
3134GW-M3-7	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	8,000,000	76.4586	6,116,689	8,000,000	8,000,000	0	0	0	0	1.400	1.400	MS	32,667	112,000	09/03/2020	09/16/2032
3134GW-N5-1	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	8,000,000	78.0798	6,246,381	8,000,000	8,000,000	0	0	0	0	1.340	1.340	MS	30,969	107,200	09/04/2020	09/17/2031
3134GW-PF-7	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	1,965,000	69.2447	1,384,894	2,000,000	1,970,483	0	2,550	0	0	1.310	1.460	FA	9,752	26,200	10/30/2020	08/17/2033
3134GW-SH-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	11,200,000	73.2402	8,202,899	11,200,000	11,200,000	0	0	0	0	1.500	1.500	FA	58,333	168,000	08/17/2020	08/26/2033
3134GW-XT-8	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	783,311	75.7078	757,078	1,000,000	792,192	0	8,881	0	0	1.320	3.892	AO	2,640	6,600	06/28/2022	10/19/2032
3134GX-AB-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	6,000,000	78.5382	4,712,291	6,000,000	6,000,000	0	0	0	0	1.500	1.500	FA	33,000	90,000	10/29/2020	02/19/2032
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	5,190,798	93.8291	4,691,453	5,000,000	5,143,365	0	(42,226)	0	0	2.125	1.238	AO	19,774	106,250	11/17/2021	04/24/2026
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD			1.A	4,471,071	93.8291	4,222,307	4,500,000	4,489,747	0	2,955	0	0	2.125	2.197	AO	17,797	95,625	04/22/2016	04/24/2026
3135G0-Q2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	282,579	92.3965	277,190	300,000	284,566	0	1,987	0	0	1.875	3.356	MS	1,516	2,813	06/28/2022	09/24/2026
34074M-ND-9	FLORIDA HSG FIN CORP REV			2	1.A FE	999,593	92.1430	921,055	999,593	999,593	0	0	0	0	3.125	3.125	MON	2,603	31,237	03/23/2016	07/01/2037
358782-CE-8	FRISCO TEX ECONOMIC DEV CORP SALES TAX R				1.C FE	1,175,000	98.5610	1,158,092	1,175,000	1,175,000	0	0	0	0	3.310	3.310	FA	14,693	38,893	07/25/2014	02/15/2024
358782-CF-5	FRISCO TEX ECONOMIC DEV CORP SALES TAX R			2	1.C FE	1,215,000	97.3170	1,182,402	1,215,000	1,215,000	0	0	0	0	3.460	3.460	FA	15,881	42,039	07/25/2014	02/15/2025
358782-CG-3	FRISCO TEX ECONOMIC DEV CORP SALES TAX R			2	1.C FE	1,260,000	96.4680	1,215,497	1,260,000	1,260,000	0	0	0	0	3.610	3.610	FA	17,184	45,486	07/25/2014	02/15/2026
38611T-DA-2	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1	1.C FE	1,017,940	86.9120	869,120	1,000,000	1,015,416	0	(2,510)	0	0	2.125	1.841	AO	5,313	21,250	12/28/2021	10/01/2028
387883-RD-5	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	2,246,550	91.0200	2,275,500	2,500,000	2,347,007	0	13,425	0	0	3.914	4.758	JJ	48,925	97,850	12/31/2013	01/01/2032
387883-YM-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	800,000	86.9790	695,832	800,000	800,000	0	0	0	0	2.428	2.428	JJ	9,712	19,424	01/08/2020	01/01/2029
392274-M4-5	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	2,000,000	93.5270	1,870,540	2,000,000	2,000,000	0	0	0	0	2.522	2.522	AO	12,610	50,440	09/30/2016	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
392274-M5-2	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1.D FE	1,800,000	91.5370	1,647,666	1,800,000	1,800,000	0	0	0	0	2.622	2.622	AO	11,799	47,196	09/30/2016	10/01/2026
392274-M6-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.D FE	1,000,000	89.6720	896,720	1,000,000	1,000,000	0	0	0	0	2.722	2.722	AO	6,805	27,220	09/30/2016	10/01/2027
392275-AA-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL			1	1.D FE	3,000,000	85.0550	2,551,650	3,000,000	3,000,000	0	0	0	0	2.652	2.652	AO	19,890	48,399	02/09/2022	10/01/2029
416498-EM-1	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1	1.C FE	1,000,000	86.0020	860,020	1,000,000	1,000,000	0	0	0	0	1.574	1.574	MN	2,623	15,653	10/21/2021	11/01/2027
416498-EN-9	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1	1.C FE	1,200,000	84.2000	1,010,400	1,200,000	1,200,000	0	0	0	0	1.774	1.774	MN	3,548	21,170	10/21/2021	11/01/2028
416498-EP-4	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1	1.C FE	2,000,000	82.9850	1,659,700	2,000,000	2,000,000	0	0	0	0	2.016	2.016	MN	6,720	40,096	10/21/2021	11/01/2029
41978C-BA-2	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	1,000,000	88.8850	888,850	1,000,000	1,000,000	0	0	0	0	2.283	2.283	JJ	11,415	22,830	08/15/2019	07/01/2027
438701-M9-2	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1	1.D FE	2,899,430	95.2140	2,856,420	3,000,000	2,903,251	0	3,821	0	0	3.200	4.196	JJ	48,000	16,000	11/18/2022	07/01/2026
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1.C FE	5,350,993	91.2740	5,156,981	5,650,000	5,357,127	0	6,135	0	0	2.952	3.969	MS	55,596	61,254	11/18/2022	09/01/2028
454898-QX-8	INDIANA MUN PWR AGY PWR SUPPLY SYS REV				1.E FE	675,000	100.3310	677,234	675,000	675,000	0	0	0	0	7.350	7.343	JJ	24,806	49,613	04/08/2009	01/01/2024
45506E-CT-8	INDIANA ST FIN AUTH REV			1	1.E FE	245,000	85.0880	208,466	245,000	245,000	0	0	0	0	1.994	1.994	MS	1,628	4,112	10/15/2021	03/01/2028
45506E-CU-5	INDIANA ST FIN AUTH REV			1	1.E FE	1,700,324	82.9750	1,518,443	1,830,000	1,710,268	0	9,944	0	0	2.116	3.272	MS	12,908	24,784	05/27/2022	03/01/2029
462467-R4-5	IOWA FIN AUTH SINGLE FAMILY MTG REV			2	1.A FE	4,295,176	87.0770	3,740,111	4,295,176	4,295,176	0	0	0	0	2.500	2.500	MON	8,948	90,974	01/12/2022	01/01/2053
469487-RV-6	JACKSONVILLE FLA SPL REV				1.D FE	1,650,000	77.6920	1,281,918	1,650,000	1,650,000	0	0	0	0	1.721	1.721	AO	7,099	28,397	08/19/2020	10/01/2030
469487-RW-4	JACKSONVILLE FLA SPL REV			2	1.D FE	2,250,000	76.1270	1,712,858	2,250,000	2,250,000	0	0	0	0	1.861	1.861	AO	10,468	41,873	08/19/2020	10/01/2031
469487-RX-2	JACKSONVILLE FLA SPL REV			2	1.D FE	4,770,000	74.5760	3,557,275	4,770,000	4,770,000	0	0	0	0	1.961	1.961	AO	23,385	93,540	08/19/2020	10/01/2032
469487-RY-0	JACKSONVILLE FLA SPL REV			2	1.D FE	4,865,000	73.2570	3,563,953	4,865,000	4,865,000	0	0	0	0	2.061	2.061	AO	25,067	100,268	08/19/2020	10/01/2033
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	197,452	96.9500	193,900	200,000	197,628	0	176	0	0	3.985	4.211	JJ	3,985	3,985	06/28/2022	01/01/2029
47770V-BQ-2	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	5,176,760	78.1290	3,906,450	5,000,000	5,155,450	0	(8,432)	0	0	2.833	2.581	JJ	70,825	141,650	05/29/2020	01/01/2038
479354-EL-2	JOHNSTON CNTY N C LTD OBLIG				1.C FE	1,000,000	83.5260	835,260	1,000,000	1,000,000	0	0	0	0	1.790	1.790	AO	4,475	17,900	06/18/2020	04/01/2029
479354-EN-8	JOHNSTON CNTY N C LTD OBLIG			2	1.C FE	1,000,000	80.0180	800,180	1,000,000	1,000,000	0	0	0	0	1.990	1.990	AO	4,975	19,900	06/18/2020	04/01/2031
479354-EQ-1	JOHNSTON CNTY N C LTD OBLIG			2	1.C FE	1,100,000	77.3760	851,136	1,100,000	1,100,000	0	0	0	0	2.190	2.190	AO	6,023	24,090	06/18/2020	04/01/2033
48542R-SN-5	KANSAS ST DEV FIN AUTH REV			1	1.E FE	5,203,500	79.5550	4,136,860	5,200,000	5,202,975	0	(377)	0	0	1.790	1.782	MN	15,513	93,080	08/24/2021	05/01/2030
48542R-SP-0	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,600,000	77.8340	1,245,344	1,600,000	1,600,000	0	0	0	0	1.890	1.890	MN	5,040	30,240	08/18/2021	05/01/2031
49130T-SP-2	KENTUCKY HSG CORP HSG REV			2	1.A FE	1,040,000	97.0010	1,008,810	1,040,000	1,040,000	0	0	0	0	3.418	3.418	JJ	17,774	35,547	05/30/2014	07/01/2024
495290-CU-0	KING CNTY WASH SWR REV				1.B FE	971,246	85.2410	971,747	1,140,000	974,207	0	2,961	0	0	1.300	4.588	JJ	7,410	0	11/22/2022	01/01/2028
495290-DV-7	KING CNTY WASH SWR REV			1,2	1.B FE	500,000	76.7930	383,965	500,000	500,000	0	0	0	0	1.841	1.841	JJ	4,603	8,208	07/28/2021	07/01/2032
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	1,832,623	92.8870	1,702,269	1,832,623	1,832,623	0	0	0	0	2.050	2.050	MON	3,131	37,569	07/15/2020	03/01/2041
54628C-WC-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1.E FE	485,000	79.2360	384,295	485,000	485,000	0	0	0	0	1.855	1.855	AO	2,249	9,746	08/05/2021	10/01/2030
546475-TQ-7	LOUISIANA ST GAS & FUELS TAX REV			1	1.D FE	4,499,718	86.3490	4,511,735	5,225,000	4,518,105	0	18,387	0	0	1.255	4.748	MN	10,929	0	11/15/2022	05/01/2027
546475-TT-1	LOUISIANA ST GAS & FUELS TAX REV			1	1.D FE	3,650,000	80.6430	2,943,470	3,650,000	3,650,000	0	0	0	0	1.748	1.748	MN	10,634	63,802	08/21/2020	05/01/2030
54651R-DL-0	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.E FE	1,223,131	74.3880	967,044	1,300,000	1,233,662	0	5,974	0	0	1.979	2.579	MS	8,576	25,727	03/18/2021	09/01/2032
56041M-VF-8	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1.D FE	166,400	77.6370	155,274	200,000	167,946	0	1,546	0	0	1.984	4.192	AO	992	1,984	06/28/2022	10/01/2031
56052F-FG-5	MAINE ST HSG AUTH MTG PUR				1.B FE	1,000,000	93.6820	936,820	1,000,000	1,000,000	0	0	0	0	2.539	2.539	MN	3,244	25,390	09/08/2016	11/15/2025
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY REV			1	1.F FE	2,332,258	100.6010	2,213,222	2,200,000	2,291,295	0	(13,941)	0	0	5.353	4.517	JD	9,814	117,766	12/23/2019	12/01/2028
576000-ZG-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	3,420,000	85.1750	3,236,650	3,800,000	3,460,106	0	40,106	0	0	1.284	3.391	FA	18,433	24,396	05/25/2022	08/15/2027
576000-ZJ-5	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	8,000,000	81.6430	6,531,440	8,000,000	8,000,000	0	0	0	0	1.753	1.753	FA	52,980	140,240	07/01/2020	08/15/2030
576000-ZK-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	3,000,000	76.7730	2,303,190	3,000,000	3,000,000	0	0	0	0	1.773	1.773	FA	20,094	53,190	07/01/2020	08/15/2031
576000-ZL-0	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	2,658,260	74.9450	2,060,988	2,750,000	2,666,899	0	7,694	0	0	1.853	2.203	FA	19,251	50,958	11/17/2021	08/15/2032
576000-ZM-8	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	10,000,000	73.7180	7,371,800	10,000,000	10,000,000	0	0	0	0	1.953	1.953	FA	73,780	195,300	07/01/2020	08/15/2033
576004-HD-0	MASSACHUSETTS (COMMONWEALTH OF)			1	1.A FE	969,830	96.2780	962,780	1,000,000	970,206	0	376	0	0	3.680	4.412	JJ	12,369	0	12/07/2022	07/15/2027
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)			1	1.A FE	5,993,770	94.3130	5,658,780	6,000,000	5,994,722	0	952	0	0	3.769	3.786	JJ	76,008	0	08/19/2022	07/15/2029
576051-ZL-3	MASSACHUSETTS ST WTR RES AUTH				1.B FE	6,000,000	84.7400	5,084,400	6,000,000	6,000,000	0	0	0	0	1.700	1.700	FA	42,500	62,050	12/10/2021	08/01/2028
576051-ZM-1	MASSACHUSETTS ST WTR RES AUTH				1.B FE	4,000,000	82.7690	3,310,760	4,000,000	4,000,000	0	0	0	0	1.820	1.820	FA	30,333	44,287	12/10/2021	08/01/2029
591745-7T-5	METROPOLITAN ATLANTA RAPID TRAN AUTH GA				1.C FE	2,125,000	85.0710	1,807,759	2,125,000	2,125,000	0	0	0	0	1.746	1.746	JJ	18,551	20,097	12/10/2021	07/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592098-X9-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.C FE	1,000,000	83.3760	833,760	1,000,000	1,000,000	0	0	0	0	1.616	1.616	JJ	8,080	11,536	10/07/2021	07/01/2028
592098-Y2-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.C FE	700,000	81.2260	568,582	700,000	700,000	0	0	0	0	1.781	1.781	JJ	6,234	8,900	10/07/2021	07/01/2029
59447T-XU-2	MICHIGAN FIN AUTH REV			1	1.D FE	400,000	87.0880	348,352	400,000	400,000	0	0	0	0	2.884	2.884	JD	961	11,536	12/05/2019	12/01/2029
59447T-XU-2	MICHIGAN FIN AUTH REV	SD		1	1.D FE	2,000,000	87.0880	1,741,760	2,000,000	2,000,000	0	0	0	0	2.884	2.884	JD	4,807	57,680	12/05/2019	12/01/2029
594615-HU-3	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	1,600,000	76.7990	1,228,784	1,600,000	1,600,000	0	0	0	0	1.812	1.812	AO	6,121	28,992	09/11/2020	10/15/2031
594698-SB-9	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	2,457,288	80.4570	1,930,968	2,400,000	2,448,885	0	(5,891)	0	0	2.028	1.743	MS	16,224	55,838	07/22/2021	09/01/2030
594698-SC-7	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	4,039,079	78.9640	3,194,094	4,045,000	4,035,644	0	(1,884)	0	0	2.128	2.144	MS	28,693	94,618	06/28/2022	09/01/2031
594698-TA-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	6,492,800	85.9330	5,671,578	6,600,000	6,501,936	0	9,136	0	0	2.670	2.945	AO	37,202	102,795	05/23/2022	10/15/2028
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	845,448	95.9390	832,252	867,480	858,772	0	258	0	0	2.730	2.788	MON	1,974	23,682	12/21/2017	08/01/2046
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	3,260,445	93.5090	3,048,809	3,260,445	3,260,445	0	0	0	0	2.450	2.450	MON	6,657	79,881	05/14/2020	06/01/2050
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	10,434,252	89.0790	9,294,727	10,434,252	10,434,252	0	0	0	0	1.920	1.920	MON	16,695	200,338	08/07/2020	09/01/2050
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	3,434,918	85.3270	2,930,913	3,434,918	3,434,918	0	0	0	0	1.680	1.680	MON	4,809	57,707	11/10/2020	12/01/2050
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,990,321	84.4710	1,681,244	1,990,321	1,990,321	0	0	0	0	1.580	1.580	MON	2,621	31,447	02/11/2021	02/01/2051
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	7,547,377	84.9570	6,412,025	7,547,377	7,547,377	0	0	0	0	2.050	2.050	MON	12,893	154,721	08/11/2021	09/01/2051
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	8,231,699	95.1500	7,832,461	8,231,699	8,231,699	0	0	0	0	4.450	4.450	MON	30,526	71,227	08/24/2022	10/01/2052
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	3,151,876	91.7130	2,890,680	3,151,876	3,151,876	0	0	0	0	1.850	1.850	MON	4,859	58,310	10/16/2020	11/01/2050
61212L-RA-9	MONTANA ST BRD REGENTS HIGHER ED REV				1.D FE	1,500,000	76.0750	1,141,125	1,500,000	1,500,000	0	0	0	0	3.075	3.075	MN	5,894	46,125	09/06/2019	11/15/2039
61212L-TA-7	MONTANA ST BRD REGENTS HIGHER ED REV			1	1.D FE	260,733	83.2890	249,867	300,000	263,543	0	2,810	0	0	1.521	3.854	MN	583	2,282	06/28/2022	11/15/2028
61212L-TB-5	MONTANA ST BRD REGENTS HIGHER ED REV			1	1.D FE	1,197,808	81.0540	968,595	1,195,000	1,197,414	0	(328)	0	0	1.623	1.592	MN	2,478	20,796	09/22/2021	11/15/2029
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	2,514,990	91.7410	2,307,277	2,514,990	2,514,990	0	0	0	0	1.900	1.900	MON	3,982	47,785	07/17/2020	11/01/2044
64469D-B6-7	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM			2	1.B FE	325,000	96.7830	314,545	325,000	325,000	0	0	0	0	3.220	3.220	JJ	5,233	11,294	04/27/2017	01/01/2040
64469D-VB-4	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM				1.B FE	585,000	100.0000	585,000	585,000	585,000	0	0	0	0	3.420	3.419	JJ	10,004	20,007	07/11/2014	01/01/2023
64469D-VN-8	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM				1.B FE	340,000	97.8710	332,761	340,000	340,000	0	0	0	0	3.620	3.619	JJ	6,154	12,337	07/11/2014	01/01/2024
64469N-AE-9	NEW HAMPSHIRE ST FED HWY			1	1.F FE	3,039,788	99.7260	2,991,780	3,000,000	3,006,001	0	(8,818)	0	0	4.584	4.272	MS	45,840	137,520	12/21/2018	09/01/2023
646140-CH-4	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	1,750,000	100.0000	1,750,000	1,750,000	1,750,000	0	0	0	0	2.896	2.896	JJ	25,340	50,680	12/01/2017	01/01/2023
647201-RN-4	NEW MEXICO MTG FIN AUTH			2	1.A FE	2,846,088	88.2580	2,511,901	2,846,088	2,846,088	0	0	0	0	2.200	2.200	MON	5,218	48,352	01/14/2022	01/01/2044
64966T-FD-1	NYCMFH 148SPR A			2	1.A FE	5,747,490	95.0820	5,372,133	5,650,000	5,660,773	0	(11,318)	0	0	3.709	3.498	MON	17,463	209,559	03/09/2017	02/15/2048
64971W-J8-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	2,840,220	89.4160	2,682,480	3,000,000	2,921,124	0	16,701	0	0	2.450	3.102	MN	12,250	73,500	12/21/2017	05/01/2027
64972E-GL-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	1,000,000	84.9800	849,800	1,000,000	1,000,000	0	0	0	0	3.317	3.317	MN	5,528	33,170	06/13/2019	11/01/2034
64972E-GN-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	500,000	75.9330	379,665	500,000	500,000	0	0	0	0	3.770	3.770	MN	3,142	18,850	06/13/2019	11/01/2044
64972E-GN-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	1,800,000	75.9330	1,366,794	1,800,000	1,800,000	0	0	0	0	3.770	3.770	MN	11,310	67,860	06/13/2019	11/01/2044
64985H-ZB-6	NEW YORK ST ENVIRONMENTAL FACS CORP REV			1	1.A FE	1,946,600	93.3600	1,867,200	2,000,000	1,973,989	0	5,930	0	0	2.941	3.288	JJ	27,123	58,820	02/01/2018	01/15/2027
64985H-ZC-4	NEW YORK ST ENVIRONMENTAL FACS CORP REV			1,2	1.A FE	870,000	92.2000	802,140	870,000	870,000	0	0	0	0	3.061	3.061	JJ	12,280	26,631	10/19/2017	01/15/2028
64990C-ER-8	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	1,625,000	78.8800	1,281,800	1,625,000	1,625,000	0	0	0	0	3.879	3.879	JJ	31,517	63,034	06/02/2016	07/01/2046
64990F-E2-6	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	168,192	79.7770	159,554	200,000	169,759	0	1,567	0	0	2.152	4.365	MS	1,267	2,152	06/28/2022	03/15/2031
64990F-E2-6	NEW YORK STATE DORMITORY AUTHORITY	SD		1	1.B FE	1,999,984	79.7770	1,595,540	2,000,000	2,000,029	0	23	0	0	2.152	2.152	MS	12,673	52,844	06/16/2021	03/15/2031
64990F-S9-6	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	1,651,980	88.5260	1,549,205	1,750,000	1,661,445	0	9,465	0	0	2.657	3.752	FA	17,566	23,249	05/19/2022	02/15/2028
65887P-WF-8	NORTH DAKOTA PUB FIN AUTH				1.C FE	6,555,000	85.2730	5,589,645	6,555,000	6,555,000	0	0	0	0	1.960	1.960	JD	10,707	120,983	12/09/2021	12/01/2028
65887P-XV-2	NORTH DAKOTA PUB FIN AUTH	SD			1.C FE	5,040,800	96.2300	4,811,500	5,000,000	5,037,528	0	(3,272)	0	0	3.900	3.731	JD	16,250	71,500	06/30/2022	12/01/2027
65887P-XW-0	NORTH DAKOTA PUB FIN AUTH				1.C FE	3,529,260	95.6410	3,347,435	3,500,000	3,527,286	0	(1,974)	0	0	4.000	3.851	JD	11,667	51,333	06/30/2022	12/01/2028
66285W-A5-5	NORTH TEX TWY AUTH REV			2	1.E FE	1,027,710	78.4130	784,130	1,000,000	1,022,683	0	(3,546)	0	0	2.227	1.826	JJ	11,135	22,270	07/26/2021	01/01/2032
66285W-D4-5	NORTH TEX TWY AUTH REV				1.E FE	255,762	81.2180	243,654	300,000	258,332	0	2,570	0	0	1.980	4.299	JJ	2,970	2,970	06/28/2022	01/01/2030
66285W-D5-2	NORTH TEX TWY AUTH REV				1.E FE	1,000,000	79.5500	795,500	1,000,000	1,000,000	0	0	0	0	2.080	2.080	JJ	10,400	20,800	05/06/2021	01/01/2031
66285W-D6-0	NORTH TEX TWY AUTH REV			2	1.E FE	375,000	78.0800	292,800	375,000	375,000	0	0	0	0	2.180	2.180	JJ	4,088	8,175	05/06/2021	01/01/2032
677071-AF-9	OHANA MILITARY COMMUNITIES LLC				1.D FE	957,151	101.3710	896,616	884,490	909,001	0	(5,570)	0	0	5.675	4.247	AO	12,549	50,195	11/06/2013	10/01/2026

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
677071-AM-4	OHANA MILITARY COMMUNITIES LLC				1.D FE	84,589	101.0080	79,646	78,851	80,720	0	(446)	0	0	5.462	5.699	AO	1,077	4,307	11/14/2013	10/01/2026
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV			2	1.A FE	645,000	95.0510	613,079	645,000	645,000	0	0	0	0	2.650	2.650	MON	1,424	17,092	07/15/2016	11/01/2041
67760H-MX-6	OHIO ST TPK COMMN TPK REV				1.E FE	250,000	86.6330	216,583	250,000	250,000	0	0	0	0	2.351	2.351	FA	2,220	5,878	01/29/2020	02/15/2029
679191-LF-1	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL			2	1.D FE	500,000	78.1220	390,610	500,000	500,000	0	0	0	0	2.286	2.286	MS	3,810	11,430	04/15/2021	09/01/2032
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R			2	1.A FE	1,241,366	90.0720	1,118,123	1,241,366	1,241,366	0	0	0	0	1.650	1.650	MON	1,707	20,477	09/11/2020	09/01/2050
68607V-3L-7	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.C FE	1,000,000	94.7070	947,070	1,000,000	1,000,000	0	0	0	0	3.321	3.321	AO	8,303	13,561	04/13/2022	04/01/2027
68607V-3M-5	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.C FE	700,000	94.1470	659,029	700,000	700,000	0	0	0	0	3.487	3.487	AO	6,102	9,967	04/13/2022	04/01/2028
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.C FE	19,324	94.1360	18,827	20,000	19,412	0	87	0	0	2.715	3.685	AO	136	272	06/28/2022	04/01/2026
709235-S9-7	PENNSYLVANIA ST UNIV	SD		1	1.C FE	1,800,000	82.7150	1,488,870	1,800,000	1,800,000	0	0	0	0	2.245	2.245	MS	13,470	40,410	05/06/2020	09/01/2030
709235-T4-7	PENNSYLVANIA ST UNIV	SD		1	1.C FE	1,000,000	78.2090	782,090	1,000,000	1,000,000	0	0	0	0	2.465	2.465	MS	8,217	24,650	05/06/2020	09/01/2033
746189-QR-3	PURDUE UNIV IND UNIV REVS	SD		1	1.A FE	1,500,000	99.5210	1,492,815	1,500,000	1,500,000	0	0	0	0	3.887	3.886	JJ	29,153	58,305	11/05/2010	07/01/2023
746189-QS-1	PURDUE UNIV IND UNIV REVS			1	1.A FE	1,000,000	98.6740	986,740	1,000,000	1,000,000	0	0	0	0	4.037	4.036	JJ	20,185	40,370	11/05/2010	07/01/2024
751120-FJ-0	RALEIGH N C LTD OBLIG				1.B FE	350,000	81.2320	284,312	350,000	350,000	0	0	0	0	1.964	1.964	AO	1,719	6,874	06/04/2020	10/01/2030
751120-FK-7	RALEIGH N C LTD OBLIG			2	1.B FE	350,000	80.0710	280,249	350,000	350,000	0	0	0	0	2.114	2.114	AO	1,850	7,399	06/04/2020	10/01/2031
751120-FM-3	RALEIGH N C LTD OBLIG			2	1.B FE	75,000	77.8160	58,362	75,000	75,000	0	0	0	0	2.314	2.314	AO	434	1,832	06/04/2020	10/01/2033
751120-FM-3	RALEIGH N C LTD OBLIG	SD		2	1.B FE	375,000	77.8160	291,810	375,000	375,000	0	0	0	0	2.314	2.314	AO	2,169	8,581	06/04/2020	10/01/2033
753385-MZ-3	RAPID CITY S D SALES TAX REV			2	1.C FE	1,500,000	77.1890	1,157,835	1,500,000	1,500,000	0	0	0	0	1.911	1.912	JD	2,389	28,665	07/29/2021	12/01/2032
759136-VG-6	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	745,327	77.6250	617,119	795,000	748,720	0	2,754	0	0	1.837	2.546	MN	2,434	12,767	06/28/2022	11/01/2031
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	3,921,958	76.3570	3,054,280	4,000,000	3,928,515	0	4,584	0	0	1.967	2.161	MN	13,113	76,713	06/28/2022	11/01/2032
76221T-DA-4	RHODE ISLAND HSG & MTG FIN CORP REV				1.B FE	1,290,000	98.6970	1,273,191	1,290,000	1,290,000	0	0	0	0	3.636	3.635	AO	11,726	46,904	10/01/2014	10/01/2023
76221T-DB-2	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	1,430,000	98.0410	1,401,986	1,430,000	1,430,000	0	0	0	0	3.736	3.735	AO	13,356	53,425	10/01/2014	04/01/2024
76221T-DC-0	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	1,730,000	97.5830	1,688,186	1,730,000	1,730,000	0	0	0	0	3.786	3.785	AO	16,374	65,498	10/01/2014	10/01/2024
797412-DR-1	SAN DIEGO CNTY CALIF WTR AUTH WTR REV			1	1.B FE	1,000,000	81.0460	810,460	1,000,000	1,000,000	0	0	0	0	1.431	1.431	MN	2,385	14,310	07/09/2020	05/01/2029
797412-DS-9	SAN DIEGO CNTY CALIF WTR AUTH WTR REV			1	1.B FE	1,000,000	78.9460	789,460	1,000,000	1,000,000	0	0	0	0	1.531	1.531	MN	2,552	15,310	07/09/2020	05/01/2030
797412-DT-7	SAN DIEGO CNTY CALIF WTR AUTH WTR REV			1,2	1.B FE	3,500,000	77.5870	2,715,545	3,500,000	3,500,000	0	0	0	0	1.701	1.701	MN	9,923	59,535	07/09/2020	05/01/2031
79765R-3W-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	2,200,000	97.0130	2,134,286	2,200,000	2,200,000	0	0	0	0	2.906	2.905	MN	10,655	63,932	12/19/2017	11/01/2024
79766D-UT-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1,2	1.E FE	2,101,946	81.7930	1,717,653	2,100,000	2,101,758	0	(188)	0	0	3.053	3.043	MN	10,686	46,838	01/27/2022	05/01/2034
79771F-AM-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	2,400,000	79.3730	1,904,952	2,400,000	2,400,000	0	0	0	0	1.988	1.988	MN	7,952	47,712	10/08/2020	11/01/2031
79771F-BE-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	806,056	79.3730	634,984	800,000	804,865	0	(571)	0	0	1.988	1.904	MN	2,651	15,904	11/16/2020	11/01/2031
79772E-CH-0	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA				1.B FE	525,000	94.9500	498,488	525,000	525,000	0	0	0	0	3.364	3.364	MS	5,887	17,661	02/08/2019	09/01/2026
79772E-CJ-6	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA				1.B FE	580,000	93.7720	543,878	580,000	580,000	0	0	0	0	3.468	3.468	MS	6,705	20,114	02/08/2019	09/01/2027
79772E-CK-3	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA				1.B FE	570,000	92.5090	527,301	570,000	570,000	0	0	0	0	3.538	3.538	MS	6,722	20,167	02/08/2019	09/01/2028
79772E-CL-1	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA				1.B FE	650,000	91.5730	595,225	650,000	650,000	0	0	0	0	3.648	3.648	MS	7,904	23,712	02/08/2019	09/01/2029
80168A-BY-2	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1	1.B FE	24,633	97.3110	24,328	25,000	24,728	0	95	0	0	2.649	3.443	JD	55	331	06/28/2022	06/01/2024
80168A-BZ-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1	1.B FE	48,947	95.8480	47,924	50,000	49,124	0	177	0	0	2.782	3.546	JD	116	696	06/28/2022	06/01/2025
80168A-CA-3	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1	1.B FE	48,570	94.3740	47,187	50,000	48,746	0	176	0	0	2.852	3.640	JD	119	713	06/28/2022	06/01/2026
80168A-CB-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1	1.B FE	24,129	93.1710	23,293	25,000	24,212	0	84	0	0	2.994	3.776	JD	62	374	06/28/2022	06/01/2027
80168A-CC-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1	1.B FE	143,856	92.0120	138,018	150,000	144,335	0	479	0	0	3.114	3.894	JD	389	2,336	06/28/2022	06/01/2028
802649-TQ-6	SANTA ROSA CALIF WASTEWATER REV	SD			1.C FE	1,000,000	78.8590	788,590	1,000,000	1,000,000	0	0	0	0	2.115	2.115	MS	7,050	21,150	11/12/2020	09/01/2031
810489-WJ-9	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			1	1.B FE	160,314	75.4660	150,932	200,000	162,178	0	1,864	0	0	1.556	4.228	JJ	1,556	1,556	06/28/2022	07/01/2031
810489-WK-6	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			1	1.B FE	1,250,000	73.8870	923,588	1,250,000	1,250,000	0	0	0	0	1.656	1.656	JJ	10,350	20,700	01/22/2021	07/01/2032
810489-WL-4	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			1	1.B FE	2,415,000	72.4220	1,748,991	2,415,000	2,415,000	0	0	0	0	1.756	1.756	JJ	21,204	42,407	01/22/2021	07/01/2033
812643-CX-0	SEATTLE WASH MUN LT & PWR REV			1	1.C FE	2,968,508	100.7320	2,644,215	2,625,000	2,770,120	0	(67,208)	0	0	5.047	2.314	FA	55,202	132,484	12/23/2019	02/01/2025
812728-QR-7	SEATTLE WASH MET MUNICIPALITY			1	1.B FE	2,000,000	104.2440	2,084,880	2,000,000	2,000,000	0	0	0	0	5.570	5.568	FA	46,417	111,400	01/08/2010	08/01/2029
86932U-CK-9	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E			2	1.B FE	1,395,000	83.3140	1,162,230	1,395,000	1,395,000	0	0	0	0	2.544	2.544	MS	10,449	35,489	04/30/2020	09/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86932U-CL-7	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E			2	1.B FE	500,000	82.2150	411,075	500,000	500,000	0	0	0	0	2.644	2.644	MS	3,893	13,220	04/30/2020	09/15/2032
86932U-CL-7	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E	SD		2	1.B FE	500,000	82.2150	411,075	500,000	500,000	0	0	0	0	2.644	2.644	MS	3,893	13,220	04/30/2020	09/15/2032
875124-ER-6	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH				1.B FE	1,000,000	94.4390	944,390	1,000,000	1,000,000	0	0	0	0	2.612	2.612	AO	6,530	26,120	02/04/2015	10/01/2025
88213A-DT-9	BOARD OF REGENTS TEXAS A & M UNIVERSITY	SD			1.A FE	1,919,840	94.0380	1,880,760	2,000,000	1,961,100	0	10,739	0	0	2.766	3.382	MN	7,069	55,320	12/21/2018	05/15/2026
88213A-DU-6	BOARD OF REGENTS TEXAS A & M UNIVERSITY	SD		2	1.A FE	3,000,000	92.8280	2,784,840	3,000,000	3,000,000	0	0	0	0	2.916	2.916	MN	11,178	87,480	03/22/2016	05/15/2027
88213A-EM-3	BOARD OF REGENTS TEXAS A & M UNIVERSITY				1.A FE	2,250,000	94.0380	2,115,855	2,250,000	2,250,000	0	0	0	0	2.766	2.766	MN	7,952	62,235	03/23/2016	05/15/2026
88213A-EN-1	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	1,250,000	92.8280	1,160,350	1,250,000	1,250,000	0	0	0	0	2.916	2.916	MN	4,658	36,450	03/23/2016	05/15/2027
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	627,259	89.4920	561,347	627,259	627,259	0	0	0	0	2.000	2.000	MON	1,045	12,545	06/12/2020	03/01/2036
882806-HM-7	TEXAS TECH UNIV REVS			2	1.B FE	2,000,000	81.2840	1,625,680	2,000,000	2,000,000	0	0	0	0	1.753	1.753	FA	13,245	35,060	07/09/2020	02/15/2030
89546R-SW-5	TRI-CNTY MET TRANSN DIST ORE REV			1	1.A FE	500,000	84.3400	421,700	500,000	500,000	0	0	0	0	1.586	1.586	MS	2,643	6,696	10/06/2021	09/01/2028
89546R-SX-3	TRI-CNTY MET TRANSN DIST ORE REV			1	1.A FE	2,000,000	82.2290	1,644,580	2,000,000	2,000,000	0	0	0	0	1.703	1.703	MS	11,353	28,762	10/06/2021	09/01/2029
91412G-U9-4	UNIVERSITY CALIF REVS	SD		1,2	1.C FE	7,000,000	96.1670	6,731,690	7,000,000	7,000,000	0	0	0	0	3.063	3.063	JJ	107,205	214,410	05/05/2017	07/01/2025
91412G-XB-6	UNIVERSITY CALIF REVS			1	1.C FE	196,976	96.6420	193,284	200,000	197,494	0	518	0	0	3.159	3.716	MN	807	3,159	06/28/2022	05/15/2025
91412H-FG-3	UNIVERSITY CALIF REVS			1	1.C FE	3,721,056	91.3660	3,289,176	3,600,000	3,708,937	0	(12,868)	0	0	3.349	2.832	JJ	60,282	66,087	04/06/2022	07/01/2029
91412H-FG-3	UNIVERSITY CALIF REVS	SD		1	1.C FE	419,704	91.3660	365,464	400,000	417,744	0	(1,212)	0	0	3.349	2.603	JJ	6,698	893	03/10/2022	07/01/2029
91412H-GG-2	UNIVERSITY CALIF REVS			1,2	1.C FE	1,849,505	79.6340	1,513,046	1,900,000	1,855,007	0	4,001	0	0	1.614	1.948	MN	3,918	29,456	06/28/2022	05/15/2030
91412H-JT-1	UNIVERSITY CALIF REVS			1,2	1.C FE	724,167	77.3760	564,845	730,000	724,959	0	481	0	0	2.047	2.129	MN	1,909	14,943	05/26/2021	05/15/2032
91412H-KD-4	UNIVERSITY CALIF REVS			1,2	1.C FE	500,000	68.4050	342,025	500,000	500,000	0	0	0	0	3.146	3.146	MN	2,010	15,730	02/24/2021	05/15/2051
91417K-3C-3	UNIVERSITY COLO ENTERPRISE SYS REV	SD		1	1.B FE	1,000,000	84.6550	846,550	1,000,000	1,000,000	0	0	0	0	2.756	2.756	JD	2,297	27,560	07/10/2019	06/01/2031
914437-RF-7	UNIVERSITY MASS BLDG AUTH REV			1	1.C FE	1,020,000	97.4910	994,408	1,020,000	1,020,000	0	0	0	0	3.281	3.280	MN	5,578	33,466	05/21/2014	11/01/2024
914437-UQ-9	UNIVERSITY MASS BLDG AUTH REV	SD		2	1.C FE	2,000,000	80.2490	1,604,980	2,000,000	2,000,000	0	0	0	0	2.997	2.997	MN	9,990	59,940	01/09/2020	11/01/2034
914437-UR-7	UNIVERSITY MASS BLDG AUTH REV	SD		2	1.C FE	3,500,000	79.4720	2,781,520	3,500,000	3,500,000	0	0	0	0	3.097	3.097	MN	18,066	108,395	01/09/2020	11/01/2035
914437-VC-9	UNIVERSITY MASS BLDG AUTH REV			1	1.C FE	166,394	79.1910	158,382	200,000	168,133	0	1,739	0	0	1.878	4.296	MN	626	1,878	06/28/2022	11/01/2030
914437-VE-5	UNIVERSITY MASS BLDG AUTH REV	SD		1	1.C FE	995,550	76.2570	762,570	1,000,000	996,124	0	350	0	0	2.108	2.152	MN	3,513	21,080	05/21/2021	11/01/2032
914440-UP-5	UNIVERSITY MASS BLDG AUTH PROJ REV				1.C FE	1,500,000	88.6870	1,330,305	1,500,000	1,500,000	0	0	0	0	3.059	3.059	MN	7,648	27,786	03/16/2022	11/01/2029
914455-JZ-4	UNIVERSITY MICH UNIV REVS			1	1.A FE	1,000,000	103.1200	1,031,200	1,000,000	1,000,000	0	0	0	0	5.513	5.512	AO	13,783	55,130	01/13/2010	04/01/2030
914639-KX-6	UNIVERSITY NEB FACS CORP REV			2	1.C FE	1,995,000	78.9400	1,574,853	1,995,000	1,995,000	0	0	0	0	3.192	3.192	AO	15,920	63,680	10/11/2019	10/01/2039
914639-KX-6	UNIVERSITY NEB FACS CORP REV	SD		2	1.C FE	2,005,000	78.9400	1,582,747	2,005,000	2,005,000	0	0	0	0	3.192	3.192	AO	16,000	64,000	10/11/2019	10/01/2039
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	1,250,000	79.1210	989,013	1,250,000	1,250,000	0	0	0	0	3.443	3.443	JD	1,913	43,038	11/07/2019	12/15/2042
917567-GC-7	UTAH TRAN AUTH SALES TAX REV			1	1.C FE	5,385,000	85.5500	4,606,868	5,385,000	5,385,000	0	0	0	0	1.820	1.820	JD	4,356	107,535	10/20/2021	12/15/2028
924214-FC-8	VERMONT MUN BD BK			1	1.D FE	1,360,000	100.0820	1,361,115	1,360,000	1,360,000	0	0	0	0	5.120	5.119	JD	5,803	69,632	07/01/2010	12/01/2025
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M				1.B FE	1,315,568	91.9250	1,254,686	1,364,902	1,318,665	0	1,533	0	0	3.250	3.474	MON	3,697	42,345	06/28/2022	08/25/2042
928172-G2-5	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	1,455,000	95.9180	1,395,607	1,455,000	1,455,000	0	0	0	0	2.970	2.970	FA	18,006	43,214	08/28/2014	08/01/2025
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	4,477,432	101.7810	4,329,109	4,253,357	4,453,638	0	(23,794)	0	0	5.700	4.171	MN	40,407	121,221	07/22/2022	05/01/2026
977100-GF-7	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	2,775,000	96.0090	2,664,250	2,775,000	2,775,000	0	0	0	0	2.904	2.904	MN	13,431	80,586	05/03/2017	05/01/2025
977100-GG-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	1,700,633	94.6890	1,657,058	1,750,000	1,726,158	0	6,639	0	0	3.054	3.491	MN	8,908	53,445	12/21/2018	05/01/2026
977100-GH-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	2,500,000	93.4340	2,335,850	2,500,000	2,500,000	0	0	0	0	3.154	3.154	MN	13,142	78,850	05/03/2017	05/01/2027
977100-GY-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	880,000	91.7780	807,646	880,000	880,000	0	0	0	0	2.096	2.096	MN	3,074	18,445	01/29/2020	05/01/2026
977100-HC-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	4,491,490	84.2150	3,684,406	4,375,000	4,476,778	0	(12,817)	0	0	2.399	2.054	MN	17,493	104,956	11/04/2021	05/01/2030
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						642,492,583	XXX	546,637,659	643,632,197	641,512,016	0	(246,651)	0	0	XXX	XXX	XXX	3,921,081	13,811,372	XXX	XXX
3128LX-QN-3	FH G02261 - RMBS			4	1.A	162,360	103.6566	160,546	154,883	163,577	0	151	0	0	5.500	4.004	MON	710	8,519	09/03/2009	12/01/2035
3128LX-QN-3	FH G02261 - RMBS			4	1.A	167,728	103.6566	165,853	160,003	168,984	0	156	0	0	5.500	4.004	MON	733	8,800	09/03/2009	12/01/2035
3128M8-G9-9	FH G06224 - RMBS			4	1.A	379,054	93.8381	372,458	396,915	374,820	0	(5,601)	0	0	3.500	4.550	MON	1,158	13,892	06/30/2011	01/01/2041
3128ME-WZ-0	FH G15864 - RMBS			4	1.A	373,048	95.8581	339,658	354,334	367,866	0	285	0	0	3.000	1.752	MON	886	10,630	08/04/2016	07/01/2031
3128MF-AN-8	FH G16113 - RMBS			4	1.A	350,501	95.3651	324,078	339,828	348,196	0	160	0	0	3.000	2.236	MON	850	10,195	04/21/2017	03/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-3J-7	FH G08800 - RMBS			4	1.A	3,705,569	92.8387	3,401,138	3,663,491	3,695,169	0	(7,184)	0	0	3.500	3.382	MON	10,685	128,222	11/17/2021	02/01/2048
3128MJ-W9-7	FH G08671 - RMBS			4	1.A	269,905	93.1917	245,823	263,783	274,950	0	3,828	0	0	3.500	2.893	MON	769	9,232	12/21/2017	10/01/2045
3128MJ-WV-8	FH G08659 - RMBS			4	1.A	1,133,655	93.2020	1,064,675	1,142,331	1,129,648	0	(2,957)	0	0	3.500	3.673	MON	3,332	38,501	06/28/2022	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS	CF		4	1.A	2,218,447	93.2550	2,011,744	2,157,252	2,256,555	0	37,747	0	0	3.500	2.845	MON	6,292	76,649	12/29/2015	11/01/2045
3128MJ-XJ-4	FH G08680 - RMBS			4	1.A	4,667,704	89.9597	4,125,415	4,585,848	4,675,239	0	4,189	0	0	3.000	2.720	MON	11,465	137,575	11/17/2021	12/01/2045
3128MJ-XJ-4	FH G08680 - RMBS			4	1.A	576,711	89.9597	518,808	576,711	576,711	0	0	0	0	3.000	3.002	MON	1,442	17,301	12/03/2015	12/01/2045
3128MJ-Y5-3	FH G08731 - RMBS			4	1.A	3,553,343	86.4488	3,081,040	3,564,007	3,549,353	0	(7,424)	0	0	2.500	2.556	MON	7,425	89,100	11/17/2021	11/01/2046
3128MJ-ZB-9	FH G08737 - RMBS	CF		4	1.A	5,823,892	89.6513	5,150,376	5,744,900	5,854,552	0	36,370	0	0	3.000	2.735	MON	14,362	174,618	12/14/2016	12/01/2046
3128MJ-ZF-0	FH G08741 - RMBS			4	1.A	791,316	89.6204	709,984	792,213	791,326	0	10	0	0	3.000	3.018	MON	1,981	23,766	05/03/2017	01/01/2047
3128MM-VL-4	FH G18618 - RMBS			4	1.A	1,777,958	91.1855	1,716,765	1,882,717	1,796,633	0	3,400	0	0	2.000	3.477	MON	3,138	37,654	05/25/2018	11/01/2031
3128MM-YP-2	FH G18717 - RMBS			4	1.A	71,388	98.1471	69,386	70,696	71,393	0	5	0	0	4.000	3.721	MON	236	1,414	06/28/2022	12/01/2033
3128P8-E8-0	FH C91959 - RMBS			4	1.A	1,595,618	93.0087	1,537,267	1,652,821	1,564,465	0	(18,545)	0	0	3.000	4.125	MON	4,132	49,585	11/29/2018	11/01/2037
31292L-AD-7	FH C03604 - RMBS			4	1.A	153,168	93.8479	150,518	160,385	149,035	0	(3,460)	0	0	3.500	4.833	MON	468	5,613	06/30/2011	12/01/2040
312943-NE-9	FH A94889 - RMBS			4	1.A	2,808,602	96.2620	2,641,305	2,743,872	2,830,601	0	25,463	0	0	4.000	3.438	MON	9,146	109,755	01/08/2016	11/01/2040
31323A-BM-3	FH T65444 - RMBS			4	1.A	1,385,442	88.7683	1,240,494	1,397,451	1,375,386	0	(10,745)	0	0	3.000	3.223	MON	3,494	41,924	10/26/2017	11/01/2047
3132AE-J7-2	FH ZT2086 - RMBS			4	1.A	2,080,451	92.1879	1,873,287	2,032,032	2,208,783	0	79,722	0	0	3.500	2.396	MON	5,927	71,121	07/30/2019	06/01/2049
3132AE-KL-9	FH ZT2099 - RMBS			4	1.A	551,369	89.7657	479,289	533,933	562,927	0	6,233	0	0	3.000	2.248	MON	1,335	16,018	09/04/2019	11/01/2046
3132D6-DJ-6	FH SB8205 - RMBS			4	1.A	2,194,829	99.4012	2,181,856	2,195,000	2,194,855	0	26	0	0	4.500	4.481	MON	8,231	0	12/20/2022	01/01/2038
3132D6-NU-0	FH SB8503 - RMBS			4	1.A	1,732,278	89.3141	1,476,130	1,652,740	1,727,743	0	(1,225)	0	0	2.000	0.981	MON	2,755	33,055	09/11/2020	08/01/2035
3132DM-SK-2	FH SD0522 - RMBS			4	1.A	664,575	88.1528	550,652	624,656	675,842	0	15,779	0	0	3.000	2.031	MON	1,562	18,740	02/03/2021	12/01/2050
3132DM-WT-8	FH SD0658 - RMBS			4	1.A	12,750,153	88.2661	10,677,301	12,096,714	12,748,046	0	8,682	0	0	3.000	2.328	MON	30,242	362,901	11/04/2021	06/01/2051
3132DN-7K-3	FH SD1798 - RMBS			4	1.A	1,702,647	101.5678	1,751,509	1,724,473	1,702,723	0	76	0	0	5.500	5.715	MON	7,904	15,808	10/21/2022	11/01/2052
3132DN-T8-6	FH SD1475 - RMBS			4	1.A	8,360,823	97.0685	8,119,531	8,364,744	8,360,544	0	(279)	0	0	4.500	4.507	MON	31,368	94,103	09/08/2022	08/01/2052
3132DN-YG-2	FH SD1611 - RMBS			4	1.A	7,111,230	99.2032	7,072,251	7,129,053	7,111,189	0	(41)	0	0	5.000	5.040	MON	29,704	59,409	09/20/2022	10/01/2052
3132DV-3J-2	FH SD8001 - RMBS			4	1.A	1,071,467	92.1259	963,464	1,045,812	1,135,296	0	40,930	0	0	3.500	2.417	MON	3,050	36,603	07/08/2019	07/01/2049
3132DV-3N-3	FH SD8005 - RMBS			4	1.A	2,833,036	92.0949	2,544,283	2,762,674	3,014,676	0	105,321	0	0	3.500	2.354	MON	8,058	96,694	09/27/2019	08/01/2049
3132DV-4V-4	FH SD8036 - RMBS			4	1.A	2,067,493	88.4701	1,801,805	2,036,625	2,113,838	0	23,475	0	0	3.000	2.515	MON	5,092	61,099	01/09/2020	01/01/2050
3132DV-LC-7	FH SD7523 - RMBS			4	1.A	2,853,772	85.9839	2,364,554	2,749,996	2,860,293	0	5,030	0	0	2.500	1.998	MON	5,729	68,750	12/10/2021	08/01/2050
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	4,148,916	101.5619	4,197,975	4,133,416	4,148,785	0	(131)	0	0	6.000	5.917	MON	20,667	20,667	10/19/2022	10/01/2052
3132GS-N6-2	FH Q07313 - RMBS			4	1.A	1,054,821	93.8471	957,906	1,020,709	1,054,667	0	6,115	0	0	3.500	2.943	MON	2,977	35,725	12/21/2017	03/01/2042
3132WH-5N-1	FH Q44452 - RMBS			4	1.A	4,413,865	89.5786	3,935,704	4,393,578	4,422,429	0	10,758	0	0	3.000	2.910	MON	10,984	131,807	11/15/2016	11/01/2046
3132WJ-ZS-3	FH Q45252 - RMBS	CF		4	1.A	5,161,020	89.6827	4,710,238	5,252,112	5,141,100	0	(25,415)	0	0	3.000	3.310	MON	13,130	158,339	12/27/2016	01/01/2047
3132WK-Q8-4	FH Q45878 - RMBS	CF		4	1.A	2,726,611	89.4387	2,451,477	2,740,958	2,720,816	0	(5,418)	0	0	3.000	3.106	MON	6,852	82,593	07/06/2017	12/01/2046
31335A-BE-7	FH G60037 - RMBS	CF		4	1.A	5,378,989	91.2356	5,050,938	5,536,150	5,364,964	0	(10,946)	0	0	3.000	3.524	MON	13,840	166,252	06/28/2022	10/01/2043
31335B-C2-0	FH G60989 - RMBS			4	1.A	2,819,979	89.8036	2,538,393	2,826,604	2,819,024	0	(785)	0	0	3.000	3.041	MON	7,067	84,798	10/25/2017	12/01/2046
31335B-M6-0	FH G61281 - RMBS			4	1.A	2,643,315	92.9009	2,366,117	2,546,926	2,715,073	0	53,119	0	0	3.500	2.615	MON	7,429	88,069	06/28/2022	01/01/2048
3133A2-D6-4	FH QA7325 - RMBS			4	1.A	795,179	88.8066	688,738	775,547	810,474	0	7,622	0	0	3.000	2.420	MON	1,939	23,266	02/11/2020	02/01/2050
3133AL-JE-9	FH QC2061 - RMBS			4	1.A	983,722	81.7640	804,582	984,030	983,698	0	(28)	0	0	2.000	1.996	MON	1,640	19,681	12/15/2021	05/01/2051
3133AR-UQ-6	FH QC6891 - RMBS			4	1.A	9,176,145	85.0397	7,578,957	8,912,258	9,176,849	0	6,357	0	0	2.500	2.144	MON	18,567	222,806	10/07/2021	09/01/2051
3133BD-NG-6	FH QE3991 - RMBS			4	1.A	7,135,999	93.9339	6,720,974	7,155,004	7,136,032	0	34	0	0	4.000	4.033	MON	23,850	143,100	06/08/2022	05/01/2052
3133KL-A9-8	FH RA4532 - RMBS			4	1.A	12,634,008	85.5311	10,401,331	12,160,874	12,672,031	0	41,177	0	0	2.500	1.990	MON	25,335	304,022	06/04/2021	02/01/2051
3133KL-A9-8	FH RA4532 - RMBS			4	1.A	1,658,588	85.5311	1,365,175	1,596,115	1,663,649	0	8,071	0	0	2.500	1.986	MON	3,325	39,903	06/04/2021	02/01/2051
3133KL-H2-6	FH RA4749 - RMBS			4	1.A	12,262,994	85.4066	10,145,275	11,878,789	12,311,202	0	76,291	0	0	2.500	2.062	MON	24,747	296,970	02/25/2021	03/01/2051
3133KL-S6-5	FH RA5041 - RMBS			4	1.A	4,512,822	81.7633	3,696,763	4,521,300	4,512,831	0	(23)	0	0	2.000	2.015	MON	7,536	90,426	10/26/2021	04/01/2051
3133KL-S6-5	FH RA5041 - RMBS			4	1.A	2,091,520	81.7633	1,713,308	2,095,449	2,091,524	0	(11)	0	0	2.000	2.015	MON	3,492	41,854	10/26/2021	04/01/2051

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
3133KN-BN-2	FH RA6345 - RMBS			4	1.A	2,442,912	88.5621	2,048,581	2,313,158	2,440,356	0	(2,757)	0	0	3.000	2.328	MON	5,783	69,395	12/15/2021	11/01/2051
3133KP-MD-7	FH RA7556 - RMBS			4	1.A	16,031,480	96.4807	15,265,735	15,822,572	16,023,027	0	(8,453)	0	0	4.500	4.330	MON	59,335	356,008	06/09/2022	06/01/2052
3133KP-Q7-6	FH RA7678 - RMBS			4	1.A	8,386,098	98.6788	8,202,886	8,312,713	8,383,555	0	(2,544)	0	0	5.000	4.876	MON	34,636	103,909	09/01/2022	07/01/2052
3133KP-Q7-6	FH RA7678 - RMBS			4	1.A	887,940	98.6788	868,541	880,170	887,670	0	(269)	0	0	5.000	4.876	MON	3,667	11,002	09/01/2022	07/01/2052
3133KQ-EV-4	FH RA8248 - RMBS			4	1.A	8,490,350	98.8037	8,361,345	8,462,582	8,490,427	0	77	0	0	5.000	4.958	MON	35,261	0	12/19/2022	11/01/2052
3133TH-V7-9	FHR 2113 QG - CMO/RMBS			4	1.A	93,929	101.7234	94,629	93,026	93,548	0	(68)	0	0	6.000	5.695	MON	465	5,582	02/20/2009	01/15/2029
31346Y-VM-2	FH QA5120 - RMBS			4	1.A	2,547,051	91.8777	2,261,889	2,461,848	2,656,958	0	70,261	0	0	3.500	2.505	MON	7,180	86,165	12/12/2019	11/01/2049
3136A0-3K-1	FNR 2011-87 LB - CMO/RMBS		CF	4	1.A	1,358,513	97.6199	1,263,028	1,293,822	1,300,864	0	(2,273)	0	0	3.500	2.923	MON	3,774	45,284	02/09/2012	09/25/2026
3136A4-HQ-5	FNR 2012-20 QZ - CMO/RMBS			4	1.A	1,048,047	89.9470	927,303	1,030,944	1,041,610	0	(520)	0	0	3.500	3.308	MON	3,007	35,408	01/01/2019	03/25/2032
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS		CF	4	1.A	3,020,231	96.4926	2,824,916	2,927,600	2,937,873	0	(4,998)	0	0	3.000	2.673	MON	7,319	87,828	08/17/2012	05/25/2027
3136A5-ZR-0	FNR 2012-54 WA - CMO/RMBS			4	1.A	585,702	94.8618	557,000	587,170	585,806	0	(1)	0	0	3.000	3.030	MON	1,468	17,615	08/28/2013	04/25/2032
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		CF	4	1.A	856,197	88.7753	807,783	909,918	848,241	0	(20,530)	0	0	2.000	3.481	MON	1,517	18,926	11/14/2013	06/25/2042
3136A9-2Q-0	FNR 2012-118 VD - CMO/RMBS		CF	4	1.A	934,363	99.3869	916,253	921,905	919,550	0	1,361	0	0	3.000	3.209	MON	2,305	31,054	12/21/2018	10/25/2032
3136AA-EK-7	FNR 2012-129 TD - CMO/RMBS			4	1.A	39,667	89.1560	36,630	41,086	39,685	0	17	0	0	2.000	2.632	MON	68	616	06/28/2022	05/25/2040
3136AE-BJ-5	FNR 2013-47 YA - CMO/RMBS			4	1.A	686,374	89.1560	648,417	727,284	677,903	0	(12,324)	0	0	2.000	3.326	MON	1,212	14,546	08/22/2013	05/25/2040
3136AH-6F-2	FNR 2014-5 JL - CMO/RMBS		CF	4	1.A	1,802,162	95.7273	1,650,625	1,724,299	1,785,942	0	21,990	0	0	4.000	3.421	MON	5,748	69,031	05/28/2014	02/25/2044
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS			4	1.A	212,032	91.6993	195,520	213,219	212,013	0	(248)	0	0	3.000	3.084	MON	533	6,397	07/15/2016	01/25/2044
3136AH-M2-3	FNR 2013-130 AG - CMO/RMBS			4	1.A	984,111	95.9786	933,441	972,551	986,282	0	5,148	0	0	4.000	3.645	MON	3,242	38,902	05/25/2018	10/25/2043
3136AK-2Y-8	FNR 2014-64 TY - CMO/RMBS		CF	4	1.A	2,376,386	96.1231	2,328,645	2,422,566	2,404,818	0	(2,812)	0	0	3.000	3.265	MON	6,056	72,677	11/20/2014	09/25/2042
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS			4	1.A	241,362	97.5690	234,214	240,049	240,641	0	512	0	0	3.500	3.229	MON	700	8,402	06/26/2018	05/25/2042
3136AX-C8-6	FNR 2017-69 EG - CMO/RMBS			4	1.A	2,091,849	90.5736	1,898,390	2,095,964	2,091,767	0	39	0	0	3.000	3.018	MON	5,240	62,879	12/21/2017	09/25/2047
3136B0-CA-2	FNR 2017-97 HP - CMO/RMBS			4	1.A	1,949,752	90.8575	1,825,549	2,009,245	1,938,103	0	(20,053)	0	0	3.000	3.575	MON	5,023	60,277	11/01/2018	07/25/2047
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS			4	1.A	2,117,743	96.7523	2,031,192	2,099,373	2,103,412	0	704	0	0	3.500	3.281	MON	6,123	73,478	07/20/2018	04/25/2031
3136B3-VJ-6	FNR 2018-96 BH - CMO/RMBS			4	1.A	1,292,630	96.1067	1,202,246	1,250,949	1,313,559	0	29,459	0	0	4.000	2.556	MON	4,170	50,038	01/16/2019	09/25/2047
3136B4-Q5-0	FNR 2019-36 JB - CMO/RMBS		CF	4	1.A	5,469,063	85.3155	4,692,354	5,500,000	5,472,516	0	(1,050)	0	0	3.000	3.047	MON	13,750	165,000	07/09/2019	07/25/2049
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS			4	1.A	870,033	87.7876	763,901	870,169	873,423	0	2,502	0	0	3.000	2.944	MON	2,175	26,105	07/16/2019	08/25/2049
3136B6-A9-4	FNR 2019-71 DB - CMO/RMBS		CF	4	1.A	4,896,000	77.2599	3,708,474	4,800,000	4,884,304	0	1,298	0	0	3.000	2.877	MON	12,000	144,000	12/17/2019	11/25/2049
3136B6-YL-1	FNR 2019-66 LA - CMO/RMBS		CF	4	1.A	1,784,544	86.6262	1,561,005	1,802,001	1,772,444	0	(8,492)	0	0	2.500	2.706	MON	3,754	45,050	10/22/2019	11/25/2049
3136B7-JD-4	FNR 2019-72 WB - CMO/RMBS			4	1.A	1,632,412	89.3672	1,443,280	1,615,000	1,626,036	0	956	0	0	3.000	2.856	MON	4,038	48,450	12/12/2019	02/25/2047
3136B8-AK-5	FNR 2019-83 NC - CMO/RMBS		CF	4	1.A	1,704,113	72.7546	1,265,930	1,740,000	1,707,913	0	(780)	0	0	2.500	2.635	MON	3,625	43,500	01/07/2020	01/25/2049
3136BA-2N-3	FNR 2020-45 KB - CMO/RMBS			4	1.A	12,225,625	71.9392	8,632,706	12,000,000	12,194,359	0	(5,964)	0	0	2.000	1.868	MON	20,000	240,000	06/03/2020	07/25/2050
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS			4	1.A	8,413,612	83.3996	6,852,046	8,215,917	8,428,182	0	27,957	0	0	2.000	1.652	MON	13,693	164,318	06/16/2020	10/25/2048
3136BA-PD-0	FNR 2020-40 NB - CMO/RMBS			4	1.A	4,070,625	71.2198	2,848,793	4,000,000	4,060,806	0	(1,732)	0	0	2.000	1.879	MON	6,667	80,000	05/06/2020	06/25/2050
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS			4	1.A	11,495,296	88.8186	9,790,787	11,023,358	11,446,584	0	(44,956)	0	0	2.500	1.813	MON	22,965	275,584	08/05/2021	09/25/2051
3136BL-G9-5	FNR 2022-4 JC - CMO/RMBS			4	1.A	9,638,174	90.5899	8,599,529	9,492,815	9,625,742	0	(12,432)	0	0	2.500	2.228	MON	19,777	217,544	01/19/2022	02/25/2052
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS			4	1.A	21,033,858	100.6328	21,187,159	21,053,925	21,033,796	0	(62)	0	0	5.500	5.486	MON	96,497	96,497	11/17/2022	08/25/2047
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS			4	1.A	12,800,155	100.0393	12,670,559	12,665,583	12,799,457	0	(698)	0	0	5.500	5.216	MON	58,051	0	11/29/2022	02/25/2045
3137A1-PS-6	FHR 3734 B - CMO/RMBS			4	1.A	543,093	98.0260	531,210	541,908	541,478	0	(105)	0	0	3.500	3.472	MON	1,581	18,967	09/29/2010	09/15/2025
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		CF	4	1.A	1,525,820	98.0966	1,496,778	1,525,820	1,525,820	0	0	0	0	3.500	3.403	MON	4,450	53,404	11/02/2010	11/15/2025
3137A4-2G-1	FHR 3777 DY - CMO/RMBS			4	1.A	723,462	97.9049	686,425	701,114	704,021	0	(1,071)	0	0	3.500	3.042	MON	2,045	24,539	10/18/2013	12/15/2025
3137A6-L6-7	FHR 3814 B - CMO/RMBS		CF	4	1.A	263,030	97.2385	243,325	250,235	252,069	0	(591)	0	0	3.000	2.297	MON	626	8,046	08/16/2012	02/15/2026
3137AH-2W-7	FHR 3936 AB - CMO/RMBS		CF	4	1.A	659,568	96.7696	628,215	649,186	649,944	0	(370)	0	0	3.000	2.857	MON	1,623	18,274	06/28/2022	10/15/2026
3137AM-UP-0	FHR 4010 QA - CMO/RMBS			4	1.A	238,074	89.0162	229,728	258,075	235,052	0	(5,706)	0	0	2.000	4.142	MON	430	5,162	08/23/2013	01/15/2042
3137AR-5L-6	FHR 4060 JC - CMO/RMBS			4	1.A	89,916	97.4280	93,756	96,231	94,799	0	(261)	0	0	2.000	3.642	MON	160	1,925	07/23/2013	02/15/2041
3137AS-RZ-9	FHR 4099 VB - CMO/RMBS		CF	4	1.A	197,322	99.8182	190,451	190,798	190,798	0	(3,087)	0	0	3.000	1.684	MON	477	13,531	06/28/2022	09/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AU-A4-1	FHR 4103 DV - CMO/RMBS			4	1.A	1,251,696	98.3508	1,219,307	1,239,753	1,240,297	0	(568)	0	0	3.000	2.824	MON	3,099	37,193	12/31/2013	11/15/2025
3137AU-KR-9	FHR 4102 BC - CMO/RMBS	CF		4	1.A	3,957,573	96.2621	3,658,721	3,800,790	3,825,187	0	(9,321)	0	0	3.000	2.594	MON	9,502	114,024	08/30/2012	08/15/2027
3137AY-D3-2	FHR 4166 PV - CMO/RMBS			4	1.A	3,615,729	95.2543	3,274,770	3,437,924	3,505,163	0	(3,982)	0	0	3.250	2.694	MON	9,311	111,733	04/11/2013	07/15/2037
3137B1-LM-2	FHR 4198 BM - CMO/RMBS			4	1.A	220,580	97.9501	216,523	221,055	220,750	0	(4)	0	0	3.000	3.041	MON	553	6,632	07/16/2013	10/15/2040
3137B7-ZX-0	FHR 4300 KN - CMO/RMBS			4	1.A	139,585	99.6046	138,427	138,977	138,823	0	(30)	0	0	3.500	3.437	MON	405	4,864	06/18/2014	06/15/2040
3137BA-J3-7	FHR 4345 AG - CMO/RMBS	CF		4	1.A	891,213	98.6038	892,860	905,503	903,022	0	243	0	0	3.000	3.234	MON	2,264	31,823	08/27/2014	02/15/2040
3137BA-W8-1	FHR 4340 UE - CMO/RMBS	CF		4	1.A	2,360,001	97.3876	2,265,445	2,326,215	2,349,768	0	616	0	0	3.500	2.911	MON	6,785	86,842	11/17/2021	05/15/2042
3137BD-UD-6	FHR 4385 MQ - CMO/RMBS	CF		4	1.A	3,525,678	97.3418	3,418,228	3,511,575	3,527,514	0	(2,419)	0	0	3.000	2.586	MON	8,779	107,288	11/17/2021	07/15/2041
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS			4	1.A	10,300,483	83.5373	8,308,092	9,945,373	10,255,619	0	(13,308)	0	0	2.000	1.519	MON	16,576	198,907	12/10/2020	12/25/2050
3137F7-MW-2	FHR 5050 CP - CMO/RMBS			4	1.A	8,489,380	84.9430	6,946,309	8,177,609	8,447,284	0	(6,757)	0	0	2.000	1.428	MON	13,629	163,552	11/23/2020	12/25/2050
3137F9-GM-7	FHR 5074 KP - CMO/RMBS			4	1.A	7,306,417	84.7740	5,982,227	7,056,677	7,273,613	0	(9,953)	0	0	2.000	1.478	MON	11,761	141,134	01/11/2021	02/25/2051
3137FL-3C-6	FHR 4863 HP - CMO/RMBS			4	1.A	2,097,188	93.5891	1,944,509	2,077,709	2,127,413	0	23,463	0	0	3.500	3.179	MON	6,060	72,720	02/08/2019	03/15/2049
3137FL-3R-3	FHR 4863 K - CMO/RMBS			4	1.A	3,651,500	93.0672	3,338,393	3,587,076	3,682,094	0	28,173	0	0	3.500	3.144	MON	10,462	125,548	11/17/2021	03/15/2049
3137FL-A3-8	FHR 4875 DA - CMO/RMBS			4	1.A	318,515	95.4962	299,998	314,146	320,373	0	2,541	0	0	3.500	3.132	MON	916	10,995	03/15/2019	07/15/2048
3137FL-W5-9	FHR 4881 AK - CMO/RMBS			4	1.A	406,379	93.9106	375,090	399,412	415,484	0	9,516	0	0	3.500	2.495	MON	1,165	13,979	01/08/2020	02/15/2048
3137FM-2E-1	FHR 4891 PB - CMO/RMBS			4	1.A	1,644,076	90.3195	1,456,809	1,612,951	1,711,662	0	48,581	0	0	3.500	2.697	MON	4,704	56,453	05/10/2019	06/15/2049
3137FM-RY-0	FHR 4899 JD - CMO/RMBS	CF		4	1.A	1,405,078	88.0951	1,211,307	1,375,000	1,397,930	0	206	0	0	3.000	2.798	MON	3,438	41,250	09/17/2019	04/25/2039
3137FN-FS-4	FHR 4911 LB - CMO/RMBS	CF		4	1.A	3,844,393	90.2226	3,453,441	3,827,690	3,855,374	0	9,000	0	0	3.000	2.891	MON	9,569	114,831	12/23/2019	08/25/2049
3137FQ-PD-9	FHR 4943 ML - CMO/RMBS	CF		4	1.A	1,236,184	80.2493	1,007,775	1,255,806	1,239,041	0	(928)	0	0	2.500	2.624	MON	2,616	31,395	01/08/2020	04/25/2048
3137FU-B5-2	FHR 4994 AV - CMO/RMBS	CF		4	1.A	1,494,280	78.4336	1,136,502	1,448,999	1,486,052	0	(1,302)	0	0	2.000	1.725	MON	2,415	28,980	07/08/2020	12/25/2045
3137FU-HU-1	FHR 4992 NB - CMO/RMBS			4	1.A	14,550,871	75.8231	11,373,459	15,000,000	14,513,051	0	(2,488)	0	0	2.000	2.265	MON	25,000	245,000	11/18/2022	07/25/2050
3137FV-EJ-7	FHR 5000 BW - CMO/RMBS			4	1.A	6,208,504	69.3380	4,143,642	5,976,000	6,181,394	0	(6,175)	0	0	2.000	1.752	MON	9,960	119,520	07/17/2020	08/25/2050
3137FY-TN-6	FHR 5096 C - CMO/RMBS			4	1.A	6,186,134	72.2919	4,538,554	6,278,099	6,176,979	0	(12,631)	0	0	1.500	1.645	MON	7,848	94,171	03/24/2021	04/25/2051
3137H4-W6-3	FHR 5185 A - CMO/RMBS			4	1.A	14,466,695	87.1453	12,286,438	14,098,804	14,436,835	0	(31,038)	0	0	2.500	2.063	MON	29,373	352,470	12/08/2021	01/25/2052
3137H6-XY-6	FHR 5213 JM - CMO/RMBS	CF		4	1.A	12,311,469	95.3690	11,596,374	12,159,475	12,298,396	0	(13,243)	0	0	3.500	3.230	MON	35,465	323,212	03/25/2022	09/25/2051
3137H8-HX-2	FHR 5248 HB - CMO/RMBS			4	1.A	8,432,707	97.0131	8,061,484	8,309,685	8,425,660	0	(7,047)	0	0	4.500	4.148	MON	31,161	155,807	07/08/2022	08/25/2052
3137H8-K8-3	FHR 5249 AB - CMO/RMBS	CF		4	1.A	8,346,162	96.2133	8,038,592	8,354,974	8,345,593	0	(571)	0	0	4.000	4.000	MON	27,850	111,965	08/09/2022	11/25/2051
3137H9-DC-0	FHR 5270 AB - CMO/RMBS			4	1.A	12,465,276	101.5443	12,685,533	12,492,604	12,465,392	0	115	0	0	5.500	5.529	MON	57,258	114,516	10/26/2022	01/25/2049
3138A8-SQ-0	FN AH6826 - RMBS			4	1.A	108,043	97.6610	100,597	103,006	104,237	0	(385)	0	0	4.000	2.848	MON	343	4,133	07/28/2011	03/01/2026
3138WE-6W-4	FN AS5384 - RMBS			4	1.A	79,432	95.9042	76,244	79,500	79,433	0	1	0	0	4.000	4.006	MON	265	1,590	06/28/2022	07/01/2045
3138WJ-Q2-7	FN AS8572 - RMBS	CF		4	1.A	2,409,646	92.8824	2,247,972	2,420,234	2,406,734	0	(2,414)	0	0	3.500	3.572	MON	7,059	84,708	02/21/2018	12/01/2046
3138X0-Y2-8	FN AU1628 - RMBS			4	1.A	1,208,689	91.1301	1,059,434	1,162,550	1,217,568	0	10,971	0	0	3.000	2.262	MON	2,906	34,877	08/22/2016	07/01/2043
31394G-U9-2	FHR 2666 BD - CMO/RMBS			4	1.A	71,257	99.4320	70,228	70,629	70,559	0	(59)	0	0	4.500	4.299	MON	265	3,119	06/28/2022	08/15/2023
31395V-DH-9	FHR 2989 CB - CMO/RMBS			4	1.A	212,638	98.9623	210,234	212,439	212,140	0	(35)	0	0	4.500	4.491	MON	797	9,560	06/03/2009	06/15/2025
31396E-4L-7	FHR 3044 EX - CMO/RMBS			4	1.A	303,378	98.9237	298,434	301,681	301,572	0	(131)	0	0	5.000	4.901	MON	1,257	15,084	06/12/2009	10/15/2025
31396U-T4-2	FHR 3187 JZ - CMO/RMBS			4	1.A	1,400,186	100.5250	1,334,710	1,327,739	1,401,236	0	3,238	0	0	5.000	3.562	MON	5,532	66,387	12/23/2019	07/15/2036
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS	CF		4	1.A	1,424,088	97.0651	1,383,589	1,425,424	1,422,855	0	(69)	0	0	3.000	3.003	MON	3,564	43,068	10/18/2013	05/25/2026
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS	CF		4	1.A	954,928	97.7532	910,705	931,637	934,038	0	(1,193)	0	0	3.500	3.112	MON	2,717	32,607	10/15/2013	07/25/2026
31398E-4H-4	FHR 3546 NB - CMO/RMBS			4	1.A	231,513	98.7866	215,166	217,809	218,714	0	(672)	0	0	4.000	3.109	MON	726	8,712	12/30/2011	06/15/2024
31402C-4G-4	FN 725423 - RMBS			4	1.A	544,737	103.1680	493,654	478,495	536,509	0	159	0	0	5.500	2.039	MON	2,193	26,317	05/29/2015	05/01/2034
3140EV-VF-1	FN BC1513 - RMBS	CF		4	1.A	6,019,093	89.7568	5,366,488	5,978,922	6,020,188	0	14,085	0	0	3.000	2.893	MON	14,947	181,668	09/20/2017	08/01/2046
3140F0-JJ-4	FN BC4764 - RMBS			4	1.A	1,702,440	89.6486	1,513,561	1,688,327	1,709,280	0	6,468	0	0	3.000	2.816	MON	4,221	50,650	09/13/2017	10/01/2046
3140F5-BK-8	FN BC9041 - RMBS			4	1.A	920,266	93.4216	856,915	917,256	919,217	0	(24)	0	0	2.500	2.395	MON	1,911	22,931	07/07/2017	11/01/2031
3140FX-C7-5	FN BF0093 - RMBS			4	1.A	3,700,749	91.5043	3,286,716	3,591,870	3,864,412	0	113,372	0	0	3.500	3.301	MON	10,476	125,715	08/08/2017	05/01/2056
3140GY-GZ-6	FN BH9215 - RMBS	CF		4	1.A	2,115,270	92.6240	1,952,537	2,108,024	2,124,075	0	7,439	0	0	3.500	3.386	MON	6,148	73,781	02/02/2018	01/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140HA-XB-1	FN BJ8773 - RMBS			4	1.A	6,720,540	87.2072	5,830,096	6,685,335	6,806,877	0	67,764	0	0	3.000	2.760	MON	16,713	200,560	10/21/2019	09/01/2049
3140JP-M9-3	FN BN6683 - RMBS			4	1.A	2,914,809	92.1263	2,617,616	2,841,334	3,053,767	0	90,330	0	0	3.500	2.545	MON	8,287	99,447	07/19/2019	06/01/2049
3140JV-TA-0	FN BO1444 - RMBS			4	1.A	631,210	88.8098	547,739	616,755	639,945	0	5,004	0	0	3.000	2.513	MON	1,542	18,503	10/09/2019	10/01/2049
3140KL-GA-4	FN BQ1092 - RMBS			4	1.A	1,684,614	88.8099	1,407,270	1,584,587	1,705,236	0	14,997	0	0	3.000	2.063	MON	3,961	47,538	08/21/2020	08/01/2050
3140L0-D8-7	FN BR1926 - RMBS			4	1.A	7,007,232	81.8155	5,544,156	6,776,410	7,001,741	0	5,380	0	0	2.000	1.606	MON	11,294	135,528	01/08/2021	01/01/2051
3140L0-D8-7	FN BR1926 - RMBS			4	1.A	3,065,664	81.8155	2,425,568	2,964,679	3,063,262	0	2,354	0	0	2.000	1.606	MON	4,941	59,294	01/08/2021	01/01/2051
3140L1-DM-4	FN BR2807 - RMBS			4	1.A	1,624,391	85.6174	1,318,063	1,539,479	1,630,465	0	6,092	0	0	2.500	1.787	MON	3,207	38,487	01/20/2021	12/01/2050
3140MA-T7-9	FN BU8673 - RMBS			4	1.A	8,188,971	93.9546	7,748,399	8,246,957	8,189,736	0	765	0	0	4.000	4.089	MON	27,490	192,429	05/05/2022	05/01/2052
3140MR-ZP-5	FN BW0749 - RMBS			4	1.A	20,888,544	94.2469	19,826,481	21,036,736	20,887,364	0	(1,180)	0	0	4.000	4.092	MON	70,122	357,224	11/18/2022	06/01/2052
3140Q7-SL-2	FN CA0522 - RMBS			4	1.A	1,378,524	88.6878	1,245,168	1,403,991	1,361,785	0	(18,117)	0	0	3.000	3.416	MON	3,510	41,117	06/28/2022	10/01/2047
3140QG-5K-9	FN CA8949 - RMBS			4	1.A	9,809,318	85.5976	8,134,705	9,503,427	9,827,570	0	17,974	0	0	2.500	2.083	MON	19,799	237,586	03/30/2021	02/01/2051
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	6,383,809	85.6046	5,264,138	6,149,365	6,403,467	0	31,385	0	0	2.500	2.000	MON	12,811	153,734	05/19/2021	01/01/2051
3140QG-RN-9	FN CA8592 - RMBS			4	1.A	7,557,082	86.0328	6,251,506	7,266,425	7,558,536	0	5,042	0	0	2.500	2.004	MON	15,138	181,661	06/15/2021	01/01/2051
3140QG-UM-7	FN CA8687 - RMBS			4	1.A	6,788,124	81.8143	5,526,025	6,754,352	6,787,578	0	1,861	0	0	2.000	1.934	MON	11,257	135,087	03/04/2021	01/01/2051
3140QK-6D-5	FN CB0867 - RMBS			4	1.A	1,993,688	91.3149	1,702,179	1,864,076	2,040,020	0	35,496	0	0	3.500	2.385	MON	5,437	65,243	06/10/2021	06/01/2051
3140QK-7M-4	FN CB0899 - RMBS			4,5	1.A	1,923,078	88.5892	1,661,075	1,875,030	1,917,514	0	(4,826)	0	0	1.957	1.464	MON	3,058	36,743	08/25/2021	06/01/2051
3140QM-HT-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	9,604,218	85.0189	7,989,993	9,397,904	9,596,763	0	(6,950)	0	0	2.500	2.244	MON	19,579	234,948	10/21/2021	11/01/2051
3140QM-KF-0	FN CB2093 - RMBS			4	1.A	24,270,404	88.0666	20,489,248	23,265,620	24,245,769	0	(18,429)	0	0	3.000	2.496	MON	58,164	697,969	12/06/2021	11/01/2051
3140QM-MQ-4	FN CB2166 - RMBS			4	1.A	15,502,843	88.2215	13,015,881	14,753,635	15,490,863	0	(7,352)	0	0	3.000	2.399	MON	36,884	442,609	12/01/2021	11/01/2051
3140QP-CL-9	FN CB3674 - RMBS			4	1.A	23,734,827	91.0136	22,351,984	24,558,948	23,748,036	0	13,208	0	0	3.500	3.920	MON	71,630	368,959	11/18/2022	05/01/2052
3140QP-EY-9	FN CB3750 - RMBS			4	1.A	8,519,364	96.4808	8,057,767	8,351,678	8,513,286	0	(6,077)	0	0	4.500	4.241	MON	31,319	219,232	05/20/2022	06/01/2052
3140QP-H2-6	FN CB3848 - RMBS			4	1.A	15,749,228	91.0749	14,666,720	16,104,019	15,754,094	0	4,866	0	0	3.500	3.773	MON	46,970	281,820	06/07/2022	06/01/2052
3140QP-PY-7	FN CB4038 - RMBS			4	1.A	8,310,394	98.6995	8,192,080	8,300,019	8,310,492	0	98	0	0	5.000	4.984	MON	34,583	69,167	09/15/2022	06/01/2052
3140QP-RK-5	FN CB4089 - RMBS			4	1.A	8,166,037	94.4682	7,794,076	8,250,476	8,166,811	0	773	0	0	4.000	4.134	MON	27,502	137,508	07/08/2022	07/01/2052
3140X7-JZ-3	FN FM3879 - RMBS			4	1.A	2,099,767	85.8155	1,697,677	1,978,288	2,121,950	0	13,184	0	0	2.500	1.610	MON	4,121	49,457	09/21/2020	07/01/2050
3140XA-2W-1	FN FM7088 - RMBS			4	1.A	14,136,562	85.7047	11,670,748	13,617,398	14,138,516	0	10,337	0	0	2.500	2.031	MON	28,370	340,435	06/22/2021	05/01/2051
3140XA-GK-2	FN FM6501 - RMBS			4	1.A	5,184,088	86.2438	4,344,687	5,037,680	5,230,242	0	29,208	0	0	2.500	2.026	MON	10,495	125,942	03/18/2021	03/01/2051
3140XB-2Z-2	FN FM7991 - RMBS			4	1.A	15,267,028	85.4780	12,502,010	14,625,998	15,242,088	0	1,672	0	0	2.500	1.994	MON	30,471	365,650	07/27/2021	07/01/2051
3140XB-X7-0	FN FM7901 - RMBS			4	1.A	7,599,246	85.5368	6,224,892	7,277,447	7,586,050	0	1,926	0	0	2.500	1.991	MON	15,161	181,936	07/07/2021	07/01/2051
3140XB-XU-9	FN FM7890 - RMBS			4	1.A	18,404,138	85.7014	15,145,487	17,672,391	18,399,229	0	(4,204)	0	0	2.500	2.002	MON	36,817	441,810	11/09/2021	06/01/2051
3140XC-B8-0	FN FM8162 - RMBS			4	1.A	7,311,540	85.5456	5,967,516	6,975,829	7,312,556	0	12,560	0	0	2.500	1.923	MON	14,533	174,396	07/29/2021	07/01/2051
3140XC-JP-4	FN FM8369 - RMBS			4	1.A	11,257,674	85.3501	9,211,200	10,792,258	11,246,482	0	7,938	0	0	2.500	1.994	MON	22,484	269,806	08/10/2021	08/01/2051
3140XC-MZ-8	FN FM8475 - RMBS			4	1.A	974,869	88.7729	816,553	919,823	973,919	0	(1,134)	0	0	3.000	2.280	MON	2,300	27,595	12/15/2021	08/01/2051
3140XD-6E-1	FN FM9868 - RMBS			4	1.A	976,904	85.3905	808,966	947,373	976,266	0	(642)	0	0	2.500	2.131	MON	1,974	23,684	12/15/2021	12/01/2051
3140XD-6H-4	FN FM9871 - RMBS			4	1.A	9,466,190	85.0029	7,905,109	9,299,811	9,463,103	0	(3,087)	0	0	2.500	2.285	MON	19,375	213,121	01/05/2022	12/01/2051
3140XD-SE-7	FN FM9516 - RMBS			4	1.A	14,225,480	85.2826	11,799,086	13,835,282	14,217,972	0	(5,821)	0	0	2.500	2.164	MON	28,824	345,882	12/02/2021	11/01/2051
3140XF-ZD-6	FN FS0739 - RMBS			4	1.A	9,278,317	91.5055	8,328,796	9,101,966	9,282,484	0	4,167	0	0	3.500	3.246	MON	26,547	238,927	03/17/2022	02/01/2052
3140XG-GA-1	FN FS1092 - RMBS			4	1.A	2,446,006	91.4728	2,213,992	2,420,384	2,445,631	0	(375)	0	0	3.500	3.365	MON	7,059	63,535	03/23/2022	04/01/2052
3140XG-U3-1	FN FS1501 - RMBS			4	1.A	3,652,241	94.6675	3,421,135	3,613,844	3,657,059	0	4,818	0	0	4.000	3.832	MON	12,046	96,369	04/14/2022	08/01/2051
3140XH-WC-7	FN FS2442 - RMBS			4	1.A	8,372,072	94.4434	7,865,086	8,327,830	8,370,968	0	(1,104)	0	0	4.000	3.930	MON	27,759	111,038	08/05/2022	07/01/2052
31410K-3J-1	FN 890101 - RMBS			4	1.A	132,299	104.4535	123,110	117,861	134,832	0	1,195	0	0	6.000	2.614	MON	589	7,072	04/11/2014	02/01/2039
31417Y-GJ-0	FN MA0200 - RMBS			4	1.A	104,671	99.3302	96,969	97,623	102,411	0	(349)	0	0	4.500	2.436	MON	366	4,393	12/23/2013	10/01/2029
31418B-MK-9	FN MA2161 - RMBS			4	1.A	402,749	96.5041	365,860	379,113	393,621	0	(1,000)	0	0	3.500	1.971	MON	1,106	13,269	07/07/2016	01/01/2030
31418C-CP-7	FN MA2777 - RMBS	CF		4	1.A	904,052	88.6986	835,589	942,054	864,738	0	(32,339)	0	0	3.000	4.220	MON	2,355	28,868	05/25/2018	10/01/2046
31418C-DK-7	FN MA2805 - RMBS			4	1.A	3,479,660	86.3587	3,098,926	3,588,434	3,450,804	0	(24,694)	0	0	2.500	3.041	MON	7,476	89,711	11/08/2017	11/01/2046

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
31418C-E4-2	FN MA2854 - RMBS			4	1.A	5,250,631	86.1183	4,676,671	5,430,517	5,229,692	0	(41,196)	0	0	2.500	3.018	MON	11,314	137,420	11/15/2016	12/01/2046
31418C-M4-3	FN MA3078 - RMBS	CF		4	1.A	1,933,520	92.9111	1,830,490	1,970,152	1,919,772	0	(9,918)	0	0	3.000	3.514	MON	4,925	59,105	08/23/2018	07/01/2037
31418C-WW-0	FN MA3360 - RMBS			4	1.A	773,694	93.5724	722,722	772,367	775,327	0	1,194	0	0	3.500	3.402	MON	2,253	27,033	08/08/2018	05/01/2038
31418C-XX-7	FN MA3393 - RMBS			4	1.A	456,392	97.9128	435,635	444,922	461,621	0	2,928	0	0	4.000	2.926	MON	1,483	17,797	08/30/2018	06/01/2033
31418D-2N-1	FN MA4380 - RMBS			4	1.A	6,297,480	88.0123	5,279,414	5,998,492	6,343,174	0	64,894	0	0	3.000	2.314	MON	14,996	179,955	07/08/2021	07/01/2051
31418D-C6-7	FN MA3692 - RMBS			4	1.A	1,393,040	92.1574	1,255,540	1,362,387	1,471,648	0	50,067	0	0	3.500	2.479	MON	3,974	47,684	07/15/2019	07/01/2049
31418D-HY-1	FN MA3846 - RMBS			4	1.A	1,199,166	87.8142	1,049,594	1,195,244	1,215,757	0	11,884	0	0	3.000	2.775	MON	2,988	35,857	10/24/2019	11/01/2049
31418D-YC-0	FN MA4306 - RMBS			4	1.A	6,568,755	85.0924	5,424,239	6,374,531	6,580,951	0	11,150	0	0	2.500	2.108	MON	13,280	159,363	03/12/2021	04/01/2051
31418D-Z8-8	FN MA4366 - RMBS			4	1.A	7,308,403	87.8429	6,223,877	7,085,237	7,301,038	0	14,182	0	0	2.500	1.993	MON	14,761	171,921	06/28/2022	06/01/2041
31418D-Z8-8	FN MA4366 - RMBS			4	1.A	1,775,809	87.8429	1,501,053	1,708,793	1,773,804	0	3,517	0	0	2.500	1.877	MON	3,560	42,720	05/20/2021	06/01/2041
31418E-CZ-1	FN MA4587 - RMBS			4	1.A	2,453,424	87.1044	2,212,401	2,539,941	2,456,854	0	3,430	0	0	2.500	3.020	MON	5,292	42,332	03/23/2022	04/01/2042
31418E-KV-1	FN MA4807 - RMBS			4	1.A	879,554	100.3408	889,291	886,271	879,584	0	29	0	0	5.500	5.627	MON	4,062	8,124	09/27/2022	11/01/2052
31418M-GG-1	FN AD0198 - RMBS			4	1.A	134,329	103.5626	125,012	120,711	135,168	0	265	0	0	5.500	2.456	MON	553	6,639	05/06/2014	09/01/2038
3142BN-CQ-5	FH 8D0079 - RMBS			4,5	1.A	3,826,002	87.0863	3,280,286	3,766,706	3,823,559	0	(1,839)	0	0	1.677	1.478	MON	10,539	63,394	08/13/2021	08/01/2051
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	417,244	94.1930	393,015	417,244	416,722	0	(522)	0	0	2.600	2.598	MON	904	10,848	08/01/2012	09/01/2042
92812U-LT-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C			4	1.A FE	504,264	99.5250	498,016	500,393	507,091	0	728	0	0	6.000	5.916	MON	2,502	30,024	12/21/2018	06/25/2034
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						862,082,973	XXX	760,202,840	848,668,117	862,611,698	0	1,018,376	0	0	XXX	XXX	XXX	2,265,319	19,400,047	XXX	XXX
3137FB-U7-9	FHMS K-069 A2 - CMBS			4	1.A FE	5,149,700	94.8136	4,740,678	5,000,000	5,070,876	0	(16,978)	0	0	3.187	2.826	MON	13,279	159,350	11/08/2017	09/25/2027
3140J7-XA-8	FN BM3372 - CMBS/RMBS			4	1.A	4,191,754	93.9415	3,687,364	3,925,171	4,254,518	0	(53,855)	0	0	3.282	1.410	MON	11,093	134,386	02/08/2021	01/01/2028
3140J7-XA-8	FN BM3372 - CMBS/RMBS			4	1.A	1,107,074	93.9415	973,760	1,036,560	1,123,717	0	(14,250)	0	0	3.282	1.406	MON	2,929	35,489	02/08/2021	01/01/2028
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						10,448,528	XXX	9,401,801	9,961,731	10,449,112	0	(85,083)	0	0	XXX	XXX	XXX	27,302	329,224	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,515,024,083	XXX	1,316,242,301	1,502,262,046	1,514,572,826	0	686,641	0	0	XXX	XXX	XXX	6,213,701	33,540,643	XXX	XXX
00081T-AK-4	ACCO BRANDS CORP			1,2	3.C FE	857,946	82.5000	717,750	870,000	717,750	(142,223)	1,390	0	0	4.250	4.465	MS	10,887	36,975	11/17/2021	03/15/2029
00108W-AN-0	AEP TEXAS INC			1,2	2.A FE	498,510	71.0785	355,393	500,000	498,562	0	29	0	0	3.450	3.466	MN	2,204	17,250	05/04/2021	05/15/2051
00115A-AE-9	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	2,994,365	93.8540	2,815,620	3,000,000	2,997,532	0	584	0	0	3.100	3.122	JD	7,750	93,000	05/24/2017	12/01/2026
00115A-AM-1	AEP TRANSMISSION COMPANY LLC			1,2	1.G FE	979,647	76.8340	752,973	980,000	979,666	0	7	0	0	3.650	3.652	AO	8,943	35,770	03/30/2020	04/01/2050
001192-AL-7	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	1,751,916	96.6827	1,595,264	1,650,000	1,698,634	0	(17,663)	0	0	3.875	2.703	MN	8,170	63,938	05/25/2017	11/15/2025
00182E-BM-0	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	2,396,832	82.9097	1,989,833	2,400,000	2,397,664	0	296	0	0	2.550	2.565	FA	23,460	61,200	02/06/2020	02/13/2030
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		C	2	1.G FE	2,830,000	97.2306	2,751,625	2,830,000	2,830,000	0	0	0	0	5.548	5.548	FA	61,059	0	08/02/2022	08/11/2032
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		C	2	1.G FE	565,000	97.2306	549,353	565,000	565,000	0	0	0	0	5.548	5.548	FA	12,190	0	08/02/2022	08/11/2032
00185A-AD-6	AON PLC		C	1,2	2.A FE	1,992,980	99.0064	1,980,129	2,000,000	1,999,266	0	783	0	0	4.000	4.042	MN	7,556	80,000	11/21/2013	11/27/2023
00185A-AF-1	AON PLC		C	1,2	2.A FE	2,023,080	97.6369	1,952,737	2,000,000	2,004,954	0	(3,925)	0	0	3.500	3.291	JD	3,306	70,000	01/22/2018	06/14/2024
001877-AA-7	API GROUP DE INC			1,2	4.B FE	348,969	82.8820	348,104	420,000	347,555	(2,322)	908	0	0	4.125	7.390	JJ	7,989	0	11/22/2022	07/15/2029
001940-AC-9	ATS CORP		C	1,2	4.B FE	343,132	86.2760	345,104	400,000	343,927	0	795	0	0	4.125	7.049	JD	733	8,250	11/22/2022	12/15/2028
00206R-AB-8	AT&T INC			1	2.B FE	429,800	104.7735	340,514	325,000	420,993	0	(5,402)	0	0	6.800	3.926	MN	2,824	22,100	11/17/2021	05/15/2036
00206R-CQ-3	AT&T INC			1,2	2.B FE	789,640	85.0940	680,752	800,000	790,732	0	238	0	0	4.750	4.833	MN	4,856	38,000	02/01/2018	05/15/2046
00206R-DQ-2	AT&T INC			1,2	2.B FE	3,952,240	97.4004	3,896,016	4,000,000	3,957,512	0	5,272	0	0	4.250	4.533	MS	56,667	85,000	06/13/2022	03/01/2027
00206R-HW-5	AT&T INC			1,2	2.B FE	3,993,640	95.5665	3,822,662	4,000,000	3,994,545	0	905	0	0	3.800	3.836	FA	57,422	76,000	05/23/2022	02/15/2027
00206R-KA-9	AT&T INC			1,2	2.B FE	250,445	70.9200	177,300	250,000	250,435	0	(9)	0	0	3.650	3.640	JD	760	9,125	01/07/2021	06/01/2051
00217G-AA-1	APTIV PLC		C	1,2	2.B FE	3,077,844	94.3648	2,906,435	3,080,000	3,078,453	0	609	0	0	2.396	2.420	FA	27,264	36,898	02/10/2022	02/18/2025
00217G-AA-1	APTIV PLC		C	1,2	2.B FE	1,118,902	94.3648	1,056,885	1,120,000	1,119,213	0	310	0	0	2.396	2.430	FA	9,914	13,418	02/10/2022	02/18/2025
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3.B FE	971,538	96.1378	973,052	1,012,143	971,857	(630)	949	0	0	5.500	6.836	JAJO	11,042	0	12/30/2022	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3.B FE	831,463	91.2192	839,217	920,000	832,112	(754)	1,403	0	0	5.750	7.658	JAJO	10,433	0	12/06/2022	04/20/2029

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
002824-BE-9	ABBOTT LABORATORIES			1,2	1.E FE	1,413,510	98.9351	1,387,070	1,402,000	1,403,622	0	(2,159)	0	0	3.400	3.239	MN	4,105	47,668	12/21/2017	11/30/2023
002824-BF-6	ABBOTT LABORATORIES			1,2	1.E FE	2,810,930	97.4694	2,760,333	2,832,000	2,822,889	0	2,120	0	0	3.750	3.839	MN	9,145	106,200	11/18/2016	11/30/2026
00287Y-AY-5	ABBVIE INC			1,2	2.A FE	1,494,270	94.4956	1,417,434	1,500,000	1,497,885	0	585	0	0	3.200	3.245	MN	6,267	48,000	05/09/2016	05/14/2026
00287Y-BX-6	ABBVIE INC			1,2	2.A FE	2,999,250	90.5233	2,715,699	3,000,000	2,999,462	0	69	0	0	3.200	3.203	MN	10,667	96,000	11/12/2019	11/21/2029
00287Y-CV-9	ABBVIE INC			1,2	2.A FE	1,992,705	98.3842	1,967,685	2,000,000	1,998,786	0	797	0	0	3.850	3.893	JD	3,422	77,000	11/13/2014	06/15/2024
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	5,822,630	97.5420	5,364,811	5,500,000	5,582,791	0	(40,516)	0	0	3.800	3.002	MS	61,539	209,000	07/25/2016	03/15/2025
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC			1,2	4.B FE	709,976	94.8500	711,375	750,000	707,222	(3,404)	649	0	0	5.500	6.654	JJ	20,625	0	12/08/2022	07/01/2028
00440E-AR-8	CHUBB INA HOLDINGS INC			1	1.F FE	5,071,414	97.9070	4,895,350	5,000,000	5,022,187	0	(15,964)	0	0	3.350	3.014	MN	21,403	167,500	12/18/2020	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS INC			1	1.F FE	9,052,384	96.6295	9,034,856	9,350,000	9,156,540	0	30,581	0	0	3.150	4.140	MS	86,721	168,525	11/18/2022	03/15/2025
004498-AB-7	ACI WORLDWIDE INC			1,2	4.B FE	319,138	96.8750	324,531	335,000	319,803	0	666	0	0	5.750	7.194	FA	7,277	0	10/27/2022	08/15/2026
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	1,990,161	78.2505	1,676,909	2,143,000	2,013,589	0	15,256	0	0	1.350	2.207	MS	8,518	28,931	06/15/2021	09/15/2030
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4.C FE	583,538	93.0980	586,517	630,000	584,936	0	1,398	0	0	4.875	7.150	FA	11,603	0	11/14/2022	08/15/2026
00724F-AC-5	ADOBE INC			1,2	1.E FE	810,607	97.2436	808,094	831,000	811,397	0	790	0	0	3.250	4.447	FA	11,253	0	11/28/2022	02/01/2025
00724P-AD-1	ADOBE INC			1,2	1.E FE	2,392,776	85.5126	2,052,302	2,400,000	2,394,709	0	679	0	0	2.300	2.334	FA	23,000	55,200	01/22/2020	02/01/2030
00751Y-AF-3	ADVANCE AUTO PARTS INC			1,2	2.B FE	1,594,752	84.1472	1,346,355	1,600,000	1,596,373	0	726	0	0	1.750	1.800	AO	7,000	28,000	09/22/2020	10/01/2027
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	3.C FE	226,463	93.2500	228,463	245,000	226,865	0	402	0	0	5.000	6.852	MS	3,097	0	11/16/2022	09/30/2027
00817Y-AQ-1	AETNA INC			1,2	2.B FE	2,987,430	97.2563	2,917,689	3,000,000	2,997,351	0	1,347	0	0	3.500	3.549	MN	13,417	105,000	11/03/2014	11/15/2024
00841#-AA-7	ADVANTAGE CAPITAL 2015 STATE TAX CREDIT				1.D FE	3,820	96.6690	4,866	5,034	4,985	0	134	0	0	0.000	2.958	MAR	0	0	07/28/2015	05/15/2023
00846U-AL-5	AGILENT TECHNOLOGIES INC			1,2	2.A FE	2,482,900	86.4569	2,161,422	2,500,000	2,488,016	0	1,603	0	0	2.750	2.829	MS	20,243	68,750	09/05/2019	09/15/2029
00846U-AM-3	AGILENT TECHNOLOGIES INC			1,2	2.A FE	1,745,742	81.1523	1,412,049	1,740,000	1,744,870	0	(621)	0	0	2.100	2.058	JD	2,741	36,540	07/21/2021	06/04/2030
00846U-AN-1	AGILENT TECHNOLOGIES INC			1,2	2.A FE	4,361,708	80.8604	3,557,857	4,400,000	4,367,912	0	3,492	0	0	2.300	2.398	MS	30,641	101,200	03/16/2021	03/12/2031
009158-AV-8	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	1,985,320	97.7635	1,955,269	2,000,000	1,997,099	0	1,755	0	0	3.350	3.445	JJ	28,103	67,000	07/13/2015	07/31/2024
010392-FK-9	ALABAMA POWER CO	SD		1	1.E FE	2,991,510	98.6798	2,960,394	3,000,000	2,999,114	0	937	0	0	3.550	3.583	JD	8,875	106,500	12/03/2013	12/01/2023
012653-AD-3	ALBEMARLE CORP			1,2	2.B FE	309,715	97.6915	302,844	310,000	309,755	0	40	0	0	4.650	4.670	JD	1,201	7,928	05/10/2022	06/01/2027
013092-AB-7	ALBERTSONS COMPANIES INC			1,2	3.C FE	799,000	95.0680	760,544	800,000	760,544	(38,796)	108	0	0	5.875	5.894	FA	17,756	47,000	08/05/2019	02/15/2028
013092-AF-8	ALBERTSONS COMPANIES INC			1,2	3.C FE	1,104,495	91.2055	1,003,260	1,100,000	1,003,260	(99,847)	(1,020)	0	0	3.250	3.128	MS	10,526	35,750	11/17/2021	03/15/2026
013092-AG-6	ALBERTSONS COMPANIES INC			1,2	3.C FE	1,298,400	83.8990	1,107,467	1,320,000	1,107,467	(195,876)	2,343	0	0	3.500	3.730	MS	13,603	46,200	12/02/2020	03/15/2029
013817-AW-1	HOWMET AEROSPACE INC			1,2	3.A FE	449,573	98.7500	444,375	450,000	444,375	(5,213)	16	0	0	5.125	5.178	AO	5,766	20,500	12/06/2022	10/01/2024
013822-AG-6	ALCOA NEDERLAND HOLDING BV		C	1,2	2.C FE	719,550	88.6529	638,301	720,000	719,648	0	58	0	0	4.125	4.134	MS	7,508	29,700	03/09/2021	03/31/2029
01400E-AB-9	ALCON FINANCE CORP			1,2	2.B FE	5,649,488	87.2987	4,888,727	5,600,000	5,641,082	0	(5,872)	0	0	3.000	2.872	MS	45,733	168,000	03/18/2021	09/23/2029
01400E-AD-5	ALCON FINANCE CORP			1,2	2.B FE	2,668,073	85.1845	2,197,759	2,580,000	2,654,210	0	(9,488)	0	0	2.600	2.164	MN	6,335	67,080	07/08/2021	05/27/2030
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	10,690,484	87.5934	9,635,276	11,000,000	10,693,631	0	3,195	0	0	3.375	3.736	FA	140,250	297,000	11/18/2022	08/15/2031
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	5,443,560	92.5692	5,091,308	5,500,000	5,466,343	0	6,353	0	0	3.550	3.692	JJ	84,066	195,250	11/20/2018	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	798,928	92.5692	740,554	800,000	799,473	0	104	0	0	3.550	3.566	JJ	12,228	28,400	07/19/2017	07/26/2027
01626P-AM-8	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	1,997,600	84.9965	1,699,931	2,000,000	1,998,230	0	222	0	0	2.950	2.964	JJ	25,567	59,000	01/22/2020	01/25/2030
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	747,068	70.7522	530,642	750,000	747,229	0	58	0	0	3.800	3.822	JJ	12,350	28,500	01/22/2020	01/25/2050
01741R-AH-5	ATI INC			1,2	4.B FE	346,470	95.6285	358,607	375,000	346,961	0	491	0	0	5.875	7.733	JD	1,836	11,016	11/22/2022	12/01/2027
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC			1,2	4.B FE	470,357	82.5930	458,391	555,000	458,391	(12,998)	1,032	0	0	4.625	8.119	JD	2,139	0	11/30/2022	06/01/2028
019736-AE-7	ALLISON TRANSMISSION INC			1,2	3.A FE	581,644	92.7303	579,564	625,000	579,564	(3,068)	988	0	0	4.750	6.428	AO	7,422	0	11/14/2022	10/01/2027
019736-AF-4	ALLISON TRANSMISSION INC			1,2	3.A FE	572,778	93.9100	572,851	610,000	572,851	(529)	602	0	0	5.875	7.055	JD	2,986	17,919	11/14/2022	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC			1,2	3.B FE	266,584	82.2500	267,313	325,000	266,278	(888)	581	0	0	3.750	6.629	JJ	5,112	0	12/06/2022	01/30/2031
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	631,338	96.8973	620,143	640,000	620,143	(11,483)	288	0	0	5.750	6.253	MN	4,191	0	12/06/2022	11/20/2025
02154C-AH-6	ALTICE FINANCING SA		C	1,2	4.B FE	161,824	78.6563	157,313	200,000	157,313	(4,972)	461	0	0	5.750	9.671	FA	4,344	0	11/18/2022	08/15/2029
02156L-AC-5	ALTICE FRANCE SA		C	1,2	4.B FE	1,418,934	78.3120	1,354,798	1,730,000	1,354,798	(70,183)	6,047	0	0	5.500	10.040	AO	20,087	0	12/05/2022	01/15/2028
02343U-AG-0	AMCOR FINANCE (USA) INC			1,2	2.B FE	2,519,432	94.7236	2,368,089	2,500,000	2,509,651	0	(2,898)	0	0	3.625	3.493	AO	15,859	90,625	06/13/2019	04/28/2026

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
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	2,398,944	81.5614	1,957,473	2,400,000	2,399,095	0	95	0	0	2.690	2.695	MN	6,456	64,560	05/18/2021	05/25/2031
02361D-AS-9	AMEREN ILLINOIS CO			1,2	1.F FE	2,997,300	95.5303	2,865,908	3,000,000	2,998,496	0	248	0	0	3.800	3.810	MN	14,567	114,000	05/14/2018	05/15/2028
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC			1,2	4.B FE	680,676	90.2200	663,117	735,000	663,117	(18,913)	1,354	0	0	6.500	8.557	AO	11,944	0	11/14/2022	04/01/2027
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC			1,2	4.B FE	471,951	80.7826	452,383	560,000	452,383	(21,014)	1,445	0	0	5.000	8.011	AO	7,000	0	11/07/2022	10/01/2029
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	3.B FE	502,974	89.2200	504,093	565,000	503,423	(584)	1,033	0	0	4.000	6.550	JJ	10,421	0	12/06/2022	01/15/2028
025816-BR-9	AMERICAN EXPRESS CO			2	1.F FE	3,738,452	96.7613	3,386,645	3,500,000	3,634,841	0	(76,651)	0	0	3.000	0.768	AO	17,792	105,000	08/24/2021	10/30/2024
025816-CF-4	AMERICAN EXPRESS CO			2	1.F FE	4,105,080	94.2508	3,770,032	4,000,000	4,053,871	0	(15,403)	0	0	3.125	2.696	MN	14,236	125,000	07/25/2019	05/20/2026
025816-CV-9	AMERICAN EXPRESS CO				1.F FE	2,549,745	98.0032	2,499,082	2,550,000	2,549,828	0	83	0	0	3.375	3.380	MN	13,866	43,031	04/28/2022	05/03/2024
02665W-CJ-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,597,474	99.2420	1,587,872	1,600,000	1,599,739	0	508	0	0	3.450	3.481	JJ	25,607	53,475	06/28/2022	07/14/2023
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	4,285,720	98.9582	3,958,327	4,000,000	4,046,538	0	(40,177)	0	0	4.125	3.062	FA	62,333	165,000	07/12/2016	02/15/2024
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	617,958	89.8017	538,810	600,000	616,478	0	(354)	0	0	4.750	4.564	AO	7,125	28,500	04/12/2018	04/01/2048
03027X-BK-5	AMERICAN TOWER CORP			1,2	2.C FE	494,650	62.4699	312,349	500,000	494,910	0	114	0	0	2.950	3.004	JJ	6,801	14,750	11/17/2020	01/15/2051
03073E-AT-2	AMERISOURCEBERGEN CORP			1,2	2.A FE	6,386,752	83.1578	5,322,102	6,400,000	6,388,801	0	1,203	0	0	2.700	2.724	MS	50,880	172,800	03/25/2021	03/15/2031
03076C-AF-3	AMERIPRISE FINANCIAL INC			1	1.G FE	1,208,167	99.3080	1,176,800	1,185,000	1,187,180	0	(2,688)	0	0	4.000	3.760	AO	10,007	47,400	11/07/2013	10/15/2023
03076C-AF-3	AMERIPRISE FINANCIAL INC	SD		1	1.G FE	3,861,533	99.3080	3,788,600	3,815,000	3,819,422	0	(5,448)	0	0	4.000	3.849	AO	32,216	152,600	11/12/2013	10/15/2023
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1.G FE	4,835,450	92.9887	4,649,436	5,000,000	4,931,911	0	17,039	0	0	2.875	3.269	MS	42,326	143,750	11/17/2016	09/15/2026
03076C-AK-2	AMERIPRISE FINANCIAL INC			1,2	1.G FE	313,668	95.8854	302,039	315,000	314,375	0	264	0	0	3.000	3.092	AO	2,336	9,450	03/31/2020	04/02/2025
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	4.A FE	622,701	94.9709	617,311	650,000	617,311	(6,203)	813	0	0	5.875	7.166	FA	13,896	0	12/06/2022	08/20/2026
031162-BY-5	AMGEN INC			1,2	2.A FE	2,108,826	96.0358	1,920,717	2,000,000	2,071,273	0	(33,439)	0	0	3.125	1.383	MN	10,417	62,500	11/17/2021	05/01/2025
031162-BZ-2	AMGEN INC			1,2	2.A FE	809,190	84.0974	630,730	750,000	800,935	0	(1,440)	0	0	4.400	3.934	MN	5,500	33,000	08/11/2016	05/01/2045
031162-CJ-7	AMGEN INC			1,2	2.A FE	2,921,629	92.5060	2,775,181	3,000,000	2,967,293	0	8,296	0	0	2.600	2.916	FA	28,600	78,000	01/10/2017	08/19/2026
031162-CU-2	AMGEN INC			1,2	2.A FE	4,282,663	84.3656	3,627,719	4,300,000	4,280,927	0	(221)	0	0	2.450	2.508	FA	38,043	101,675	06/28/2022	02/21/2030
031162-CW-8	AMGEN INC			1,2	2.A FE	4,908,216	81.7203	3,922,574	4,800,000	4,888,993	0	(10,373)	0	0	2.300	2.043	FA	38,640	110,400	06/17/2021	02/25/2031
031162-DD-9	AMGEN INC			1,2	2.A FE	2,990,610	88.7273	2,661,818	3,000,000	2,991,659	0	1,049	0	0	3.000	3.050	FA	32,250	45,000	02/17/2022	02/22/2029
031162-DF-4	AMGEN INC			1,2	2.A FE	497,210	79.7964	398,982	500,000	497,251	0	41	0	0	4.200	4.233	FA	7,525	10,500	02/17/2022	02/22/2052
031162-DF-4	AMGEN INC			1,2	2.A FE	527,043	79.7964	422,921	530,000	527,086	0	43	0	0	4.200	4.233	FA	7,977	11,130	02/17/2022	02/22/2052
031652-BK-5	AMKOR TECHNOLOGY INC			1,2	3.B FE	560,138	98.9619	578,927	585,000	569,227	0	2,723	0	0	6.625	7.313	MS	11,412	38,756	06/03/2019	09/15/2027
032095-AJ-0	AMPHENOL CORP			1,2	1.G FE	4,632,981	85.6001	4,280,003	5,000,000	4,638,705	0	5,264	0	0	2.800	3.934	FA	52,889	70,000	11/18/2022	02/15/2030
03217C-AA-4	AMS OSRAM AG		C	2	3.C FE	384,100	94.1000	376,400	400,000	376,400	(8,011)	311	0	0	7.000	8.716	JJ	11,744	0	12/08/2022	07/31/2025
032654-AN-5	ANALOG DEVICES INC			1,2	1.G FE	910,895	95.5422	902,874	945,000	911,136	0	241	0	0	3.500	4.506	JD	2,389	0	12/19/2022	12/05/2026
032654-AZ-8	ANALOG DEVICES INC			1,2	1.G FE	985,013	94.3164	973,346	1,032,000	985,302	0	289	0	0	3.450	4.585	JD	1,582	0	12/19/2022	06/15/2027
034863-AP-5	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	5,148,560	98.2153	4,910,763	5,000,000	5,064,138	0	(25,576)	0	0	4.875	4.295	MN	31,823	243,750	12/23/2019	05/14/2025
03524O-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	513,750	87.5919	437,960	500,000	512,585	0	(275)	0	0	4.600	4.432	AO	4,856	23,000	03/28/2018	04/15/2048
03674X-AQ-9	ANTERO RESOURCES CORP			1,2	3.A FE	457,485	100.5746	455,603	453,000	454,586	(2,891)	(8)	0	0	7.625	7.418	FA	14,392	13,496	12/20/2022	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP			1,2	3.A FE	222,341	92.7110	208,600	225,000	208,600	(13,762)	21	0	0	5.375	5.569	MS	4,031	12,094	12/06/2022	03/01/2030
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	746,043	91.4240	731,392	800,000	731,392	(15,512)	862	0	0	5.375	6.657	JD	1,911	21,500	12/06/2022	06/15/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	587,412	101.2248	566,859	560,000	566,859	(19,184)	(1,370)	0	0	7.875	5.671	MN	5,635	0	11/14/2022	05/15/2026
03740L-AA-0	AON CORP			1,2	2.A FE	3,988,480	79.4081	3,176,323	4,000,000	3,989,906	0	1,055	0	0	2.050	2.082	FA	29,156	82,000	08/18/2021	08/23/2031
03740L-AD-4	AON CORP			1,2	2.A FE	2,998,320	91.9939	2,759,816	3,000,000	2,999,158	0	838	0	0	2.850	2.857	MN	7,838	64,125	02/23/2022	05/28/2027
037735-CU-9	APPALACHIAN POWER CO			1,2	1.G FE	1,926,359	96.4357	1,735,842	1,800,000	1,877,634	0	(35,973)	0	0	3.400	1.358	JD	5,100	57,800	06/28/2022	06/01/2025
037833-AS-9	APPLE INC	SD		1	1.B FE	5,016,100	98.2139	4,910,696	5,000,000	5,002,595	0	(1,855)	0	0	3.450	3.410	MN	26,354	172,500	06/17/2014	05/06/2024
037833-BG-4	APPLE INC			1	1.B FE	4,124,795	96.7030	4,109,878	4,250,000	4,128,069	0	3,274	0	0	3.200	4.492	MN	18,133	0	12/06/2022	05/13/2025
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	391,378	93.2935	391,833	420,000	391,651	(113)	387	0	0	5.000	6.576	FA	8,750	0	12/06/2022	02/01/2028
03938L-AZ-7	ARCELORMITTAL SA		C	1	2.C FE	395,964	101.8888	407,555	400,000	397,065	0	1,090	0	0	6.125	6.458	JD	2,042	24,500	05/27/2015	06/01/2025
039483-BL-5	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	3,463,922	92.8359	3,337,452	3,595,000	3,537,583	0	14,850	0	0	2.500	2.970	FA	34,951	89,875	09/21/2017	08/11/2026

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
039524-AA-1	ARCHES BUYER INC			1,2	4.B FE	376,378	78.2101	355,856	455,000	355,856	(21,752)	1,230	0	0	4.250	8.204	JD	1,611	8,819	12/06/2022	06/01/2028
03959K-AC-4	ARCHROCK PARTNERS LP			1,2	4.B FE	384,545	91.5015	375,156	410,000	375,156	(9,873)	484	0	0	6.250	7.680	AO	6,406	0	12/06/2022	04/01/2028
03966V-AA-5	ARCONIC CORP (PITTSBURGH)			1,2	3.C FE	499,834	93.8265	506,663	540,000	500,168	(383)	717	0	0	6.125	7.884	FA	12,495	0	12/06/2022	02/15/2028
03966V-AB-3	ARCONIC CORP (PITTSBURGH)			1,2	3.A FE	355,497	98.3097	353,915	360,000	353,915	(1,728)	146	0	0	6.000	6.558	MN	2,760	0	12/19/2022	05/15/2025
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.C FE	572,246	86.6223	576,039	665,000	575,156	(959)	3,816	21,858	0	4.125	8.300	MN	3,505	5,775	11/14/2022	08/15/2026
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC		C	1,2	5.A FE	956,019	74.7994	1,021,011	1,365,000	966,838	0	860	352,972	0	5.250	9.704	MN	9,157	88,331	11/17/2021	08/15/2027
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE PLC		C	1,2	3.B FE	362,763	84.9820	361,174	425,000	361,174	(3,025)	1,884	55,938	0	3.250	4.584	MN	1,765	13,813	03/19/2021	09/01/2028
040555-CS-1	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	97,514	95.7172	95,717	100,000	97,937	0	423	0	0	3.150	4.072	MN	403	1,575	06/28/2022	05/15/2025
040555-CV-4	ARIZONA PUBLIC SERVICE CO	SD		1,2	1.G FE	4,299,255	90.3331	4,064,989	4,500,000	4,413,997	0	21,607	0	0	2.550	3.101	MS	33,788	114,750	04/19/2017	09/15/2026
04273W-AC-5	ARROW ELECTRONICS INC			1,2	2.C FE	1,546,249	79.1217	1,226,386	1,550,000	1,546,559	0	300	0	0	2.950	2.978	FA	17,274	32,262	11/16/2021	02/15/2032
04273W-AC-5	ARROW ELECTRONICS INC			1,2	2.C FE	543,681	79.1217	431,213	545,000	543,790	0	105	0	0	2.950	2.978	FA	6,074	11,344	11/16/2021	02/15/2032
04342J-AA-5	ASB BANK LTD		C	2	1.G FE	3,500,000	94.3690	3,302,915	3,500,000	3,500,000	0	0	0	0	5.284	5.284	JD	7,192	92,470	06/08/2022	06/17/2032
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	977,750	84.2640	825,787	980,000	825,787	(152,237)	274	0	0	4.625	4.660	MN	5,792	44,821	01/25/2022	11/15/2029
046353-AL-2	ASTRAZENECA PLC		C	1	1.G FE	4,943,000	96.5895	4,829,476	5,000,000	4,981,530	0	6,010	0	0	3.375	3.511	MN	21,094	168,750	12/16/2015	11/16/2025
049560-AN-5	ATMOS ENERGY CORP			1,2	1.E FE	2,991,750	93.4711	2,804,133	3,000,000	2,996,071	0	812	0	0	3.000	3.032	JD	4,000	90,000	06/05/2017	06/15/2027
052528-AH-9	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		2.A FE	2,433,210	98.7923	2,296,921	2,325,000	2,344,950	0	(15,806)	0	0	4.500	3.769	MS	29,644	104,625	11/15/2016	03/19/2024
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		2.A FE	2,100,700	96.1193	1,922,386	2,000,000	2,039,934	0	(10,880)	0	0	4.400	3.765	MN	10,267	88,000	11/04/2016	05/19/2026
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	4,854,186	90.4778	4,342,936	4,800,000	4,832,348	0	(12,362)	0	0	2.950	2.670	JJ	62,540	141,600	03/12/2021	07/22/2030
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	5,022,160	73.6395	3,681,976	5,000,000	5,017,985	0	(2,035)	0	0	2.570	2.519	MN	12,850	128,500	11/18/2020	11/25/2035
052769-AG-1	AUTODESK INC			1,2	2.A FE	4,798,752	86.2697	4,140,947	4,800,000	4,799,069	0	109	0	0	2.850	2.853	JJ	63,080	136,800	01/08/2020	01/15/2030
053332-AY-8	AUTOZONE INC			1,2	2.B FE	1,148,988	96.8992	1,114,341	1,150,000	1,149,526	0	195	0	0	3.625	3.644	AO	8,801	41,688	03/26/2020	04/15/2025
053332-BA-9	AUTOZONE INC			1,2	2.B FE	5,425,448	77.6857	4,350,400	5,600,000	5,456,526	0	16,073	0	0	1.650	1.993	JJ	42,607	92,400	03/15/2021	01/15/2031
05348E-AV-1	AVALONBAY COMMUNITIES INC			1,2	1.G FE	11,636,342	96.3730	10,938,339	11,350,000	11,427,401	0	(34,965)	0	0	3.450	3.115	JD	32,631	391,575	06/19/2019	06/01/2025
05348E-AX-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	999,660	93.0629	930,629	1,000,000	999,890	0	31	0	0	2.950	2.954	MN	3,769	29,500	05/04/2016	05/11/2026
05348E-AY-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	985,190	91.7283	917,283	1,000,000	993,381	0	1,624	0	0	2.900	3.087	AO	6,122	29,000	08/23/2017	10/15/2026
05352T-AA-7	AVANTOR FUNDING INC			1,2	3.C FE	739,658	90.8640	735,998	810,000	735,998	(4,778)	1,119	0	0	4.625	6.486	JJ	17,274	0	12/06/2022	07/15/2028
053611-AJ-8	AVERY DENNISON CORP			1,2	2.B FE	4,259,257	97.5344	4,145,211	4,250,000	4,258,314	0	(1,620)	0	0	4.875	4.828	JD	14,388	203,531	06/28/2022	12/06/2028
053611-AM-1	AVERY DENNISON CORP			1,2	2.B FE	2,390,208	76.3534	1,832,483	2,400,000	2,391,355	0	842	0	0	2.250	2.294	FA	20,400	53,550	08/10/2021	02/15/2032
05368V-AA-4	AVIENT CORP			1,2	3.C FE	275,848	97.7509	278,590	285,000	275,800	(193)	145	0	0	7.125	7.681	FA	7,953	0	12/06/2022	08/01/2030
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			2	4.A FE	1,091,500	90.7000	1,070,260	1,180,000	1,070,260	(23,913)	2,673	0	0	5.750	7.678	JJ	31,286	0	11/02/2022	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC			1,2	4.B FE	389,519	85.5439	376,393	440,000	376,393	(13,778)	653	0	0	5.375	7.717	MS	7,883	0	12/06/2022	03/01/2029
05453G-AC-9	AXALTA COATING SYSTEMS LLC			1,2	4.A FE	459,183	82.5145	462,081	560,000	460,334	0	1,151	0	0	3.375	6.999	FA	7,140	0	11/28/2022	02/15/2029
05454N-AA-7	AXALTA COATING SYSTEMS LLC			1,2	4.A FE	346,305	92.4400	346,650	375,000	346,650	(334)	679	0	0	4.750	6.719	JD	792	8,906	11/16/2022	06/15/2027
05508R-AE-6	B&G FOODS INC			1,2	5.A FE	2,450,958	87.6908	2,450,957	2,795,000	2,450,957	(1)	1,602	348,457	0	5.250	6.488	AO	36,684	146,738	11/17/2021	04/01/2025
05508W-AB-1	B&G FOODS INC			1,2	5.A FE	613,510	76.6888	613,511	800,000	613,510	0	4,775	191,264	0	5.250	7.944	MS	12,367	42,000	09/12/2019	09/15/2027
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.A FE	4,776,272	77.7933	3,734,078	4,800,000	4,779,307	0	2,238	0	0	1.900	1.956	FA	34,453	91,200	07/22/2021	02/15/2031
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.A FE	4,833,908	97.6919	4,542,675	4,650,000	4,692,887	0	(23,266)	0	0	3.800	3.257	AO	41,230	176,700	05/06/2016	10/07/2024
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	97,773	96.4683	96,468	100,000	98,249	0	476	0	0	2.850	3.858	AO	515	1,425	06/28/2022	10/26/2024
05531F-BE-2	TRUIST FINANCIAL CORP			2	1.G FE	5,157,876	97.3148	4,865,738	5,000,000	5,088,123	0	(37,487)	0	0	3.700	2.896	JD	13,361	185,000	11/16/2020	06/05/2025
05565E-AH-8	BMW US CAPITAL LLC	SD		1,2	1.F FE	6,810,580	93.5278	6,546,944	7,000,000	6,919,092	0	23,096	0	0	2.800	3.175	AO	43,556	196,000	01/09/2018	04/11/2026
05578A-AN-8	BPCE SA		C		1.E FE	2,530,752	83.8024	2,011,258	2,400,000	2,510,174	0	(15,125)	0	0	2.700	1.970	AO	16,200	64,800	08/18/2021	10/01/2029
05578A-E4-6	BPCE SA		C		1.E FE	4,239,333	97.3833	4,138,790	4,250,000	4,240,195	0	863	0	0	4.750	4.807	JJ	90,844	0	07/11/2022	07/19/2027
05581K-AC-5	BNP PARIBAS SA		C		2.A FE	747,803	94.9514	712,135	750,000	748,890	0	234	0	0	4.625	4.664	MS	10,406	34,688	04/25/2018	03/13/2027
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	4,000,000	75.2622	3,010,490	4,000,000	4,000,000	0	0	0	0	2.277	2.277	JJ	40,733	91,080	01/12/2021	01/20/2032
05583J-AK-8	BPCE SA		C	2,5	2.A FE	3,924,651	86.1679	3,390,706	3,935,000	3,926,620	0	1,671	0	0	2.045	2.092	AO	16,094	80,471	10/26/2021	10/19/2027

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
05605H-AC-4	BWX TECHNOLOGIES INC			1,2	3.C FE	538,050	87.5197	490,110	560,000	490,110	(48,232)	293	0	0	4.125	4.823	AO	4,877	14,850	11/22/2022	04/15/2029
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	2,991,000	92.3557	2,770,671	3,000,000	2,996,491	0	916	0	0	2.400	2.434	FA	27,200	72,000	08/15/2016	08/15/2026
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	5,938,417	98.7723	5,605,330	5,675,000	5,722,677	0	(36,490)	0	0	4.000	3.306	AO	56,750	222,000	06/28/2022	04/01/2024
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	3,000,000	92.1998	2,765,993	3,000,000	3,000,000	0	0	0	0	3.593	3.594	JJ	47,907	107,790	07/19/2017	07/21/2028
06051G-HF-9	BANK OF AMERICA CORP			1,2,5	1.F FE	2,972,220	99.6437	2,989,311	3,000,000	2,993,471	0	5,549	0	0	3.550	3.748	MS	34,317	106,500	05/09/2018	03/05/2024
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.G FE	4,000,000	86.2332	3,449,327	4,000,000	4,000,000	0	0	0	0	3.194	3.194	JJ	56,072	127,760	07/18/2019	07/23/2030
06051G-KP-3	BANK OF AMERICA CORP			1,2,5	1.G FE	1,700,000	95.7701	1,628,091	1,700,000	1,700,000	0	0	0	0	4.376	4.378	AO	13,225	37,196	04/21/2022	04/27/2028
06051G-LA-5	BANK OF AMERICA CORP			1,2,5	1.G FE	1,500,000	98.8115	1,482,172	1,500,000	1,500,000	0	0	0	0	4.827	4.830	JJ	31,979	0	07/19/2022	07/22/2026
06368D-3S-1	BANK OF MONTREAL		C	1	1.F FE	3,709,147	97.1115	3,602,838	3,710,000	3,709,301	0	155	0	0	3.700	3.708	JD	9,151	68,635	05/31/2022	06/07/2025
06368L-AP-1	BANK OF MONTREAL		C	1	1.F FE	2,498,425	98.7126	2,467,815	2,500,000	2,498,655	0	230	0	0	4.250	4.283	MS	31,580	0	09/07/2022	09/14/2024
06368L-AQ-9	BANK OF MONTREAL		C	1,2	1.F FE	1,699,252	99.1239	1,685,106	1,700,000	1,699,292	0	40	0	0	4.700	4.710	MS	23,748	0	09/07/2022	09/14/2027
06405L-AC-5	BANK OF NEW YORK MELLON			1,2,5	1.C FE	4,250,000	100.2719	4,261,555	4,250,000	4,250,000	0	0	0	0	5.224	5.229	MN	24,052	0	11/15/2022	11/21/2025
06406H-CX-5	BANK OF NEW YORK MELLON CORP		SD	2	1.F FE	6,950,530	97.2844	6,809,905	7,000,000	6,990,504	0	5,373	0	0	3.250	3.333	MS	69,514	227,500	09/29/2014	09/11/2024
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	4,219,963	93.6980	4,093,666	4,369,000	4,280,105	0	15,539	0	0	3.442	3.887	FA	60,152	150,381	12/21/2018	02/07/2028
06406R-BL-0	BANK OF NEW YORK MELLON CORP			1,2,5	1.F FE	1,925,000	103.2451	1,987,468	1,925,000	1,925,000	0	0	0	0	5.802	5.805	AO	20,476	0	10/18/2022	10/25/2028
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	5,018,322	89.6934	4,401,256	4,907,000	5,004,311	0	(12,275)	0	0	3.300	2.956	FA	57,575	161,931	02/08/2022	08/23/2029
064159-4B-9	BANK OF NOVA SCOTIA		C	1	1.F FE	3,994,880	79.5057	3,180,227	4,000,000	3,995,629	0	466	0	0	2.150	2.164	FA	35,833	94,839	06/21/2021	08/01/2031
064159-MK-9	BANK OF NOVA SCOTIA		C		1.F FE	4,995,450	98.3738	4,918,690	5,000,000	4,998,932	0	928	0	0	3.400	3.420	FA	66,111	170,000	02/06/2019	02/11/2024
06417X-AD-3	BANK OF NOVA SCOTIA		C	1	1.F FE	2,998,680	89.1402	2,674,205	3,000,000	2,998,940	0	260	0	0	1.950	1.959	FA	24,213	32,825	01/03/2022	02/02/2027
064255-BJ-0	MUFG BANK LTD		C		1.E FE	6,943,900	96.3656	6,745,593	7,000,000	6,989,260	0	6,106	0	0	3.250	3.345	MS	71,410	227,500	09/25/2014	09/08/2024
06738E-BB-0	BARCLAYS PLC		C	1,2,5	2.B FE	3,000,000	99.3138	2,979,415	3,000,000	3,000,000	0	0	0	0	4.338	4.339	MN	16,268	130,140	05/09/2018	05/16/2024
06738E-BU-8	BARCLAYS PLC		C	1,2,5	2.B FE	5,003,073	86.6433	4,332,165	5,000,000	5,002,423	0	(589)	0	0	2.279	2.266	MN	11,712	113,950	11/18/2021	11/24/2027
071734-AL-1	BAUSCH HEALTH COMPANIES INC		C	1,2	6. FE	626,000	48.0034	384,027	800,000	384,027	(239,894)	(4,504)	74,575	0	5.250	6.257	FA	15,867	42,000	03/29/2021	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC		C	1,2	6. FE	471,510	47.9248	287,549	600,000	287,549	(183,016)	(3,066)	55,869	0	5.000	6.085	FA	11,333	30,000	11/20/2020	02/15/2029
071813-BQ-1	BAXTER INTERNATIONAL INC			1,2	2.B FE	2,943,940	92.4771	2,774,313	3,000,000	2,974,731	0	6,465	0	0	2.600	2.845	FA	29,467	78,000	12/21/2017	08/15/2026
071813-CP-2	BAXTER INTERNATIONAL INC			1,2	2.B FE	5,028,920	85.3235	4,266,173	5,000,000	5,024,842	0	(4,057)	0	0	2.272	2.179	JD	9,467	113,600	12/28/2021	12/01/2028
072863-AB-9	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	103,863	94.5551	94,555	100,000	101,212	0	(441)	0	0	3.095	2.614	MN	395	3,095	07/15/2016	11/15/2025
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	2,930,216	77.4839	2,358,611	3,044,000	2,941,895	0	8,486	0	0	1.777	2.228	MN	6,912	51,426	06/28/2022	11/15/2030
07330M-AB-3	TRUIST BANK			2	1.F FE	10,119,950	96.1036	9,610,363	10,000,000	10,038,443	0	(14,331)	0	0	3.625	3.466	MS	105,729	362,500	06/26/2018	09/16/2025
073730-AG-8	BEAM SUNTORY INC			1,2	2.B FE	4,462,560	99.0375	4,456,688	4,500,000	4,497,168	0	6,101	0	0	3.250	3.391	JD	6,500	146,250	11/15/2016	06/15/2023
075887-BF-5	BECTON DICKINSON AND CO			1,2	2.B FE	1,027,458	97.4905	974,905	1,000,000	1,006,744	0	(3,766)	0	0	3.734	3.326	JD	1,660	37,340	01/10/2017	12/15/2024
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	796,488	78.4926	627,940	800,000	796,907	0	303	0	0	2.150	2.197	FA	6,498	17,343	08/09/2021	02/15/2032
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	999,450	73.3150	733,150	1,000,000	999,463	0	13	0	0	3.650	3.653	FA	13,789	18,656	02/09/2022	08/15/2052
080807-AA-8	BELROSE FUNDING TRUST			1,2	2.A FE	802,000	75.9594	607,676	800,000	801,573	0	(192)	0	0	2.330	2.301	FA	7,042	18,640	09/15/2020	08/15/2030
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	998,708	92.8474	928,474	1,000,000	999,321	0	171	0	0	3.100	3.120	MS	9,128	31,000	06/13/2019	09/15/2026
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	800,000	81.5216	652,173	800,000	800,000	0	0	0	0	2.630	2.630	JD	701	21,040	06/12/2020	06/19/2030
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	443,429	80.8573	359,815	445,000	443,452	0	23	0	0	3.850	3.870	MS	5,045	8,566	03/07/2022	03/15/2052
085770-AA-3	BERRY GLOBAL INC			1,2	2.C FE	400,000	96.1367	384,547	400,000	400,000	0	0	0	0	4.875	4.873	JJ	8,992	19,500	05/17/2019	07/15/2026
085770-AB-1	BERRY GLOBAL INC			1,2	3.B FE	584,548	97.5751	580,572	595,000	579,971	(4,850)	272	0	0	5.625	6.059	JJ	15,433	11,250	11/14/2022	07/15/2027
08652B-AB-5	BEST BUY CO INC			1,2	2.A FE	6,449,730	79.2869	5,153,646	6,500,000	6,459,971	0	4,717	0	0	1.950	2.036	AO	31,688	126,750	10/29/2020	10/01/2030
08949L-AB-6	BIG RIVER STEEL LLC			1,2	3.C FE	350,100	95.2726	342,981	360,000	342,981	(7,217)	98	0	0	6.625	7.184	JJ	10,004	0	12/07/2022	01/31/2029
090572-AR-9	BIO RAD LABORATORIES INC			1,2	2.B FE	4,992,800	92.5487	4,627,434	5,000,000	4,993,957	0	1,157	0	0	3.300	3.331	MS	48,583	88,458	02/24/2022	03/15/2027
092113-AL-3	BLACK HILLS CORP			1,2	2.A FE	2,018,618	95.9750	1,919,500	2,000,000	2,006,889	0	(2,634)	0	0	3.950	3.802	JJ	36,428	79,000	12/21/2017	01/15/2026
092113-AN-9	BLACK HILLS CORP			1,2	2.A FE	994,550	76.5242	765,242	1,000,000	995,310	0	134	0	0	4.200	4.232	MS	12,367	42,000	08/10/2016	09/15/2046
092113-AR-0	BLACK HILLS CORP			1,2	2.A FE	1,594,496	85.0511	1,360,818	1,600,000	1,596,106	0	509	0	0	3.050	3.090	AO	10,302	48,800	09/26/2019	10/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
092174-AA-9	BLACK KNIGHT INFOSERV LLC			1,2	3.C FE	271,894	89.1200	271,816	305,000	271,816	(560)	482	0	0	3.625	5.872	MS	3,685	0	12/06/2022	09/01/2028
09247X-AL-5	BLACKROCK INC	SD		1	1.D FE	5,628,561	98.3979	5,461,084	5,550,000	5,563,245	0	(10,591)	0	0	3.500	3.297	MS	55,577	194,250	01/10/2017	03/18/2024
09247X-AQ-4	BLACKROCK INC			1,2	1.D FE	1,598,720	85.5265	1,368,424	1,600,000	1,599,033	0	119	0	0	2.400	2.409	AO	6,507	38,400	01/16/2020	04/30/2030
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	7,957,650	90.2567	7,220,539	8,000,000	7,978,313	0	4,161	0	0	3.150	3.212	AO	62,300	252,000	11/10/2017	10/02/2027
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC	SD		1,2	1.E FE	5,275,244	81.4045	4,070,225	5,000,000	5,214,144	0	(29,754)	0	0	2.500	1.820	JJ	59,375	125,000	11/16/2020	01/10/2030
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	4,370,948	81.5581	3,588,557	4,400,000	4,376,275	0	4,003	0	0	1.625	1.726	FA	28,997	71,500	09/07/2021	08/05/2028
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	957,610	64.4037	644,037	1,000,000	958,417	0	807	0	0	3.200	3.427	JJ	13,422	17,778	01/18/2022	01/30/2052
095796-AH-1	BLUE RACER MIDSTREAM LLC			1,2	4.A FE	454,422	99.2554	451,612	455,000	451,612	(2,859)	49	0	0	7.625	7.670	JD	1,542	17,347	11/22/2022	12/15/2025
09659W-2C-7	BNP PARIBAS SA		C		1.G FE	4,782,348	92.0534	4,602,668	5,000,000	4,880,831	0	21,229	0	0	3.500	4.036	MN	21,875	175,000	12/23/2019	11/16/2027
09659W-2E-3	BNP PARIBAS SA		C		1.G FE	4,876,856	99.7541	4,987,704	5,000,000	4,995,246	0	28,682	0	0	3.500	4.095	MS	58,333	175,000	12/21/2018	03/01/2023
09659W-2K-9	BNP PARIBAS SA		C	2,5	1.G FE	2,519,160	82.2675	1,974,421	2,400,000	2,499,935	0	(12,895)	0	0	3.052	2.405	JJ	34,182	73,248	06/28/2021	01/13/2031
09659W-2R-4	BNP PARIBAS SA		C	2,5	1.G FE	6,231,493	81.7673	5,091,651	6,227,000	6,228,678	0	(2,131)	0	0	2.159	2.144	MS	39,585	134,441	11/05/2021	09/15/2029
096630-AD-0	BOARDWALK PIPELINES LP			1,2	2.C FE	4,531,005	98.8429	4,447,932	4,500,000	4,525,266	0	(5,739)	0	0	4.950	4.607	JD	9,900	111,375	07/25/2022	12/15/2024
096630-AF-5	BOARDWALK PIPELINES LP			1,2	2.C FE	983,200	95.2493	952,493	1,000,000	990,870	0	1,767	0	0	4.450	4.676	JJ	20,519	44,500	05/02/2018	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	2,541,335	94.3398	2,400,948	2,545,000	2,542,618	0	315	0	0	4.800	4.817	MN	19,681	122,160	05/21/2019	05/03/2029
097023-CS-2	BOEING CO			1,2	2.C FE	1,594,400	99.8139	1,597,023	1,600,000	1,594,652	0	252	5,600	0	4.508	4.572	MN	12,021	72,128	04/30/2020	05/01/2023
097023-CT-0	BOEING CO			1,2	2.C FE	1,807,267	99.0797	1,832,974	1,850,000	1,807,944	0	(2,180)	39,875	0	4.875	5.122	MN	15,031	90,188	04/30/2020	05/01/2025
097023-DG-7	BOEING CO			1,2	2.C FE	993,812	90.9549	955,026	1,050,000	1,003,294	0	9,482	56,188	0	2.196	3.584	FA	9,415	23,058	02/02/2021	02/04/2026
097751-BT-7	BOMBARDIER INC		C	1,2	4.C FE	1,039,297	96.9995	1,028,195	1,060,000	1,028,195	(11,366)	264	0	0	7.875	8.416	AO	17,623	0	12/20/2022	04/15/2027
09951L-AB-9	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	756,285	88.0144	670,670	762,000	670,670	(86,251)	636	0	0	4.000	4.118	JJ	15,240	15,240	01/28/2022	07/01/2029
10112R-AW-4	BOSTON PROPERTIES LP			1,2	2.A FE	2,056,160	98.2399	1,964,798	2,000,000	2,007,528	0	(8,668)	0	0	3.800	3.343	FA	31,667	76,000	11/18/2016	02/01/2024
10112R-AX-2	BOSTON PROPERTIES LP			1,2	2.A FE	2,987,644	94.8369	2,845,108	3,000,000	2,995,556	0	1,336	0	0	3.650	3.701	FA	45,625	109,500	01/10/2017	02/01/2026
10112R-BC-7	BOSTON PROPERTIES LP			1,2	2.A FE	4,528,894	81.9590	4,097,952	5,000,000	4,535,577	0	6,443	0	0	2.900	4.349	MS	42,694	72,500	11/18/2022	03/15/2030
103557-AC-8	BOYNE USA INC			1,2	4.B FE	610,799	88.5044	601,830	680,000	601,830	(9,697)	728	0	0	4.750	6.719	MN	4,127	0	12/08/2022	05/15/2029
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	299,505	94.1540	282,462	300,000	299,787	0	165	0	0	1.000	1.056	AO	658	3,000	04/06/2021	04/12/2024
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	2,880,825	87.9314	2,571,993	2,925,000	2,887,284	0	5,783	0	0	1.550	1.932	MN	4,660	42,586	06/28/2022	05/24/2026
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	2,397,192	82.5911	1,982,186	2,400,000	2,397,765	0	381	0	0	2.000	2.018	JD	400	48,000	06/21/2021	06/28/2028
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	6,191,831	92.7817	5,798,855	6,250,000	6,218,765	0	6,200	0	0	3.700	3.821	JD	5,781	231,250	05/01/2018	06/22/2027
109696-AA-2	BRINKS CO			1,2	3.C FE	387,031	91.5000	384,300	420,000	384,300	(3,309)	578	0	0	4.625	6.526	AO	4,101	0	12/06/2022	10/15/2027
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	3,972,800	97.2749	3,890,997	4,000,000	3,974,807	0	2,007	0	0	5.125	5.250	JD	15,375	102,500	06/21/2022	12/04/2028
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	9,914,800	85.4255	8,542,551	10,000,000	9,938,652	0	7,844	0	0	3.250	3.351	MN	47,847	325,000	11/05/2019	11/08/2029
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	3,490,095	84.9222	2,972,277	3,500,000	3,492,825	0	923	0	0	2.900	2.933	JD	8,458	101,500	12/04/2019	12/01/2029
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	4,022,440	81.7531	3,270,123	4,000,000	4,019,207	0	(2,127)	0	0	2.600	2.534	MN	17,333	104,000	06/17/2021	05/01/2031
114259-AT-1	BROOKLYN UNION GAS CO			1,2	2.A FE	1,647,635	90.1509	1,487,489	1,650,000	1,646,724	0	(13)	0	0	3.865	3.897	MS	20,726	61,840	06/28/2022	03/04/2029
115236-AB-7	BROWN & BROWN INC			1,2	2.C FE	5,157,200	93.1834	4,659,168	5,000,000	5,140,766	0	(16,434)	0	0	4.500	3.965	MS	66,250	112,500	03/14/2022	03/15/2029
115236-AC-5	BROWN & BROWN INC			1,2	2.C FE	4,855,704	76.5146	3,672,703	4,800,000	4,844,958	0	(5,149)	0	0	2.375	2.245	MS	33,567	114,000	11/16/2020	03/15/2031
118230-AQ-4	BUCKEYE PARTNERS LP			1,2	3.B FE	389,142	89.4700	389,195	435,000	389,195	(1,161)	1,214	0	0	3.950	6.993	JD	1,432	7,703	12/06/2022	12/01/2026
118230-AU-5	BUCKEYE PARTNERS LP			1,2	3.B FE	465,960	87.8996	457,078	520,000	457,078	(9,846)	963	0	0	4.500	6.881	MS	7,800	0	11/22/2022	03/01/2028
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	614,738	81.1611	616,824	760,000	615,781	(371)	1,415	0	0	4.250	7.114	FA	13,458	0	12/06/2022	02/01/2032
120568-AX-8	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	6,436,480	93.2682	6,062,433	6,500,000	6,463,641	0	9,125	0	0	3.250	3.413	FA	79,806	211,250	07/03/2019	08/15/2026
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	3,988,880	82.3409	3,293,637	4,000,000	3,990,493	0	996	0	0	2.750	2.782	MN	14,361	110,000	05/07/2021	05/14/2031
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	5,343,783	99.1811	5,088,984	5,131,000	5,144,059	0	(30,886)	0	0	3.850	3.227	MS	65,848	197,544	11/03/2015	09/01/2023
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO			1,2	4.C FE	1,497,328	97.2234	1,506,963	1,550,000	1,500,937	(315)	3,924	0	0	5.500	8.120	AO	17,997	0	12/19/2022	04/15/2024
124857-AQ-6	PARAMOUNT GLOBAL			1,2	2.B FE	2,650,893	95.8941	2,294,745	2,393,000	2,568,281	0	(61,297)	0	0	4.000	1.316	JJ	44,138	95,720	08/24/2021	01/15/2026
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3.C FE	2,300,078	90.3750	2,340,713	2,590,000	2,305,405	(761)	6,088	0	0	5.000	7.641	FA	53,958	0	12/06/2022	02/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE	2,591,262	82.6155	2,635,434	3,190,000	2,583,214	(15,262)	7,215	0	0	4.500	7.765	FA	54,230	0	12/08/2022	08/15/2030
1248EP-CK-7	CCO HOLDINGS LLC			1,2	3.C FE	2,654,509	80.2115	2,330,144	2,905,000	2,330,144	(327,195)	2,830	0	0	4.250	5.508	FA	51,443	68,000	12/06/2022	02/01/2031
1248EP-CP-6	CCO HOLDINGS LLC			1,2	3.C FE	1,395,230	73.8045	1,173,492	1,590,000	1,173,492	(210,237)	1,436	0	0	4.250	5.663	JJ	31,160	31,072	12/06/2022	01/15/2034
124900-AD-3	CCL INDUSTRIES INC		C	1,2	2.B FE	4,825,905	82.5982	3,987,842	4,828,000	4,826,331	0	169	0	0	3.050	3.055	JD	12,271	147,254	05/29/2020	06/01/2030
12503M-AA-6	CBOE GLOBAL MARKETS INC			1,2	1.G FE	5,588,550	95.6220	5,259,211	5,500,000	5,539,428	0	(9,596)	0	0	3.650	3.446	JJ	94,241	200,750	06/13/2017	01/12/2027
12510C-AA-9	CD&R SMOKEY BUYER INC			1,2	4.C FE	559,320	85.8120	506,291	590,000	506,291	(54,421)	1,392	0	0	6.750	8.979	JJ	18,364	0	11/10/2022	07/15/2025
12513G-BF-5	CDW LLC			1,2	2.C FE	5,475,600	85.1690	4,633,194	5,440,000	5,469,712	0	(4,259)	0	0	3.250	3.151	FA	66,791	176,800	11/23/2021	02/15/2029
12527G-AH-6	CF INDUSTRIES INC			1	2.B FE	489,422	96.9064	457,398	472,000	480,484	0	(1,965)	0	0	4.500	3.999	JD	1,770	22,184	01/23/2018	12/01/2026
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.B FE	500,173	91.0415	518,937	570,000	502,143	(549)	2,520	0	0	8.000	12.587	MS	13,427	0	12/06/2022	03/15/2026
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.B FE	944,482	75.4037	980,248	1,300,000	937,833	(11,041)	4,392	0	0	5.250	10.604	MN	8,721	26,227	12/06/2022	05/15/2030
125509-BV-0	CIGNA HOLDING CO			1,2	2.A FE	1,962,906	91.6851	1,833,702	2,000,000	1,980,476	0	3,692	0	0	3.050	3.271	AO	12,878	61,000	12/21/2017	10/15/2027
125523-AV-2	CIGNA CORP			1,2	2.A FE	2,111,653	96.3715	1,927,429	2,000,000	2,072,549	0	(34,835)	0	0	3.250	1.436	AO	13,722	65,000	11/17/2021	04/15/2025
125523-CL-2	CIGNA CORP			1,2	2.A FE	2,728,228	83.9450	2,350,459	2,800,000	2,746,370	0	6,648	0	0	2.400	2.694	MS	19,787	67,200	03/12/2020	03/15/2030
125523-CM-0	CIGNA CORP			1,2	2.A FE	4,912,160	82.1022	3,940,906	4,800,000	4,896,329	0	(11,097)	0	0	2.375	2.098	MS	33,567	114,000	07/20/2021	03/15/2031
12556L-BJ-4	FIRST-CITIZENS BANK & TRUST CO			2,5	2.B FE	3,366,000	94.5797	3,404,869	3,600,000	3,431,363	0	42,208	0	0	2.969	4.678	MS	27,909	106,884	09/24/2019	09/27/2025
125896-BR-0	CMS ENERGY CORP			1,2	2.B FE	7,080,783	89.6706	6,321,780	7,050,000	7,072,280	0	(5,615)	0	0	2.950	2.860	FA	78,568	207,975	12/18/2020	02/15/2027
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	997,010	98.5917	985,917	1,000,000	999,372	0	580	0	0	4.200	4.263	JJ	19,367	42,000	08/09/2018	01/15/2024
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	2,231,051	98.2918	2,201,737	2,240,000	2,238,461	0	3,014	0	0	1.950	2.088	JJ	21,719	43,680	06/24/2020	07/02/2023
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	1,556,690	97.0772	1,519,258	1,565,000	1,558,294	0	1,604	0	0	3.950	4.140	MN	6,525	30,909	05/17/2022	05/23/2025
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	3,972,420	100.3069	4,012,274	4,000,000	3,974,277	0	1,858	0	0	5.450	5.703	AO	46,628	0	10/07/2022	10/14/2025
12594K-AB-8	CNH INDUSTRIAL NV		C	1,2	2.B FE	1,999,220	93.8167	1,876,333	2,000,000	1,999,582	0	77	0	0	3.850	3.855	MN	9,839	77,000	06/28/2019	11/15/2027
126307-AY-3	CSC HOLDINGS LLC			1,2	5.A FE	565,657	67.7500	481,025	710,000	481,025	(87,160)	2,528	0	0	7.500	12.844	MS	15,679	0	11/14/2022	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	4.A FE	1,737,313	81.7500	1,573,688	1,925,000	1,573,688	(166,704)	3,079	0	0	6.500	8.553	FA	52,135	0	11/14/2022	02/01/2029
126408-HB-2	CSX CORP			1,2	2.A FE	3,906,958	97.6466	3,808,219	3,900,000	3,901,572	0	(1,201)	0	0	3.400	3.367	FA	55,250	132,600	06/05/2017	08/01/2024
126408-HQ-9	CSX CORP			1,2	2.A FE	1,455,540	84.9330	1,273,995	1,500,000	1,468,248	0	3,988	0	0	2.400	2.729	FA	13,600	36,000	09/13/2019	02/15/2030
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	1,239,238	93.4641	1,168,302	1,250,000	1,245,999	0	1,098	0	0	2.875	2.974	JD	2,995	35,938	05/16/2016	06/01/2026
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	4,949,504	98.6582	4,932,908	5,000,000	4,982,312	0	7,413	0	0	4.100	4.268	MS	54,667	205,000	12/21/2018	03/25/2025
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	1,954,459	91.4180	1,810,076	1,980,000	1,958,977	0	851	0	0	4.780	4.877	MS	25,238	94,644	08/26/2019	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	497,150	90.2091	451,046	500,000	497,417	0	50	0	0	5.050	5.087	MS	6,733	25,250	03/06/2018	03/25/2048
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	792,776	89.6938	717,551	800,000	794,953	0	670	0	0	3.250	3.357	FA	9,822	26,000	08/08/2019	08/15/2029
126650-DN-7	CVS HEALTH CORP			1,2	2.B FE	5,524,392	79.0609	4,427,413	5,600,000	5,538,060	0	7,448	0	0	1.750	1.906	FA	35,389	98,000	07/21/2021	08/21/2030
13057Q-AH-0	CALIFORNIA RESOURCES CORP			1,2	4.B FE	497,876	96.1040	485,325	505,000	485,325	(12,821)	270	0	0	7.125	7.625	FA	14,992	0	12/01/2022	02/01/2026
131347-CK-0	CALPINE CORP			1,2	3.A FE	602,214	95.2523	583,896	613,000	583,896	(24,244)	1,269	0	0	5.250	5.508	JD	2,682	33,711	05/03/2018	06/01/2026
13607H-6M-9	CANADIAN IMPERIAL BANK OF COMMERCE		C	1	1.F FE	4,246,882	97.7488	4,154,323	4,250,000	4,247,273	0	392	0	0	3.945	3.971	FA	68,462	0	08/05/2022	08/04/2025
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE		C	1,2	1.F FE	3,846,480	93.9369	3,757,474	4,000,000	3,856,768	0	10,288	0	0	3.450	4.380	AO	32,200	69,000	08/31/2022	04/07/2027
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.A FE	5,498,038	98.0290	5,391,598	5,500,000	5,500,128	0	(2,963)	0	0	3.800	3.748	AO	44,122	209,000	12/23/2019	04/15/2024
13645R-AT-1	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	1,968,751	95.5904	1,911,807	2,000,000	1,985,505	0	4,334	0	0	3.700	3.952	FA	30,833	74,000	12/21/2018	02/01/2026
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	6,688,756	95.4612	6,224,070	6,520,000	6,620,555	0	(17,687)	0	0	4.000	3.668	JD	21,733	257,800	06/28/2022	06/01/2028
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			2	2.A FE	1,287,156	96.1966	1,250,556	1,300,000	1,296,949	0	1,384	0	0	3.200	3.317	FA	16,871	41,600	02/04/2015	02/05/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2.B FE	4,916,867	94.2607	4,713,033	5,000,000	4,956,734	0	10,771	0	0	3.750	4.009	JJ	79,688	187,500	12/21/2018	07/28/2026
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	146,385	96.5620	144,843	150,000	147,152	0	767	0	0	3.300	4.394	AO	839	2,475	06/28/2022	10/30/2024
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	1,597,120	93.6308	1,498,093	1,600,000	1,598,239	0	308	0	0	3.800	3.824	JJ	25,502	60,800	05/28/2019	01/31/2028
14040H-CE-3	CAPITAL ONE FINANCIAL CORP			1,2	2.A FE	853,692	94.2125	805,517	855,000	854,147	0	177	0	0	3.650	3.675	MN	4,334	31,208	05/06/2020	05/11/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	2,400,000	72.1690	1,732,055	2,400,000	2,400,000	0	0	0	0	2.359	2.359	JJ	23,905	56,616	07/27/2021	07/29/2032
14040H-CH-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	2,130,990	87.1285	1,936,866	2,223,000	2,141,205	0	10,215	0	0	1.878	2.664	MN	6,842	41,748	02/10/2022	11/02/2027

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
14040H-CN-3	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	5,000,000	85.6788	4,283,939	5,000,000	5,000,000	0	0	0	0	3.273	3.274	MS	54,550	80,916	03/01/2022	03/01/2030
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,700,000	96.8412	1,646,301	1,700,000	1,700,000	0	0	0	0	4.927	4.929	MN	11,866	42,112	05/05/2022	05/10/2028
14040H-CU-7	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,500,000	98.0202	1,470,303	1,500,000	1,500,000	0	0	0	0	4.985	4.989	JJ	31,987	0	07/25/2022	07/24/2026
14149Y-BA-5	CARDINAL HEALTH INC			1,2	2.B FE	2,083,930	97.1118	1,942,236	2,000,000	2,029,963	0	(17,863)	0	0	3.500	2.552	MN	8,944	70,000	05/25/2017	11/15/2024
14149Y-BH-0	CARDINAL HEALTH INC			1,2	2.B FE	2,980,334	97.1082	2,913,245	3,000,000	2,995,217	0	3,158	0	0	3.079	3.192	JD	4,105	92,370	12/21/2017	06/15/2024
14149Y-BJ-6	CARDINAL HEALTH INC			1,2	2.B FE	2,976,275	93.6250	2,808,751	3,000,000	2,986,376	0	2,685	0	0	3.410	3.519	JD	4,547	102,300	12/21/2018	06/15/2027
14149Y-BM-9	CARDINAL HEALTH INC			1,2	2.B FE	1,450,000	78.8628	1,143,510	1,450,000	1,450,000	0	0	0	0	4.368	4.368	JD	2,815	63,336	06/01/2017	06/15/2047
141781-BP-8	CARGILL INC			1,2	1.F FE	1,226,966	95.0496	1,235,645	1,300,000	1,236,852	0	9,886	0	0	0.400	5.054	FA	2,152	0	10/26/2022	02/02/2024
141781-BQ-6	CARGILL INC			1,2	1.F FE	403,356	78.0384	390,192	500,000	408,123	0	4,767	0	0	1.700	4.428	FA	3,518	4,250	06/28/2022	02/02/2031
142339-AJ-9	CARLISLE COMPANIES INC			1,2	2.B FE	6,058,320	83.5111	5,010,667	6,000,000	6,055,201	0	(7,696)	0	0	2.750	2.596	MS	55,000	165,000	09/14/2021	03/01/2030
143658-BG-6	CARNIVAL CORP			1,2	4.A FE	345,362	99.8670	339,548	340,000	339,548	(5,741)	(73)	0	0	10.500	9.897	FA	14,875	0	11/30/2022	02/01/2026
143658-BQ-4	CARNIVAL CORP			1,2	3.C FE	581,210	81.5410	570,787	700,000	570,787	(11,812)	1,389	0	0	4.000	7.757	FA	11,667	0	11/30/2022	08/01/2028
144141-DD-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	1,191,180	84.1835	1,010,202	1,200,000	1,193,028	0	217	0	0	4.100	4.143	MS	14,487	49,200	03/07/2013	03/15/2043
144285-AL-7	CARPENTER TECHNOLOGY CORP			1,2	3.B FE	345,141	95.1030	347,126	365,000	344,522	(986)	366	0	0	6.375	7.572	JJ	10,729	0	11/22/2022	07/15/2028
14448C-AL-8	CARRIER GLOBAL CORP			1,2	2.C FE	2,399,040	82.8028	1,987,267	2,400,000	2,399,373	0	68	0	0	2.700	2.704	FA	24,480	64,800	06/16/2020	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	799,936	84.3789	675,031	800,000	799,963	0	5	0	0	2.722	2.723	FA	8,226	21,776	02/13/2020	02/15/2030
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.C FE	957,535	71.8039	718,039	1,000,000	959,746	0	795	0	0	3.577	3.812	AO	8,545	35,770	03/31/2020	04/05/2050
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	712,950	79.6225	585,225	735,000	585,225	(132,045)	2,549	0	0	3.125	3.567	FA	8,677	22,969	04/14/2021	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	5,000	78.9590	3,948	5,000	3,948	772	0	0	0	3.500	3.500	AO	44	3,626	09/23/2021	04/01/2030
14912L-6C-0	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	2,706,428	97.7663	2,639,689	2,700,000	2,701,644	0	(1,105)	0	0	3.300	3.256	JD	5,445	89,100	01/10/2017	06/09/2024
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	1,496,565	92.4244	1,386,366	1,500,000	1,498,663	0	351	0	0	2.400	2.426	FA	14,200	36,000	09/07/2016	08/09/2026
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	2,648,198	99.5332	2,637,630	2,650,000	2,649,866	0	355	0	0	3.450	3.464	MN	11,682	91,425	05/09/2018	05/15/2023
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	100,304	98.8920	98,892	100,000	100,199	0	(105)	0	0	3.650	3.431	JD	243	1,825	06/28/2022	12/07/2023
150190-AE-6	CEDAR FAIR LP			1,2	4.C FE	712,835	89.8049	718,439	800,000	709,000	(4,742)	907	0	0	5.250	7.354	JJ	19,367	0	12/08/2022	07/15/2029
15135B-AR-2	CENTENE CORP			1,2	2.C FE	525,548	93.8775	497,551	530,000	527,091	0	515	0	0	4.250	4.374	JD	1,001	22,525	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	2.C FE	400,000	91.4189	365,676	400,000	400,000	0	0	0	0	4.625	4.624	JD	822	18,500	11/21/2019	12/15/2029
15135B-AW-1	CENTENE CORP			1,2	2.C FE	412,000	81.9749	337,737	412,000	412,000	0	0	0	0	3.000	3.000	AO	2,609	12,360	09/23/2020	10/15/2030
15135B-AY-7	CENTENE CORP			1,2	2.C FE	1,154,284	84.3222	1,003,435	1,190,000	1,155,467	12,546	1,137	0	0	2.450	2.987	JJ	13,444	25,453	11/02/2022	07/15/2028
15135B-AZ-4	CENTENE CORP			1,2	2.C FE	400,000	78.4125	313,650	400,000	400,000	8,000	0	0	0	2.625	2.625	FA	4,375	10,179	07/29/2021	08/01/2031
15189T-AX-5	CENTERPOINT ENERGY INC			1,2	2.B FE	2,131,553	86.1857	1,723,714	2,000,000	2,102,733	0	(13,807)	0	0	2.950	2.140	MS	19,667	59,000	11/16/2020	03/01/2030
153527-AN-6	CENTRAL GARDEN & PET CO			1,2	3.B FE	1,286,000	81.9525	1,048,992	1,280,000	1,048,992	(235,877)	(523)	0	0	4.125	4.067	AO	11,147	52,800	10/01/2020	10/15/2030
156700-BB-1	LUMEN TECHNOLOGIES INC			1,2	4.A FE	1,417,462	86.9300	1,416,959	1,630,000	1,415,254	(7,441)	5,234	25,126	0	5.125	8.752	FA	31,559	9,225	12/06/2022	12/15/2026
156700-BC-9	LUMEN TECHNOLOGIES INC			1,2	3.A FE	940,902	84.7453	940,672	1,110,000	940,672	(4,593)	4,363	0	0	4.000	8.326	FA	16,773	0	12/06/2022	02/15/2027
16115Q-AF-7	CHART INDUSTRIES INC			1,2	4.A FE	158,844	100.4300	161,692	161,000	158,851	0	7	0	0	7.500	7.750	JJ	302	0	12/08/2022	01/01/2030
16115Q-AG-5	CHART INDUSTRIES INC			1,2	4.B FE	54,851	102.3840	57,335	56,000	54,854	0	3	0	0	9.500	9.875	JJ	133	0	12/08/2022	01/01/2031
161175-BM-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	501,575	83.3863	416,932	500,000	501,350	0	(59)	0	0	5.375	5.348	AO	6,719	26,875	04/10/2018	04/01/2038
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,596,576	73.8740	1,181,984	1,600,000	1,597,129	0	281	0	0	2.300	2.322	FA	15,333	36,800	11/19/2020	02/01/2032
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	248,860	65.5192	163,798	250,000	248,924	0	41	0	0	3.500	3.532	JD	729	8,750	02/18/2021	06/01/2041
163851-AE-8	CHEMOURS CO			1,2	3.B FE	669,244	92.3440	808,010	875,000	695,725	0	11,470	0	0	5.375	9.110	MN	6,010	51,734	05/01/2018	05/15/2027
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	1,518,750	89.9783	1,349,675	1,500,000	1,514,678	0	(1,837)	0	0	4.500	4.331	AO	16,875	67,500	09/15/2020	10/01/2029
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	999,250	90.5702	905,702	1,000,000	999,470	0	67	0	0	3.700	3.709	MN	4,728	37,000	11/06/2019	11/15/2029
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	3,817,359	93.8752	3,661,134	3,900,000	3,858,777	0	9,619	0	0	3.400	3.693	JD	11,050	132,600	06/04/2018	12/01/2026
16876A-AB-0	CHILDRENS HOSPITAL MEDICAL CENTER			1,2	1.C FE	5,286,787	89.7382	4,756,125	5,300,000	5,288,222	0	1,435	0	0	2.853	2.913	MN	19,321	146,930	06/28/2022	11/15/2026
17136M-AA-0	CHURCH & DWIGHT CO INC			1,2	2.A FE	5,014,943	80.3921	4,019,606	5,000,000	5,013,472	0	(1,388)	0	0	2.300	2.266	JD	5,111	116,597	12/01/2021	12/15/2031
171779-AL-5	CIENA CORP			1,2	3.B FE	90,000	88.0110	79,210	90,000	79,210	(10,790)	0	0	0	4.000	4.001	JJ	1,510	1,930	01/11/2022	01/31/2030

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
172441-BC-0	CINEMARK USA INC			1,2	3.C FE	339,901	100.9819	338,289	335,000	338,289	(1,396)	(216)	0	0	8.750	8.077	MN	4,885	0	11/22/2022	05/01/2025
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	5,083,800	93.6137	4,680,687	5,000,000	5,047,188	0	(10,703)	0	0	3.887	3.633	JJ	92,316	194,350	05/21/2019	01/10/2028
172967-LU-3	CITIGROUP INC			1,2,5	1.G FE	500,000	83.0836	415,418	500,000	500,000	0	0	0	0	3.878	3.878	JJ	8,456	19,390	01/17/2018	01/24/2039
172967-ML-2	CITIGROUP INC			1,2,5	1.G FE	2,400,000	82.2510	1,974,025	2,400,000	2,400,000	0	0	0	0	2.666	2.666	JJ	27,015	63,984	01/22/2020	01/29/2031
172967-MQ-1	CITIGROUP INC			1,2,5	1.G FE	2,166,402	94.5620	1,985,802	2,100,000	2,147,262	0	(19,140)	0	0	3.106	2.084	AO	15,038	65,226	01/18/2022	04/08/2026
172967-NA-5	CITIGROUP INC			1,2,5	1.G FE	1,923,060	86.8462	1,736,923	2,000,000	1,933,849	0	10,789	0	0	1.462	2.224	JD	1,787	29,240	01/18/2022	06/09/2027
172967-NG-2	CITIGROUP INC			1,2,5	1.G FE	3,000,000	90.2805	2,708,414	3,000,000	3,000,000	0	0	0	0	3.070	3.071	FA	32,491	47,585	02/16/2022	02/24/2028
172967-NS-6	CITIGROUP INC			1,2,5	1.G FE	2,500,000	96.8921	2,422,303	2,500,000	2,500,000	0	0	0	0	4.658	4.660	MN	11,968	58,225	05/17/2022	05/24/2028
172967-NX-5	CITIGROUP INC			1,2,5	1.G FE	4,250,000	100.2755	4,261,711	4,250,000	4,250,000	0	0	0	0	5.610	5.614	MS	60,931	0	09/22/2022	09/29/2026
17308C-C5-3	CITIGROUP INC			1,2,5	1.G FE	3,000,000	84.3121	2,529,362	3,000,000	3,000,000	0	0	0	0	2.976	2.976	MN	13,888	89,280	10/28/2019	11/05/2030
17401Q-AU-5	CITIZENS BANK NA			2	2.A FE	1,999,260	95.9670	1,919,340	2,000,000	1,999,665	0	99	0	0	3.750	3.756	FA	27,708	75,000	02/11/2019	02/18/2026
174610-AK-1	CITIZENS FINANCIAL GROUP INC			2	2.B FE	3,479,239	97.3071	2,954,245	3,036,000	3,292,832	0	(88,374)	0	0	4.300	1.255	JD	10,154	130,548	11/16/2020	12/03/2025
174610-AS-4	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	4,039,560	81.4980	3,259,921	4,000,000	4,033,232	0	(4,493)	0	0	2.500	2.366	FA	40,278	100,000	07/20/2021	02/06/2030
174610-AT-2	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	1,598,096	86.9670	1,391,472	1,600,000	1,598,546	0	173	0	0	3.250	3.264	AO	8,811	52,000	04/27/2020	04/30/2030
174610-AW-5	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,470,752	74.5016	1,788,039	2,400,000	2,460,250	0	(5,598)	0	0	2.638	2.342	MS	16,004	63,312	02/03/2021	09/30/2032
18060T-AA-3	CLARIOS GLOBAL LP			1,2	4.A FE	229,425	100.1337	230,307	230,000	229,433	0	8	0	0	6.750	6.861	MN	1,984	0	12/19/2022	05/15/2025
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		C	1,2	4.B FE	269,495	86.6396	268,583	310,000	268,583	(1,572)	660	0	0	3.875	6.709	JD	33	6,006	12/06/2022	07/01/2028
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	1,515,010	86.4690	1,474,296	1,705,000	1,474,296	(45,197)	4,483	0	0	5.125	7.985	FA	33,011	0	12/08/2022	08/15/2027
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	5.B FE	567,575	73.0009	532,907	730,000	532,907	(37,099)	2,431	0	0	7.750	13.710	AO	11,944	0	11/17/2022	04/15/2028
185899-AK-7	CLEVELAND-CLIFFS INC			1,2	3.C FE	648,450	88.7500	585,750	660,000	585,750	(60,045)	(2,589)	9,381	0	4.625	4.163	MS	10,175	30,525	02/09/2021	03/01/2029
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO			1,2	2.B FE	3,032,736	91.2548	2,920,155	3,200,000	3,097,914	0	16,840	0	0	3.500	4.177	AO	28,000	112,000	12/18/2020	04/01/2028
18977W-2C-3	CNO GLOBAL FUNDING				1.G FE	6,957,520	84.9884	5,949,188	7,000,000	6,962,861	0	5,341	0	0	2.650	2.746	JJ	90,174	92,750	01/18/2022	01/06/2029
20030N-BS-9	COMCAST CORP			1,2	1.G FE	3,536,513	95.3163	3,383,730	3,550,000	3,534,736	0	3,756	0	0	3.150	3.275	MS	37,275	111,825	12/21/2018	03/01/2026
20030N-BU-4	COMCAST CORP			1,2	1.G FE	1,659,897	73.5794	1,456,872	1,980,000	1,686,970	0	6,792	0	0	3.400	4.407	JJ	31,042	67,320	10/08/2019	07/15/2046
20030N-BW-0	COMCAST CORP			1,2	1.G FE	3,235,855	90.9893	3,184,626	3,500,000	3,371,331	0	29,302	0	0	2.350	3.331	JJ	37,926	82,250	01/26/2018	01/15/2027
20030N-CM-1	COMCAST CORP			1,2	1.G FE	499,590	89.9673	449,837	500,000	499,658	0	7	0	0	4.700	4.705	AO	4,961	23,500	10/02/2018	10/15/2048
20030N-DM-0	COMCAST CORP			1,2	1.G FE	3,891,480	81.0236	3,240,945	4,000,000	3,909,903	0	10,114	0	0	1.950	2.258	JJ	35,967	78,000	02/25/2021	01/15/2031
20030N-DZ-1	COMCAST CORP			1	1.G FE	1,699,541	101.4283	1,724,280	1,700,000	1,699,563	0	22	0	0	5.250	5.260	MN	13,388	0	10/31/2022	11/07/2025
200339-DX-4	COMERICA BANK				2.A FE	5,216,250	97.0284	4,851,421	5,000,000	5,071,148	0	(27,685)	0	0	4.000	3.383	JJ	85,556	200,000	06/27/2017	07/27/2025
200340-AQ-0	COMERICA INC				2.B FE	4,691,395	95.4230	4,550,723	4,769,000	4,701,095	0	9,700	0	0	3.800	4.234	JJ	80,040	90,611	06/21/2022	07/22/2026
200340-AS-6	COMERICA INC			2	2.A FE	6,104,987	99.2623	5,955,740	6,000,000	6,015,179	0	(29,996)	0	0	3.700	3.185	JJ	93,117	222,000	12/23/2019	07/31/2023
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	5,315,930	77.0896	4,124,294	5,350,000	5,321,413	0	3,063	0	0	2.688	2.761	MS	43,941	143,808	03/04/2021	03/11/2031
202795-JR-2	COMMONWEALTH EDISON CO			1,2	1.F FE	3,987,840	84.0232	3,360,928	4,000,000	3,991,040	0	1,141	0	0	2.200	2.234	MS	29,333	88,000	02/18/2020	03/01/2030
2027A0-KB-4	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	99,211	97.7369	97,737	100,000	99,416	0	204	0	0	3.350	3.776	JD	251	1,675	06/28/2022	06/04/2024
203372-AX-5	COMMSCOPE INC			1,2	4.B FE	615,699	80.6200	592,557	735,000	592,557	(24,685)	1,543	0	0	4.750	7.886	MS	11,638	0	12/06/2022	09/01/2029
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC			1,2	5.A FE	509,625	91.2760	502,018	550,000	502,018	(8,417)	810	0	0	6.000	9.350	JD	1,467	16,500	12/08/2022	06/15/2025
20338Q-AA-1	COMMSCOPE INC			1,2	5.A FE	717,884	77.5000	658,750	850,000	658,750	(62,194)	3,060	0	0	8.250	13.091	MS	23,375	0	12/06/2022	03/01/2027
20338Q-AD-5	COMMSCOPE INC			1,2	4.B FE	726,910	91.9112	693,929	755,000	693,929	(34,205)	1,224	0	0	6.000	7.277	MS	15,100	0	12/06/2022	03/01/2026
20402C-AA-3	COMMUNITY PRESERVATION CORP			1,2	1.D FE	3,200,000	84.7860	2,713,152	3,200,000	3,200,000	0	0	0	0	2.867	2.867	FA	38,227	91,744	01/29/2020	02/01/2030
205768-AS-3	COMSTOCK RESOURCES INC			2	4.A FE	997,429	90.2500	929,575	1,030,000	929,575	(68,403)	549	0	0	6.750	7.385	MS	23,175	0	12/20/2022	03/01/2029
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC			1,2	4.A FE	340,993	81.7000	339,055	415,000	339,055	(2,736)	798	0	0	6.000	9.577	MN	4,150	0	11/22/2022	11/01/2029
20825C-AY-0	CONOCOPHILLIPS			1,2	1.F FE	2,980,792	95.4722	2,864,165	3,000,000	2,989,212	0	1,829	0	0	4.300	4.373	FA	48,733	129,000	12/21/2018	08/15/2028
20826F-AU-0	CONOCOPHILLIPS CO			2	1.F FE	2,996,460	95.0522	2,851,567	3,000,000	2,997,400	0	940	0	0	2.400	2.441	MS	22,800	35,800	02/22/2022	03/07/2025
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	2,997,780	95.6764	2,870,292	3,000,000	2,998,674	0	195	0	0	4.000	4.008	JD	10,000	120,000	11/27/2018	12/01/2028
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	1,592,880	79.7016	1,275,226	1,600,000	1,593,802	0	646	0	0	2.250	2.300	FA	15,000	36,500	07/21/2021	08/01/2031

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
212015-AU-5	CONTINENTAL RESOURCES INC			1,2	2.C FE	4,957,310	86.6238	4,331,192	5,000,000	4,966,294	0	8,179	0	0	2.268	2.451	MN	14,490	111,195	11/23/2021	11/15/2026
219350-AX-3	CORNING INC			1	2.A FE	477,550	91.4688	457,344	500,000	481,045	0	893	0	0	4.700	5.078	MS	6,919	23,500	10/30/2018	03/15/2037
222070-AB-0	COTY INC			1,2	4.C FE	32,010	96.0000	31,680	33,000	31,680	(338)	8	0	0	6.500	7.534	AO	453	0	12/19/2022	04/15/2026
222070-AE-4	COTY INC			1,2	3.C FE	510,904	94.8272	502,584	530,000	502,584	(8,943)	623	0	0	5.000	6.187	AO	5,594	0	12/06/2022	04/15/2026
224044-CA-3	COX COMMUNICATIONS INC			1,2	2.B FE	4,978,000	98.6756	4,933,779	5,000,000	4,998,793	0	2,388	0	0	2.950	3.000	JD	410	147,500	04/24/2013	06/30/2023
224044-CH-8	COX COMMUNICATIONS INC			1,2	2.B FE	1,997,240	96.2782	1,925,564	2,000,000	1,999,316	0	404	0	0	3.150	3.172	FA	23,800	63,000	07/24/2017	08/15/2024
224044-CL-9	COX COMMUNICATIONS INC			1,2	2.B FE	2,392,832	76.3017	1,831,240	2,400,000	2,394,361	0	672	0	0	1.800	1.833	AO	10,800	43,200	09/10/2020	10/01/2030
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	1,593,824	79.8979	1,278,366	1,600,000	1,594,702	0	552	0	0	2.600	2.644	JD	1,849	41,600	05/18/2021	06/15/2031
225313-AM-7	CREDIT AGRICOLE SA		C		2.A FE	4,011,530	81.8516	3,274,064	4,000,000	4,008,478	0	(1,063)	0	0	3.250	3.216	JJ	60,306	130,000	01/13/2020	01/14/2030
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRANCH)		C		1.G FE	1,992,680	96.2961	1,925,923	2,000,000	1,998,027	0	1,075	0	0	3.250	3.308	AO	15,708	65,000	09/27/2017	10/04/2024
225401-AF-5	CREDIT SUISSE GROUP AG		C	1,2,5	2.B FE	1,000,000	80.2851	802,851	1,000,000	1,000,000	0	0	0	0	3.869	3.870	JJ	18,163	38,690	01/05/2018	01/12/2029
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.G FE	7,221,560	93.2853	6,529,968	7,000,000	7,058,581	0	(33,380)	0	0	3.625	3.111	MS	78,944	253,750	01/17/2018	09/09/2024
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	386,216	93.0000	381,300	410,000	381,300	(5,478)	562	0	0	5.625	7.169	MN	3,844	0	12/06/2022	05/01/2027
22822V-AC-5	CROWN CASTLE INC			1,2	2.B FE	4,988,553	95.1986	4,759,928	5,000,000	4,995,154	0	1,291	0	0	3.700	3.730	JD	8,222	185,000	12/21/2017	06/15/2026
22822V-AG-6	CROWN CASTLE INC			1,2	2.B FE	146,546	96.6057	144,909	150,000	147,337	0	791	0	0	3.200	4.319	MS	1,600	2,400	06/28/2022	09/01/2024
22822V-AN-1	CROWN CASTLE INC			1,2	2.B FE	3,992,440	87.4063	3,496,251	4,000,000	3,994,589	0	696	0	0	3.100	3.122	MN	15,844	124,000	08/01/2019	11/15/2029
22822V-AR-2	CROWN CASTLE INC			1,2	2.B FE	495,895	87.6008	438,004	500,000	496,854	0	371	0	0	3.300	3.396	JJ	8,250	16,500	03/31/2020	07/01/2030
22822V-AZ-4	CROWN CASTLE INC			1,2	2.B FE	2,992,740	91.1400	2,734,201	3,000,000	2,993,882	0	1,142	0	0	2.900	2.952	MS	25,617	46,158	03/02/2022	03/15/2027
231021-AR-7	CUMMINS INC			1,2	1.E FE	2,168,545	99.0236	1,980,471	2,000,000	2,032,102	0	(64,359)	0	0	3.650	0.415	AO	18,250	73,000	11/16/2020	10/01/2023
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	1,775,250	96.3271	1,733,888	1,800,000	1,777,396	0	2,146	0	0	5.125	5.360	MN	11,788	92,250	04/29/2022	05/15/2029
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	1,350,000	82.5160	1,113,966	1,350,000	1,350,000	0	0	0	0	3.250	3.250	FA	16,575	32,419	11/04/2021	02/15/2032
23338V-AC-0	DTE ELECTRIC CO		SD	1,2	1.E FE	4,993,050	97.0300	4,851,499	5,000,000	4,998,387	0	707	0	0	3.375	3.391	MS	56,250	168,750	06/23/2014	03/01/2025
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	504,884	85.9110	493,988	575,000	493,988	(11,939)	1,043	0	0	4.125	6.429	JD	1,054	11,859	12/06/2022	06/15/2029
23355L-AM-8	DXC TECHNOLOGY CO			1,2	2.B FE	5,000,125	84.3130	4,215,651	5,000,000	4,999,487	0	(492)	0	0	2.375	2.365	MS	34,965	120,729	09/08/2021	09/15/2028
233851-BJ-2	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	3,969,209	97.0215	3,880,861	4,000,000	3,994,579	0	3,277	0	0	3.250	3.339	FA	54,167	130,000	01/10/2017	08/01/2024
233851-ED-2	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	4,003,688	81.9116	3,276,465	4,000,000	4,003,076	0	(337)	0	0	2.450	2.440	MS	32,394	98,000	02/25/2021	03/02/2031
233853-AF-7	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1	2.A FE	472,934	88.2174	419,033	475,000	473,350	0	397	0	0	2.000	2.092	JD	449	9,500	12/02/2021	12/14/2026
233853-AG-5	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1	2.A FE	2,990,790	84.1986	2,525,958	3,000,000	2,992,074	0	1,224	0	0	2.375	2.423	JD	3,365	71,250	12/02/2021	12/14/2028
233853-AL-4	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1	2.A FE	4,245,325	95.9976	4,079,900	4,250,000	4,246,429	0	1,104	0	0	3.500	3.539	AO	34,708	74,375	03/31/2022	04/07/2025
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		C	1,2	3.B FE	2,283,244	97.8091	2,464,789	2,520,000	2,233,859	(14,440)	(19,319)	0	0	5.750	5.712	AO	30,590	144,900	11/17/2021	04/15/2025
235825-AF-3	DANA INC			1,2	3.B FE	648,000	92.7616	742,093	800,000	656,434	0	3,226	0	0	5.375	7.068	MN	5,494	43,000	01/31/2020	11/15/2027
23636T-AD-2	DANONE SA		C	1,2	2.A FE	5,862,180	97.9120	5,874,718	6,000,000	5,982,004	0	21,020	0	0	2.589	2.956	MN	25,459	155,340	11/16/2016	11/02/2023
23636T-AE-0	DANONE SA		C	1,2	2.A FE	4,395,849	93.0599	4,164,430	4,475,000	4,431,776	0	10,075	0	0	2.947	3.211	MN	21,613	131,878	12/21/2018	11/02/2026
23918K-AT-5	DAVITA INC			1,2	4.A FE	2,118,811	74.6350	1,582,262	2,120,000	1,582,221	(470,871)	(599)	0	0	3.750	3.761	FA	30,033	78,188	12/06/2022	02/15/2031
244199-BJ-3	DEERE & CO			1,2	1.F FE	2,395,464	89.7999	2,155,198	2,400,000	2,396,592	0	411	0	0	3.100	3.122	AO	15,707	74,400	03/25/2020	04/15/2030
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	93.5343	935,343	1,000,000	999,134	0	157	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018	01/06/2028
24422E-UE-7	JOHN DEERE CAPITAL CORP				1.F FE	2,643,269	97.4005	2,581,113	2,650,000	2,647,590	0	1,038	0	0	3.450	3.493	MS	27,428	91,425	09/05/2018	03/13/2025
24703T-AA-4	DELL INTERNATIONAL LLC			1,2	2.B FE	625,972	100.0624	586,366	586,000	589,242	0	(11,138)	0	0	5.450	3.497	JD	1,419	31,937	11/17/2021	06/15/2023
24703T-AC-0	DELL INTERNATIONAL LLC			1,2	2.B FE	99,863	101.1412	101,141	100,000	99,981	0	13	0	0	5.850	5.882	JJ	2,698	5,850	04/03/2020	07/15/2025
24703T-AC-0	DELL INTERNATIONAL LLC			1,2	2.B FE	79,890	101.1412	80,913	80,000	79,984	0	10	0	0	5.850	5.882	JJ	2,158	4,680	04/03/2020	07/15/2025
24703T-AD-8	DELL INTERNATIONAL LLC			1,2	2.B FE	2,519,867	102.2382	2,555,954	2,500,000	2,508,673	0	(2,346)	0	0	6.020	5.902	JD	6,689	150,500	12/21/2018	06/15/2026
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	2,400,000	76.0623	1,825,496	2,400,000	2,400,000	0	0	0	0	3.035	3.035	MN	6,677	72,840	05/25/2021	05/28/2032
251526-CP-2	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	5,047,850	84.9154	4,283,982	5,045,000	5,047,324	0	(526)	0	0	2.311	2.298	MN	14,574	116,590	12/30/2021	11/16/2027
251526-CP-2	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	1,050,347	84.9154	891,612	1,050,000	1,050,272	0	(67)	0	0	2.311	2.304	MN	3,033	24,266	11/12/2021	11/16/2027
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)				1.G FE	2,425,440	89.7173	2,153,216	2,400,000	2,417,194	0	(5,191)	0	0	1.686	1.457	MS	11,465	40,464	05/25/2021	03/19/2026

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
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	5,000,000	85.2567	4,262,833	5,000,000	5,000,000	0	0	0	0	2.552	2.553	JJ	61,673	63,800	01/04/2022	01/07/2028
25179M-AL-7	DEVON ENERGY CORP			1,2	2.B FE	399,952	93.8416	609,970	650,000	409,495	0	4,495	0	0	5.600	10.035	JJ	16,784	36,400	07/06/2011	07/15/2041
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1.G FE	3,076,573	99.0206	2,970,618	3,000,000	3,017,907	0	(28,599)	0	0	3.500	2.528	MS	30,042	105,000	11/16/2020	09/18/2023
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	1,592,368	82.3781	1,318,049	1,600,000	1,594,260	0	719	0	0	2.000	2.053	AO	5,511	32,000	04/27/2020	04/29/2030
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	5,108,452	94.7371	4,736,853	5,000,000	5,072,459	0	(12,559)	0	0	4.450	4.134	JJ	102,597	222,500	12/23/2019	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	6,488,495	89.5400	5,820,102	6,500,000	6,492,295	0	1,034	0	0	3.600	3.621	JJ	117,000	234,000	06/10/2019	07/01/2029
254010-AD-3	DIGNITY HEALTH			1	1.G FE	5,564,600	96.9974	5,334,855	5,500,000	5,513,678	0	(7,098)	0	0	3.812	3.670	MN	34,943	209,660	10/08/2014	11/01/2024
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	859,933	89.4660	840,980	940,000	840,980	(20,732)	1,780	0	0	5.875	8.068	FA	20,863	0	12/06/2022	08/15/2027
254687-DK-9	WALT DISNEY CO			1,2	2.A FE	1,997,147	94.7263	1,894,526	2,000,000	1,998,368	0	388	0	0	3.375	3.398	MN	8,625	67,500	03/20/2019	11/15/2026
254687-FN-1	WALT DISNEY CO			1	1.G FE	1,599,120	96.9181	1,550,690	1,600,000	1,599,591	0	174	0	0	3.350	3.362	MS	14,442	53,600	03/19/2020	03/24/2025
254709-AP-3	DISCOVER FINANCIAL SERVICES			2	2.C FE	4,088,391	96.5339	3,861,357	4,000,000	4,045,398	0	(14,820)	0	0	4.500	4.076	JJ	75,500	180,000	12/23/2019	01/30/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	5,339,941	96.9983	4,849,916	5,000,000	5,166,290	0	(53,004)	0	0	4.900	3.691	MS	74,861	245,000	12/23/2019	03/11/2026
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	494,955	80.8603	404,302	500,000	495,815	0	187	0	0	5.000	5.081	MS	7,014	25,000	04/19/2018	09/20/2037
25470M-AG-4	DISH NETWORK CORP			1,2	4.A FE	1,065,492	102.9900	1,096,844	1,065,000	1,065,624	0	132	0	0	11.750	11.727	MN	15,990	0	12/08/2022	11/15/2027
25470X-AL-9	DISH DBS CORP			1	4.C FE	1,946,075	99.5405	1,990,810	2,000,000	1,823,183	(3,975)	(48,915)	0	0	5.000	2.742	MS	29,444	100,000	11/17/2021	03/15/2023
25470X-AW-5	DISH DBS CORP			1	4.C FE	2,979,592	92.9234	2,917,794	3,140,000	2,887,801	(26,633)	(20,409)	0	0	5.875	7.593	MN	23,572	73,438	12/06/2022	11/15/2024
25470X-BE-4	DISH DBS CORP			1,2	4.A FE	1,202,899	84.2335	1,196,116	1,420,000	1,196,116	(12,451)	5,667	0	0	5.250	9.935	JD	6,213	36,225	12/06/2022	12/01/2026
256677-AG-0	DOLLAR GENERAL CORP			1,2	2.B FE	1,598,928	90.0815	1,441,305	1,600,000	1,599,187	0	97	0	0	3.500	3.508	AO	13,689	56,000	04/01/2020	04/03/2030
256677-AJ-4	DOLLAR GENERAL CORP			1	2.B FE	2,497,675	98.6500	2,466,249	2,500,000	2,497,995	0	320	0	0	4.250	4.299	MS	29,809	0	09/06/2022	09/20/2024
256677-AK-1	DOLLAR GENERAL CORP			1,2	2.B FE	5,095,053	98.2237	5,009,409	5,100,000	5,095,452	0	399	0	0	4.625	4.645	MN	66,176	0	09/06/2022	11/01/2027
25830J-AA-9	DORNOCH DEBT MERGER SUB INC			1,2	5.B FE	234,605	70.1556	245,545	350,000	235,476	0	871	0	0	6.625	14.318	AO	4,895	0	11/30/2022	10/15/2029
260003-AP-3	DOVER CORP			1,2	2.A FE	1,991,580	87.2690	1,745,380	2,000,000	1,993,976	0	783	0	0	2.950	2.999	MN	9,342	59,000	10/28/2019	11/04/2029
260543-CN-1	DOW CHEMICAL CO			1,2	2.A FE	499,557	99.4180	497,090	500,000	499,782	0	69	0	0	4.550	4.566	MN	1,959	22,750	11/28/2018	11/30/2025
260543-DC-4	DOW CHEMICAL CO			1,2	2.A FE	3,967,040	80.6620	3,226,481	4,000,000	3,974,095	0	2,985	0	0	2.100	2.190	MN	10,733	84,000	08/17/2020	11/15/2030
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	5,262,450	98.7904	4,939,520	5,000,000	5,167,471	0	(25,997)	0	0	4.725	4.053	MN	30,188	236,250	02/11/2019	11/15/2028
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	2,414,856	83.4547	2,002,914	2,400,000	2,412,239	0	(1,526)	0	0	2.300	2.224	JJ	25,453	55,200	03/25/2021	07/15/2030
26441C-AL-9	DUKE ENERGY CORP			1,2	2.B FE	997,950	98.9568	989,568	1,000,000	999,818	0	223	0	0	3.950	3.974	AO	8,339	39,500	10/09/2013	10/15/2023
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	399,540	83.7754	335,102	400,000	399,614	0	41	0	0	2.550	2.563	AO	2,153	10,200	03/29/2021	04/15/2031
26443C-AJ-2	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.D FE	1,009,280	83.1405	831,405	1,000,000	1,006,863	0	(833)	0	0	2.602	2.500	JD	2,168	26,020	01/15/2020	06/01/2030
26443C-AK-9	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.D FE	400,000	81.3749	325,500	400,000	400,000	0	0	0	0	2.652	2.652	JD	884	10,608	01/08/2020	06/01/2031
26443C-AK-9	DUKE UNIVERSITY HEALTH SYSTEM INC		SD	1	1.D FE	2,000,000	81.3749	1,627,499	2,000,000	2,000,000	0	0	0	0	2.652	2.652	JD	4,420	53,040	01/08/2020	06/01/2031
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	5,089,350	94.6162	4,730,811	5,000,000	5,039,453	0	(9,663)	0	0	3.200	2.979	JJ	73,778	160,000	05/25/2017	01/15/2027
26444H-AJ-0	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	2,269,128	79.8331	1,915,995	2,400,000	2,291,892	0	13,089	0	0	1.750	2.414	JD	1,867	42,000	03/30/2021	06/15/2030
267475-AD-3	DYCOM INDUSTRIES INC			1,2	3.C FE	645,000	87.0394	561,404	645,000	561,404	(83,596)	0	0	0	4.500	4.500	AO	6,128	29,025	03/30/2021	04/15/2029
268317-AQ-7	ELECTRICITE DE FRANCE SA		C	1,2	2.B FE	1,045,960	80.8317	808,317	1,000,000	1,041,553	0	(1,046)	0	0	4.950	4.649	AO	10,725	49,500	04/27/2018	10/13/2045
268317-AU-8	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	1,975,760	94.9439	1,898,878	2,000,000	1,984,870	0	2,261	0	0	4.500	4.652	MS	25,000	90,000	09/18/2018	09/21/2028
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	9,969,900	99.6071	9,960,705	10,000,000	9,999,331	0	3,075	0	0	2.625	2.658	MS	77,292	262,500	09/06/2012	03/15/2023
26884L-AM-1	EQT CORP			1,2	2.C FE	771,413	91.8956	744,354	810,000	777,373	0	5,960	0	0	3.125	4.423	MN	3,234	25,313	04/28/2022	05/15/2026
26884T-AN-2	ERAC USA FINANCE LLC			1,2	2.A FE	495,200	81.7271	408,635	500,000	495,717	0	110	0	0	4.500	4.562	FA	8,500	22,500	04/12/2018	02/15/2045
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2.A FE	9,949,609	95.7076	8,900,806	9,300,000	9,503,648	0	(74,830)	0	0	3.800	2.914	MN	58,900	353,400	12/21/2017	11/01/2025
26885B-AB-6	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	469,639	88.9398	458,040	515,000	458,040	(12,708)	1,109	0	0	4.125	6.655	JD	1,770	10,622	11/18/2022	12/01/2026
26885B-AK-6	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	971,559	83.9919	944,909	1,125,000	944,909	(29,188)	2,538	0	0	4.500	7.285	JJ	23,344	0	12/06/2022	01/15/2029
277432-AR-1	EASTMAN CHEMICAL CO			1,2	2.B FE	3,178,770	97.0958	2,912,873	3,000,000	3,046,010	0	(22,522)	0	0	3.800	2.987	MS	33,567	114,000	08/10/2016	03/15/2025
278265-AE-3	MORGAN STANLEY			1,2	1.G FE	7,024,976	93.2898	6,483,641	6,950,000	6,984,788	0	(8,030)	0	0	3.500	3.365	AO	57,434	243,250	06/19/2019	04/06/2027
278642-AU-7	EBAY INC			1,2	2.A FE	4,101,080	94.4627	3,778,509	4,000,000	4,058,581	0	(12,876)	0	0	3.600	3.223	JD	10,400	144,000	07/22/2019	06/05/2027

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
278642-AW-3	EBAY INC			1,2	2.A FE	4,412,455	85.2386	3,665,259	4,300,000	4,388,953	0	(14,848)	0	0	2.700	2.356	MS	35,475	112,050	06/28/2022	03/11/2030
278642-AY-9	EBAY INC			1,2	2.A FE	1,599,296	82.2373	1,315,796	1,600,000	1,599,400	0	64	0	0	2.600	2.605	MN	5,893	41,600	05/03/2021	05/10/2031
278865-AV-2	ECOLAB INC			1,2	1.G FE	2,932,349	92.9331	2,787,993	3,000,000	2,968,692	0	7,563	0	0	2.700	2.989	MN	13,500	81,000	12/21/2017	11/01/2026
28035Q-AA-0	EDGEWELL PERSONAL CARE CO			1,2	3.C FE	622,343	93.5230	621,928	665,000	621,928	(1,230)	815	0	0	5.500	6.913	JD	3,048	17,050	12/06/2022	06/01/2028
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	3.C FE	458,899	95.1510	470,997	495,000	459,466	0	567	0	0	6.400	7.972	FA	10,824	0	11/22/2022	08/28/2028
28470R-AH-5	CAESARS ENTERTAINMENT INC			1,2	4.B FE	493,077	97.2608	491,167	505,000	491,167	(2,487)	578	0	0	6.250	7.248	JJ	15,781	0	12/06/2022	07/01/2025
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	5,261,050	99.7752	4,988,759	5,000,000	5,120,589	0	(38,275)	0	0	4.800	3.917	MS	80,000	240,000	02/12/2019	03/01/2026
285512-AE-9	ELECTRONIC ARTS INC			1,2	2.A FE	4,535,565	78.8437	3,752,960	4,760,000	4,571,960	0	20,656	0	0	1.850	2.386	FA	33,267	88,060	03/18/2021	02/15/2031
28618M-AA-4	ELEMENT SOLUTIONS INC			1,2	4.A FE	352,688	85.0000	352,750	415,000	352,750	(1,080)	1,142	0	0	3.875	7.078	MS	5,360	0	11/14/2022	09/01/2028
29103D-AJ-5	EMERA US FINANCE LP			1,2	2.C FE	5,138,337	93.7926	4,689,632	5,000,000	5,054,082	0	(15,864)	0	0	3.550	3.191	JD	7,889	177,500	11/17/2021	06/15/2026
292480-AH-3	ENERGY TRANSFER LP			1,2	2.C FE	1,109,720	97.4270	1,948,540	2,000,000	1,591,047	0	203,690	0	0	3.900	19.618	MN	9,967	78,000	12/29/2015	05/15/2024
292480-AM-2	ENERGY TRANSFER LP			1,2	2.C FE	1,330,560	90.5652	2,716,957	3,000,000	1,582,278	0	103,065	0	0	4.150	15.130	MS	36,658	124,500	12/23/2019	09/15/2029
29250N-AH-8	ENBRIDGE INC		C	1,2	2.A FE	4,777,560	97.2211	4,715,222	4,850,000	4,830,420	0	12,937	0	0	3.500	3.790	JD	9,902	169,750	10/19/2018	06/10/2024
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC			1,2	4.B FE	465,023	90.7697	440,233	485,000	440,233	(25,149)	360	0	0	8.500	9.483	MN	6,871	0	11/16/2022	05/01/2028
29261A-AA-8	ENCOMPASS HEALTH CORP			1,2	4.A FE	1,155,910	90.8400	1,090,080	1,200,000	1,088,457	(68,758)	1,019	0	0	4.500	5.289	FA	22,500	51,168	12/06/2022	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1,2	4.A FE	199,946	87.8142	180,019	205,000	180,019	(19,964)	37	0	0	4.750	5.152	FA	4,057	9,325	12/06/2022	02/01/2030
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	1,307,818	84.6080	1,273,350	1,505,000	1,273,350	(32,827)	(5,588)	92,500	0	4.375	5.527	MS	16,644	42,000	12/06/2022	03/31/2029
29273R-AS-8	ENERGY TRANSFER LP			1,2	2.C FE	707,502	99.8078	698,655	700,000	699,939	0	(5,714)	0	0	3.600	3.384	FA	10,500	25,200	11/17/2021	02/01/2023
29278N-AD-5	ENERGY TRANSFER LP			1,2	2.C FE	498,235	91.9707	459,853	500,000	498,523	0	58	0	0	5.800	5.829	JD	1,289	29,000	06/05/2018	06/15/2038
29278N-AM-5	ENERGY TRANSFER LP			1,2	2.C FE	353,907	100.2724	350,953	350,000	350,785	0	(905)	0	0	5.875	5.593	JJ	9,482	20,563	03/25/2019	01/15/2024
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2.C FE	5,355,600	88.4614	4,423,070	5,000,000	5,310,203	0	(38,863)	0	0	3.750	2.784	MN	23,958	187,500	10/27/2021	05/15/2030
29336T-AA-8	ENLINK MIDSTREAM LLC			1,2	3.A FE	348,733	92.5281	337,727	365,000	337,727	(11,232)	226	0	0	5.375	6.216	JD	1,635	9,809	11/22/2022	06/01/2029
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	224,467	94.0028	220,907	235,000	220,907	(3,818)	257	0	0	4.850	6.246	JJ	5,256	0	11/30/2022	07/15/2026
29355X-AG-2	ENPRO INDUSTRIES INC			1,2	4.B FE	345,972	97.0000	344,350	355,000	344,350	(1,857)	235	0	0	5.750	6.497	AO	4,309	0	11/18/2022	10/15/2026
29362U-AC-8	ENTEGRIS INC			1,2	3.B FE	800,000	88.4234	707,387	800,000	707,387	(92,613)	0	0	0	4.375	4.375	AO	7,389	35,000	04/24/2020	04/15/2028
29362U-AD-6	ENTEGRIS INC			1,2	3.B FE	180,000	81.4250	146,565	180,000	146,565	(33,435)	0	0	0	3.625	3.625	MN	1,088	6,525	04/16/2021	05/01/2029
29364G-AJ-2	ENTERGY CORP			1,2	2.B FE	6,231,416	92.9498	5,762,889	6,200,000	6,217,065	0	(4,840)	0	0	2.950	2.863	MS	60,967	182,900	12/18/2020	09/01/2026
29364G-AJ-2	ENTERGY CORP			1,2	2.B FE	1,902,315	92.9498	1,840,406	1,980,000	1,947,194	0	8,169	0	0	2.950	3.431	MS	19,470	58,410	09/04/2019	09/01/2026
29364N-AU-2	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	2,970,396	91.1477	2,734,430	3,000,000	2,984,260	0	2,899	0	0	3.250	3.367	JD	8,125	97,500	12/21/2017	12/01/2027
29364W-AV-0	ENTERGY LOUISIANA LLC			1,2	1.F FE	684,639	89.2013	579,808	650,000	674,575	0	(10,063)	0	0	4.950	3.023	JJ	14,836	16,088	02/15/2022	01/15/2045
29364W-BH-0	ENTERGY LOUISIANA LLC			1,2	1.F FE	413,027	79.7375	398,687	500,000	416,609	0	3,583	0	0	2.350	4.540	JD	522	5,875	06/28/2022	06/15/2032
29365B-AA-1	ENTEGRIS ESCROW CORP			1,2	2.C FE	348,028	91.1937	351,096	385,000	348,517	0	489	0	0	4.750	6.616	AO	3,861	0	11/22/2022	04/15/2029
29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC	C		1	1.F FE	2,265,554	101.4801	2,029,603	2,000,000	2,051,266	0	(27,772)	0	0	5.590	4.055	AO	27,950	111,800	12/23/2013	10/01/2024
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	772,785	87.5622	656,716	750,000	770,718	0	(497)	0	0	4.900	4.702	MN	4,696	36,750	04/25/2018	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	499,325	80.3659	401,830	500,000	499,393	0	13	0	0	4.250	4.258	FA	8,028	21,250	02/01/2018	02/15/2048
29444U-BQ-8	EQUINIX INC			1,2	2.B FE	2,047,195	88.0185	1,804,379	2,050,000	2,048,084	0	550	0	0	1.450	1.479	MN	3,798	29,725	05/04/2021	05/15/2026
29444U-BR-6	EQUINIX INC			1,2	2.B FE	2,387,088	84.6354	2,031,249	2,400,000	2,389,922	0	1,756	0	0	2.000	2.083	MN	6,133	48,000	05/03/2021	05/15/2028
29670G-AD-4	ESSENTIAL UTILITIES INC			1,2	2.B FE	2,491,272	84.1554	2,019,730	2,400,000	2,476,098	0	(9,885)	0	0	2.704	2.215	AO	13,700	64,896	06/11/2021	04/15/2030
29670G-AF-9	ESSENTIAL UTILITIES INC			1,2	2.B FE	4,785,714	79.7092	3,865,895	4,850,000	4,789,997	0	3,555	0	0	2.400	2.556	MN	19,400	112,800	06/28/2022	05/01/2031
29717P-AQ-0	ESSEX PORTFOLIO LP			1,2	2.A FE	143,929	94.1245	141,187	150,000	144,695	0	767	0	0	3.375	4.546	AO	1,069	2,531	06/28/2022	04/15/2026
29717P-AR-8	ESSEX PORTFOLIO LP			1,2	2.A FE	4,971,150	93.5668	4,678,340	5,000,000	4,986,445	0	2,836	0	0	3.625	3.693	MN	30,208	181,250	04/03/2017	05/01/2027
29717P-AT-4	ESSEX PORTFOLIO LP			1,2	2.A FE	1,983,760	91.3491	1,826,983	2,000,000	1,989,348	0	1,491	0	0	4.000	4.099	MS	26,667	80,000	02/04/2019	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP			1,2	2.A FE	1,972,640	84.8046	1,696,092	2,000,000	1,980,587	0	2,427	0	0	3.000	3.155	JJ	27,667	60,000	07/29/2019	01/15/2030
29717P-AU-1	ESSEX PORTFOLIO LP			1,2	2.A FE	1,956,706	84.8046	1,679,131	1,980,000	1,963,464	0	2,064	0	0	3.000	3.133	JJ	27,390	59,400	08/16/2019	01/15/2030
29717P-AX-5	ESSEX PORTFOLIO LP			1,2	2.A FE	649,643	56.7317	425,488	750,000	653,462	0	2,087	0	0	2.650	3.369	MS	6,625	19,875	02/23/2021	09/01/2050

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
30161N-AN-1	EXELON CORP			1,2	2.B FE	3,052,975	97.7068	2,931,203	3,000,000	3,017,644	0	(7,606)	0	0	3.950	3.669	JD	5,267	118,500	12/21/2017	06/15/2025
30212P-AR-6	EXPEDIA GROUP INC			1,2	2.C FE	4,175,712	85.0419	4,252,097	5,000,000	4,239,336	0	27,543	0	0	3.250	5.476	FA	61,389	81,250	11/18/2022	02/15/2030
30212P-BH-7	EXPEDIA GROUP INC			1,2	2.C FE	792,648	80.7333	645,867	800,000	793,857	0	650	0	0	2.950	3.057	MS	6,949	23,600	02/16/2021	03/15/2031
30217A-AC-7	EXPERIAN FINANCE PLC		C	1,2	2.A FE	3,958,800	82.9406	3,317,625	4,000,000	3,969,815	0	3,735	0	0	2.750	2.867	MS	34,528	110,000	12/03/2019	03/08/2030
30219G-AK-4	EVERNORTH HEALTH INC			1,2	1.G FE	3,970,880	97.5904	3,903,615	4,000,000	3,995,156	0	3,191	0	0	3.500	3.586	JD	6,222	140,000	06/02/2014	06/15/2024
30225V-AF-4	EXTRA SPACE STORAGE LP			1,2	2.B FE	2,396,376	78.4862	1,883,669	2,400,000	2,396,926	0	323	0	0	2.550	2.567	JD	5,100	61,200	05/05/2021	06/01/2031
302491-AS-4	FMC CORP			1,2	2.B FE	3,494,400	98.6265	3,451,928	3,500,000	3,499,267	0	648	0	0	4.100	4.120	FA	59,792	143,500	11/12/2013	02/01/2024
302491-AT-2	FMC CORP			1,2	2.C FE	1,258,727	93.0094	1,171,919	1,260,000	1,259,292	0	175	0	0	3.200	3.216	AO	10,080	40,320	09/17/2019	10/01/2026
302491-AU-9	FMC CORP			1,2	2.C FE	2,399,976	88.4450	2,122,681	2,400,000	2,399,999	0	0	0	0	3.450	3.450	AO	20,700	82,800	09/17/2019	10/01/2029
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3.A FE	406,500	98.2822	393,129	400,000	393,129	(10,010)	(2,861)	0	0	5.125	4.359	MN	2,619	20,500	11/17/2021	05/15/2024
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD		C	2	3.A FE	33,898	83.1683	33,267	40,000	33,267	(668)	37	0	0	4.375	6.807	AO	438	0	12/06/2022	04/01/2031
303075-AA-3	FACTSET RESEARCH SYSTEMS INC			1,2	2.C FE	4,996,033	90.8973	4,542,139	4,997,000	4,996,188	0	155	0	0	2.900	2.904	MS	48,304	72,457	02/16/2022	03/01/2027
303075-AA-3	FACTSET RESEARCH SYSTEMS INC			1,2	2.C FE	2,099,588	90.8973	1,908,844	2,100,000	2,099,654	0	66	0	0	2.900	2.904	MS	20,300	30,450	02/16/2022	03/01/2027
31428X-BF-2	FEDEX CORP			1,2	2.B FE	2,181,507	95.2527	1,905,053	2,000,000	2,125,997	0	(41,116)	0	0	3.250	1.107	AO	16,250	65,000	08/24/2021	04/01/2026
31428X-BN-5	FEDEX CORP			1,2	2.B FE	493,060	80.2924	401,462	500,000	493,726	0	143	0	0	4.400	4.486	JJ	10,144	22,000	03/28/2018	01/15/2047
31428X-BP-0	FEDEX CORP			1,2	2.B FE	4,365,583	92.5262	4,040,619	4,367,000	4,400,650	0	(8,659)	0	0	3.400	3.180	FA	56,092	148,478	11/17/2021	02/15/2028
31428X-BV-7	FEDEX CORP			1,2	2.B FE	3,986,640	88.4541	3,538,165	4,000,000	3,990,777	0	1,240	0	0	3.100	3.139	FA	50,289	124,000	07/22/2019	08/05/2029
31428X-CD-6	FEDEX CORP			1,2	2.B FE	3,986,840	81.1315	3,245,262	4,000,000	3,988,842	0	1,188	0	0	2.400	2.437	MN	12,267	96,000	04/20/2021	05/15/2031
31428X-CE-4	FEDEX CORP			1,2	2.B FE	249,010	71.8352	179,588	250,000	249,073	0	36	0	0	3.250	3.277	MN	1,038	8,125	04/20/2021	05/15/2041
31429K-AG-8	FEDERATION OF CAISSES DESJARDINS DU QUEB		C		1.E FE	4,245,750	97.6415	4,149,764	4,250,000	4,246,227	0	477	0	0	4.400	4.436	FA	66,489	0	08/16/2022	08/23/2025
31429K-AH-6	FEDERATION OF CAISSES DESJARDINS DU QUEB		C		1.E FE	4,249,448	96.2113	4,088,982	4,250,000	4,249,483	0	35	0	0	4.550	4.553	FA	68,756	0	08/16/2022	08/23/2027
31562Q-AF-4	STELLANTIS NV		C	1	2.B FE	500,000	99.8700	499,350	500,000	500,000	0	0	0	0	5.250	5.248	AO	5,542	26,250	07/29/2015	04/15/2023
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	979,630	80.0554	800,554	1,000,000	981,263	0	368	0	0	4.750	4.880	MN	6,069	47,500	05/14/2018	05/15/2048
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	795,384	83.1672	665,338	800,000	796,541	0	635	0	0	1.650	1.738	MS	4,400	13,200	02/23/2021	03/01/2028
316773-CX-6	FIFTH THIRD BANCORP			2	2.A FE	2,102,487	98.4773	1,969,547	2,000,000	2,026,075	0	(25,867)	0	0	3.650	2.303	JJ	31,633	73,000	12/23/2019	01/25/2024
316773-DA-5	FIFTH THIRD BANCORP			1,2	2.A FE	4,712,048	89.9108	4,135,896	4,600,000	4,689,271	0	(20,003)	0	0	2.550	2.069	MN	18,247	117,300	10/27/2021	05/05/2027
316773-DE-7	FIFTH THIRD BANCORP			2,5	2.A FE	1,055,000	94.9503	1,001,726	1,055,000	1,055,000	0	0	0	0	4.055	4.057	AO	7,843	21,390	04/20/2022	04/25/2028
31677A-AB-0	FIFTH THIRD BANK NA (OHIO)			2	2.A FE	1,278,931	95.4292	1,231,036	1,290,000	1,284,303	0	1,596	0	0	3.850	3.996	MS	14,624	49,665	12/21/2018	03/15/2026
31677A-AB-0	FIFTH THIRD BANK NA (OHIO)			2	2.A FE	2,099,272	95.4292	1,899,040	1,990,000	2,032,922	0	(12,921)	0	0	3.850	3.119	MS	22,559	76,615	08/16/2019	03/15/2026
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	6,505,500	98.2907	6,388,894	6,500,000	6,502,493	0	(880)	0	0	3.950	3.934	JJ	109,119	256,750	11/26/2018	07/28/2025
337120-AA-7	FIRST STUDENT BIDCO INC			1,2	3.C FE	348,768	82.7127	347,394	420,000	347,394	(2,229)	854	0	0	4.000	7.246	JJ	7,047	0	11/22/2022	07/31/2029
337738-AU-2	FISERV INC			1,2	2.B FE	4,292,756	90.2250	3,879,673	4,300,000	4,295,036	0	669	0	0	3.500	3.520	JJ	75,250	150,500	06/11/2019	07/01/2029
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	4,219,440	99.1334	3,965,334	4,000,000	4,023,457	0	(26,070)	0	0	4.419	3.727	MN	22,586	176,760	05/09/2014	11/15/2023
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	3,750,443	98.2850	3,646,373	3,710,000	3,749,712	0	(9,463)	0	0	4.750	4.230	JD	7,832	176,225	05/31/2022	06/15/2025
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	1,866,542	78.2923	1,879,015	2,400,000	1,875,786	0	18,051	542,263	0	3.363	6.264	JD	224	80,712	05/24/2021	06/30/2031
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	2,060,074	97.2544	1,945,088	2,000,000	2,027,359	0	(11,484)	0	0	4.350	3.714	JJ	40,117	87,000	12/23/2019	07/15/2025
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	2,945,568	80.8953	2,366,189	2,925,000	2,940,723	0	(1,962)	0	0	2.550	2.468	JJ	37,294	74,588	06/10/2020	07/01/2030
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	1,049,160	76.6241	804,553	1,050,000	1,049,256	0	76	0	0	2.300	2.309	AO	6,038	24,284	09/15/2021	10/01/2031
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	1,492,095	93.7236	1,405,854	1,500,000	1,496,764	0	798	0	0	3.500	3.562	AO	13,125	52,500	09/23/2016	10/01/2026
343498-AC-5	FLOWERS FOODS INC			1,2	2.B FE	3,970,944	80.7557	3,230,227	4,000,000	3,975,688	0	2,634	0	0	2.400	2.482	MS	28,267	96,000	03/04/2021	03/15/2031
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	1,472,520	82.5919	1,478,395	1,790,000	1,470,776	(9,384)	7,641	0	0	2.900	6.973	FA	19,466	0	11/14/2022	02/16/2028
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC				3.B FE	3,548,000	93.5990	3,743,961	4,000,000	3,670,266	0	71,175	0	0	4.134	7.699	FA	67,522	165,360	05/25/2016	08/04/2025
349553-AM-9	FORTIS INC		C	1,2	2.C FE	10,448,944	92.8742	9,983,981	10,750,000	10,616,546	0	32,629	0	0	3.055	3.409	AO	79,366	328,413	11/17/2021	10/04/2026
34959E-AB-5	FORTINET INC			1,2	2.A FE	4,030,296	77.2269	3,089,077	4,000,000	4,026,206	0	(3,027)	0	0	2.200	2.109	MS	25,911	88,000	07/22/2021	03/15/2031
34964C-AE-6	FORTUNE BRANDS INNOVATIONS INC			1,2	2.B FE	6,467,876	86.8721	6,081,045	7,000,000	6,482,061	0	9,625	0	0	3.250	4.502	MS	66,986	113,750	11/18/2022	09/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
354613-AL-5	FRANKLIN RESOURCES INC			1,2	1.F FE	3,905,816	77.3115	3,092,461	4,000,000	3,921,751	0	9,202	0	0	1.600	1.870	AO	10,844	64,000	08/05/2021	10/30/2030
35671D-CC-7	FREEPORT-MCMORAN INC			1,2	2.C FE	2,493,831	97.8244	2,445,610	2,500,000	2,494,258	0	(4,949)	0	0	5.000	4.982	MS	41,667	125,000	11/17/2021	09/01/2027
35671D-CD-5	FREEPORT-MCMORAN INC			1,2	2.C FE	1,578,000	96.4800	1,543,680	1,600,000	1,584,356	0	2,003	0	0	5.250	5.427	MS	28,000	84,000	08/06/2019	09/01/2029
35671D-CE-3	FREEPORT-MCMORAN INC			1,2	2.C FE	800,800	92.4081	739,265	800,000	800,563	0	(74)	0	0	4.125	4.110	MS	11,000	33,000	02/20/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC			1,2	2.C FE	800,000	90.7531	726,025	800,000	800,000	0	0	0	0	4.250	4.249	MS	11,333	34,000	02/20/2020	03/01/2030
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	4,155,260	84.8861	3,570,311	4,206,000	4,170,977	0	4,687	0	0	3.750	3.897	JD	7,010	157,725	07/17/2019	06/15/2029
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	3,982,680	73.5057	2,940,226	4,000,000	3,985,747	0	1,569	0	0	2.375	2.424	FA	35,625	95,000	02/11/2021	02/16/2031
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	392,914	92.8570	385,357	415,000	385,357	(7,963)	406	0	0	5.875	7.183	AO	5,147	0	12/06/2022	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	829,396	86.8320	803,196	925,000	803,196	(27,518)	1,319	0	0	5.000	7.344	MN	7,708	0	12/19/2022	05/01/2028
361448-AY-9	GATX CORP			1,2	2.B FE	2,029,056	92.6072	1,852,145	2,000,000	2,016,066	0	(4,339)	0	0	3.250	3.004	MS	19,139	65,000	05/25/2017	09/15/2026
361448-BG-7	GATX CORP			1,2	2.B FE	3,933,808	74.2432	2,969,730	4,000,000	3,944,812	0	5,919	0	0	1.900	2.079	JD	6,333	76,000	02/16/2021	06/01/2031
361448-BG-7	GATX CORP			1,2	2.B FE	1,042,104	74.2432	779,554	1,050,000	1,043,439	0	710	0	0	1.900	1.981	JD	1,663	19,950	02/01/2021	06/01/2031
36166T-AB-6	GCI LLC			1,2	4.C FE	679,080	84.0080	672,064	800,000	672,064	(8,838)	1,823	0	0	4.750	8.015	AO	8,022	0	11/18/2022	10/15/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC		C	1,2	4.C FE	1,465,661	85.5000	1,308,150	1,530,000	1,308,150	(140,207)	1,312	0	0	4.000	4.790	FA	25,500	43,200	12/06/2022	08/01/2028
363576-AB-5	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	521,315	70.3168	351,584	500,000	520,651	0	(448)	0	0	3.500	3.273	MN	1,993	17,500	06/23/2021	05/20/2051
364760-AP-3	GAP INC			1,2	3.C FE	346,498	70.5400	370,335	525,000	346,663	5,725	6,113	176,135	0	3.625	9.432	AO	4,758	17,777	12/06/2022	10/01/2029
36485M-AK-5	GARDA WORLD SECURITY CORP		C	1,2	4.B FE	340,484	88.2980	335,532	380,000	335,532	(5,927)	975	0	0	4.625	7.532	FA	6,639	0	11/16/2022	02/15/2027
366651-AG-2	GARTNER INC			1,2	3.A FE	786,423	87.8720	716,157	815,000	716,157	(70,038)	(75)	0	0	3.625	4.234	JD	1,313	24,378	12/08/2022	06/15/2029
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.G FE	2,617,511	97.5117	2,584,060	2,650,000	2,638,127	0	4,710	0	0	3.500	3.699	MN	11,851	92,750	05/08/2018	05/15/2025
37045V-AE-0	GENERAL MOTORS CO			1	2.C FE	1,782,000	99.6843	1,993,687	2,000,000	1,911,054	0	50,042	0	0	4.875	7.876	AO	24,104	97,500	12/21/2017	10/02/2023
37045V-AS-9	GENERAL MOTORS CO			1,2	2.C FE	430,820	95.8967	479,483	500,000	442,674	0	4,555	0	0	5.000	6.729	AO	6,250	25,000	09/05/2018	10/01/2028
37045X-BK-1	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	2,248,725	99.5040	2,487,600	2,500,000	2,419,220	0	65,454	0	0	3.700	6.665	MN	13,361	92,500	05/06/2016	05/09/2023
37045X-CV-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	2,074,632	94.7555	2,274,131	2,400,000	2,197,150	0	46,498	0	0	2.900	5.370	FA	24,167	69,600	01/06/2020	02/26/2025
37045X-CV-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,141,048	94.7555	1,250,772	1,320,000	1,208,432	0	25,574	0	0	2.900	5.370	FA	13,292	38,280	01/06/2020	02/26/2025
37045X-DP-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,995,000	83.0580	1,661,159	2,000,000	1,995,808	0	667	0	0	2.400	2.439	AO	10,133	48,000	10/12/2021	10/15/2028
37045X-DW-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	2,497,200	97.0338	2,425,845	2,500,000	2,497,342	0	142	0	0	5.000	5.028	AO	28,472	41,667	06/06/2022	04/09/2027
37185L-AM-4	GENESIS ENERGY LP			1,2	4.B FE	644,004	94.2720	608,054	645,000	608,054	(35,792)	(88)	0	0	8.000	8.050	JJ	23,793	48,000	12/06/2022	01/15/2027
372460-AA-3	GENUINE PARTS CO			1,2	2.B FE	6,321,752	77.2406	4,943,398	6,400,000	6,337,352	0	7,315	0	0	1.875	2.011	MN	20,000	120,000	11/16/2020	11/01/2030
37331N-AH-4	GEORGIA-PACIFIC LLC			1,2	1.G FE	5,052,768	96.8858	4,844,291	5,000,000	5,015,528	0	(7,649)	0	0	3.600	3.433	MS	60,000	180,000	12/21/2017	03/01/2025
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	2,716,968	98.3360	2,610,821	2,655,000	2,663,655	0	(8,303)	0	0	3.700	3.368	AO	24,559	98,235	11/12/2015	04/01/2024
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	4,407,245	96.1548	4,167,347	4,334,000	4,377,896	0	(7,271)	0	0	3.875	3.665	MN	21,459	167,943	08/28/2018	05/15/2028
378272-AF-5	GLENCORE FUNDING LLC			1	2.A FE	1,881,096	99.4800	1,810,535	1,820,000	1,824,784	0	(11,367)	0	0	4.125	3.475	MN	6,465	75,075	11/13/2017	05/30/2023
378272-AN-8	GLENCORE FUNDING LLC			1,2	2.A FE	523,378	94.5106	496,181	525,000	524,208	0	175	0	0	4.000	4.038	MS	5,483	21,000	01/23/2018	03/27/2027
378272-AQ-1	GLENCORE FUNDING LLC			1,2	2.A FE	2,422,375	93.3440	2,333,600	2,500,000	2,452,255	0	8,738	0	0	3.875	4.318	AO	17,222	96,875	05/29/2019	10/27/2027
378272-AX-6	GLENCORE FUNDING LLC			2	2.A FE	666,643	90.5878	606,939	670,000	668,177	0	664	0	0	1.625	1.730	MS	3,629	10,888	08/24/2020	09/01/2025
378272-BD-9	GLENCORE FUNDING LLC			1,2	2.A FE	1,598,320	88.4700	1,415,520	1,600,000	1,598,870	0	329	0	0	1.625	1.647	AO	4,622	26,000	04/21/2021	04/27/2026
37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.C FE	3,987,440	85.1789	3,407,155	4,000,000	3,991,245	0	1,168	0	0	3.200	3.237	FA	48,356	128,000	08/07/2019	08/15/2029
37940X-AP-7	GLOBAL PAYMENTS INC			1,2	2.C FE	2,548,037	97.1769	2,478,012	2,550,000	2,548,143	0	107	0	0	4.950	4.968	FA	45,231	0	08/08/2022	08/15/2027
37940X-AP-7	GLOBAL PAYMENTS INC			1,2	2.C FE	849,346	97.1769	826,004	850,000	849,381	0	36	0	0	4.950	4.968	FA	15,077	0	08/08/2022	08/15/2027
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC			2	4.A FE	466,151	78.1323	476,607	610,000	467,997	0	1,846	0	0	5.625	10.740	JD	2,859	17,156	11/18/2022	06/01/2029
38141G-ES-9	GOLDMAN SACHS GROUP INC			1	2.B FE	3,684,175	102.7185	5,649,519	5,500,000	4,790,031	0	137,028	0	0	5.950	9.907	JJ	150,899	327,250	12/15/2008	01/15/2027
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	2,007,840	99.9160	1,998,321	2,000,000	2,000,061	0	(1,052)	0	0	3.625	3.571	JJ	32,021	72,500	07/21/2014	01/22/2023
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	2.A FE	1,026,910	88.2021	882,021	1,000,000	1,024,366	0	(619)	0	0	4.750	4.575	AO	9,236	47,500	05/14/2018	10/21/2045
38141G-XG-4	GOLDMAN SACHS GROUP INC			1,2	1.F FE	2,004,220	83.6927	1,673,854	2,000,000	2,003,080	0	(403)	0	0	2.600	2.576	FA	20,800	52,000	02/05/2020	02/07/2030
38141G-XR-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	4,007,530	76.2901	3,051,602	4,000,000	4,003,779	0	(1,961)	0	0	1.992	1.971	JJ	34,085	79,680	01/20/2021	01/27/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-YG-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,261,491	86.3749	1,122,874	1,300,000	1,265,114	0	3,623	0	0	1.542	2.126	MS	6,181	17,733	06/28/2022	09/10/2027
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,600,000	77.8538	1,245,660	1,600,000	1,600,000	0	0	0	0	2.383	2.383	JJ	16,946	38,128	07/14/2021	07/21/2032
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	2,090,000	87.5548	1,829,896	2,090,000	2,090,000	0	0	0	0	1.948	1.948	AO	7,916	40,713	10/18/2021	10/21/2027
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	4,278,852	93.8360	4,128,782	4,400,000	4,336,074	0	14,762	0	0	3.500	3.904	MN	19,250	154,007	12/21/2018	11/16/2026
382550-BJ-9	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	715,000	82.5814	590,457	715,000	590,457	(124,543)	0	0	0	5.250	5.249	AO	6,361	37,538	03/31/2021	04/30/2031
382550-BN-0	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	616,960	83.4150	567,222	680,000	567,222	(50,705)	966	0	0	5.000	6.723	JJ	15,678	10,425	11/14/2022	07/15/2029
389284-AA-8	GRAY TELEVISION INC			1,2	4.B FE	916,911	88.6790	922,262	1,040,000	918,601	(1,452)	3,142	0	0	7.000	10.348	MN	9,302	34,825	12/06/2022	05/15/2027
38937L-AC-5	GRAY OAK PIPELINE LLC			1,2	2.C FE	798,848	90.7632	726,105	800,000	799,357	0	220	0	0	2.600	2.630	AO	4,391	20,800	09/11/2020	10/15/2025
39121J-AH-3	GREAT RIVER ENERGY			1	1.G FE	5,724,894	98.7521	5,271,386	5,338,000	5,626,469	0	(33,578)	0	0	4.478	3.637	JJ	119,518	239,036	12/23/2019	07/01/2030
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP			1,2	1.F FE	2,138,752	93.8869	2,018,568	2,150,000	2,141,876	0	982	0	0	4.047	4.126	MN	10,635	83,975	06/28/2022	05/17/2028
398433-AP-7	GRIFFON CORP			1,2	4.C FE	503,372	91.5000	498,675	545,000	498,675	(5,525)	828	0	0	5.750	7.525	MS	10,446	0	12/06/2022	03/01/2028
39843U-AA-0	GRIFOLS ESCROW ISSUER SA		C	1,2	4.C FE	509,262	86.3470	518,082	600,000	510,123	0	861	0	0	4.750	8.036	AO	6,017	0	12/08/2022	10/15/2028
402635-AQ-9	GULFPORT ENERGY OPERATING CORP			1,2	4.A FE	683,267	97.5000	667,875	685,000	667,875	(15,473)	81	0	0	8.000	8.087	JD	4,567	27,400	11/17/2022	05/17/2026
402635-AR-7	GULFPORT ENERGY OPERATING CORP			1,2	4.C FE	44,775	97.5000	43,875	45,000	43,875	(908)	8	0	0	8.000	8.168	JD	300	1,800	11/17/2022	05/17/2026
404119-BN-8	HCA INC			1	2.C FE	700,000	99.4585	696,209	700,000	700,000	0	0	0	0	5.000	4.999	MS	10,306	35,000	03/03/2014	03/15/2024
404119-BT-5	HCA INC			1,2	2.C FE	1,851,875	98.8348	1,828,445	1,850,000	1,850,823	0	(252)	0	0	5.250	5.233	JD	4,317	97,125	05/01/2018	06/15/2026
404119-BX-6	HCA INC			1,2	2.C FE	1,063,206	91.5178	915,178	1,000,000	1,044,577	0	(6,365)	0	0	4.125	3.324	JD	1,833	41,250	12/23/2019	06/15/2029
404119-BX-6	HCA INC			1,2	2.C FE	1,385,791	91.5178	1,198,884	1,310,000	1,364,139	0	(7,873)	0	0	4.125	3.372	JD	2,402	54,038	02/25/2020	06/15/2029
404119-BY-4	HCA INC			1,2	2.C FE	990,860	89.9423	899,423	1,000,000	991,944	0	304	0	0	5.125	5.198	JD	2,278	51,250	06/05/2019	06/15/2039
404119-CE-7	HCA INC			1,2	2.C FE	994,550	88.0100	880,100	1,000,000	995,123	0	573	0	0	3.375	3.463	MS	9,938	17,438	03/02/2022	03/15/2029
404119-CG-2	HCA INC			1,2	2.C FE	449,559	78.3838	352,727	450,000	449,569	0	10	0	0	4.625	4.631	MS	6,128	10,753	03/02/2022	03/15/2052
404121-AJ-4	HCA INC			1,2	2.C FE	2,343,225	99.5614	2,344,670	2,355,000	2,343,453	0	228	0	0	5.625	5.726	MS	44,156	0	11/29/2022	09/01/2028
40428Q-AP-4	HSBC HOLDINGS PLC		C		2.A FE	3,090,046	98.2565	2,947,695	3,000,000	3,018,854	0	(15,153)	0	0	4.250	3.708	MS	37,896	127,500	12/21/2018	03/14/2024
40428Q-BB-4	HSBC HOLDINGS PLC		C		1.G FE	5,296,078	95.3526	5,053,686	5,300,000	5,298,449	0	419	0	0	3.900	3.909	MN	20,670	206,700	03/15/2018	05/25/2026
40428Q-CT-4	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	1,602,784	77.4013	1,238,422	1,600,000	1,599,109	0	(2,307)	0	0	2.804	2.784	MN	4,611	44,864	05/18/2021	05/24/2032
40428Q-CV-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	4,005,160	81.1830	3,247,320	4,000,000	3,998,760	0	(4,680)	0	0	2.206	2.186	FA	32,845	88,240	08/10/2021	08/17/2029
40434L-AJ-4	HP INC			1,2	2.B FE	3,984,440	78.1656	3,126,623	4,000,000	3,986,632	0	1,446	0	0	2.650	2.694	JD	4,122	106,000	06/08/2021	06/17/2031
40434L-AK-1	HP INC			1,2	2.B FE	798,136	91.4787	731,830	800,000	798,245	0	109	0	0	4.000	4.040	AO	6,756	17,333	03/29/2022	04/15/2029
40434L-AM-7	HP INC			1,2	2.B FE	4,243,243	97.1817	4,130,222	4,250,000	4,243,961	0	718	0	0	4.750	4.782	JJ	106,545	0	06/06/2022	01/15/2028
41652P-AC-3	HARTFORD HEALTHCARE CORP			1	1.F FE	750,000	70.3530	527,647	750,000	750,000	0	0	0	0	3.447	3.447	JJ	12,926	25,853	01/23/2020	07/01/2054
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	4,098,698	78.2612	3,087,404	3,945,000	4,065,842	0	(16,009)	0	0	2.400	1.927	MS	27,878	102,570	12/11/2020	03/15/2030
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	3,962,136	73.3405	2,933,619	4,000,000	3,969,145	0	3,447	0	0	2.050	2.153	MS	24,144	90,000	01/12/2021	03/15/2031
423012-AF-0	HEINEKEN NV		C	1,2	2.A FE	95,702	94.7586	94,759	100,000	96,056	0	354	0	0	3.500	4.375	JJ	1,478	1,750	06/28/2022	01/29/2028
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE	609,692	93.2750	606,288	650,000	606,288	(4,234)	830	0	0	5.500	7.088	JJ	16,485	0	12/06/2022	07/15/2027
428040-DA-4	HERTZ CORP			1,2	5.A FE	241,315	83.7500	234,500	280,000	234,500	(7,815)	999	0	0	4.625	8.762	JD	1,079	6,475	11/16/2022	12/01/2026
428040-DB-2	HERTZ CORP			1,2	5.A FE	586,266	75.8600	565,157	745,000	565,157	(22,821)	1,712	0	0	5.000	9.184	JD	3,104	14,500	12/06/2022	12/01/2029
428104-AA-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	826,274	92.5011	823,260	890,000	822,570	(4,601)	897	0	0	5.125	6.691	JD	2,027	22,806	12/08/2022	06/15/2028
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	2,498,900	99.4025	2,485,062	2,500,000	2,499,744	0	329	0	0	4.450	4.464	AO	27,503	111,250	04/06/2020	10/02/2023
42981C-AA-6	HIGH STREET FUNDING TRUST I			1,2	2.A FE	5,070,286	93.3070	4,665,350	5,000,000	5,048,275	0	(9,459)	0	0	4.111	3.881	FA	77,652	205,550	12/23/2019	02/15/2028
431318-AS-3	HILCORP ENERGY I LP			1,2	3.C FE	370,626	90.5000	350,235	387,000	350,235	(20,611)	220	0	0	6.250	7.136	MN	4,031	0	12/21/2022	11/01/2028
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	577,260	97.0000	582,000	600,000	577,823	0	563	0	0	5.750	6.583	MN	5,750	0	11/02/2022	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	273,961	86.5000	272,475	315,000	272,475	(1,915)	430	0	0	3.750	6.246	MN	1,969	0	12/06/2022	05/01/2029
435765-AH-5	HOLLY ENERGY PARTNERS LP			1,2	3.A FE	346,485	91.0506	341,440	375,000	341,440	(5,565)	520	0	0	5.000	6.759	FA	7,813	0	11/18/2022	02/01/2028
436440-AP-6	HOLOGIC INC			1,2	3.B FE	1,344,501	85.8696	1,180,708	1,375,000	1,180,708	(168,566)	3,003	0	0	3.250	3.590	FA	16,882	43,388	12/06/2022	02/15/2029
437076-BM-3	HOME DEPOT INC			1,2	1.F FE	1,087,244	95.2740	952,740	1,000,000	1,060,498	0	(19,805)	0	0	3.000	0.948	AO	7,500	30,000	08/24/2021	04/01/2026

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
437076-BT-8	HOME DEPOT INC			1,2	1.F FE	4,238,950	92.7638	3,942,461	4,250,000	4,244,468	0	1,086	0	0	2.800	2.830	MS	35,369	119,000	09/05/2017	09/14/2027
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	2,413,038	90.7303	2,177,528	2,400,000	2,411,029	0	(1,828)	0	0	2.950	2.861	JD	3,147	70,800	12/18/2020	06/15/2029
440452-AG-5	HORMEL FOODS CORP			1,2	1.F FE	3,580,626	94.2051	3,579,794	3,800,000	3,590,886	0	10,260	0	0	0.650	4.703	JD	1,921	0	12/02/2022	06/03/2024
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4.B FE	380,006	93.2740	382,423	410,000	380,369	(396)	759	0	0	6.625	8.994	FA	11,318	0	12/06/2022	08/01/2026
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	3,155,862	97.0360	3,056,635	3,150,000	3,152,799	0	(1,007)	0	0	3.875	3.842	MS	40,688	121,094	06/28/2022	03/01/2026
446150-AM-6	HUNTINGTON BANCSHARES INC			2	2.A FE	84,278	97.4886	82,865	85,000	84,402	0	125	0	0	4.000	4.315	MN	434	1,700	06/28/2022	05/15/2025
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	1,993,260	82.4905	1,649,811	2,000,000	1,995,045	0	629	0	0	2.550	2.588	FA	20,825	51,000	01/29/2020	02/04/2030
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	2,400,000	72.1563	1,731,752	2,400,000	2,400,000	0	0	0	0	2.487	2.487	FA	22,549	59,522	08/09/2021	08/15/2036
446150-BB-9	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	4,250,000	94.9003	4,033,263	4,250,000	4,250,000	0	0	0	0	4.443	4.445	FA	77,105	0	08/01/2022	08/04/2028
446150-BB-9	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	1,860,710	94.9003	1,822,086	1,920,000	1,863,208	0	2,498	0	0	4.443	5.057	FA	34,833	0	09/13/2022	08/04/2028
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	2,000,000	90.9084	1,818,168	2,000,000	2,000,000	0	0	0	0	3.483	3.483	JD	5,805	69,660	06/15/2018	12/01/2027
44644A-AE-7	HUNTINGTON NATIONAL BANK			2	1.G FE	1,982,102	98.9351	1,978,701	2,000,000	1,996,974	0	3,854	0	0	3.550	3.754	AO	16,764	71,000	12/21/2018	10/06/2023
44644M-AF-8	HUNTINGTON NATIONAL BANK			2,5	1.G FE	3,540,000	96.5854	3,419,125	3,540,000	3,540,000	0	0	0	0	4.552	4.554	MN	19,695	80,570	05/06/2022	05/17/2028
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC			1,2	2.C FE	5,046,290	90.1103	4,505,516	5,000,000	5,033,952	0	(5,189)	0	0	4.500	4.364	MN	37,500	225,000	12/23/2019	05/01/2029
448579-AG-7	HYATT HOTELS CORP			1,2	2.C FE	2,282,550	91.7400	2,293,499	2,500,000	2,307,302	0	9,366	0	0	4.375	5.162	MS	32,205	109,375	08/23/2018	09/15/2028
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	2,392,776	89.8541	2,156,498	2,400,000	2,395,576	0	996	0	0	3.000	3.048	FA	28,200	72,000	02/05/2020	02/10/2027
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	2,050,700	85.6720	1,713,439	2,000,000	2,039,699	0	(8,138)	0	0	2.375	1.924	AO	10,028	47,500	08/19/2021	10/15/2027
44891A-CA-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,997,800	82.0103	1,640,206	2,000,000	1,998,183	0	297	0	0	2.100	2.117	MS	12,367	41,767	09/14/2021	09/15/2028
45138L-BB-8	IDAHO POWER CO			1,2	1.F FE	2,985,030	99.0401	2,971,205	3,000,000	2,999,586	0	1,652	0	0	2.500	2.544	AO	18,750	75,000	04/03/2013	04/01/2023
45167R-AH-7	IDEX CORP			1,2	2.B FE	3,997,008	83.3785	3,335,141	4,000,000	3,997,462	0	265	0	0	2.625	2.633	JD	4,667	105,000	05/18/2021	06/15/2031
45174H-BD-8	IHEARTCOMMUNICATIONS INC			1,2	5.A FE	362,156	85.0127	340,051	400,000	340,051	(22,495)	390	0	0	8.375	11.155	MN	5,583	0	12/08/2022	05/01/2027
45174H-BE-6	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	615,605	84.7083	584,487	690,000	584,487	(32,742)	1,624	0	0	5.250	8.025	FA	13,685	0	12/06/2022	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	1,125,009	81.4340	1,050,499	1,290,000	1,050,499	(78,759)	4,249	0	0	4.750	7.787	JJ	28,255	0	11/02/2022	01/15/2028
45258L-AA-5	IMOLA MERGER CORP			1,2	3.C FE	616,794	86.7571	615,976	710,000	615,976	(2,239)	1,421	0	0	4.750	7.326	MN	4,309	0	12/06/2022	05/15/2029
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC		C	1,2	3.B FE	346,658	91.8750	353,719	385,000	347,269	0	612	0	0	3.375	7.012	JJ	5,992	0	12/08/2022	01/15/2026
456837-AK-9	ING GROEP NV		C		1.G FE	2,999,340	99.1848	2,975,543	3,000,000	2,999,919	0	104	0	0	4.100	4.104	AO	30,408	123,000	09/25/2018	10/02/2023
456837-AW-3	ING GROEP NV		C	2,5	1.G FE	4,017,280	79.9303	3,197,212	4,000,000	4,014,572	0	(1,560)	0	0	2.727	2.677	AO	27,270	109,080	03/25/2021	04/01/2032
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	5,035,000	92.1931	4,609,656	5,000,000	5,023,395	0	(3,446)	0	0	3.800	3.712	MS	52,778	190,000	05/13/2019	03/21/2029
457187-AB-8	INGREDION INC			1,2	2.B FE	3,005,232	93.6740	2,810,219	3,000,000	3,005,193	0	(1,628)	0	0	3.200	3.140	AO	24,000	96,000	12/21/2017	10/01/2026
457187-AC-6	INGREDION INC			1,2	2.B FE	3,193,856	84.9872	2,719,590	3,200,000	3,195,326	0	557	0	0	2.900	2.922	JD	7,733	92,800	05/08/2020	06/01/2030
458140-AX-8	INTEL CORP			1,2	1.E FE	5,168,740	94.3512	4,717,563	5,000,000	5,102,670	0	(23,980)	0	0	3.150	2.611	MN	21,875	157,500	11/16/2020	05/11/2027
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA		C		4.A FE	958,151	89.3990	934,220	1,045,000	934,220	(24,753)	822	0	0	6.500	8.049	MS	20,000	0	12/08/2022	03/15/2030
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	3,985,376	81.6080	3,264,320	4,000,000	3,988,865	0	1,355	0	0	2.100	2.140	JD	3,733	84,000	05/20/2020	06/15/2030
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	4,018,080	81.5442	3,261,767	4,000,000	4,015,434	0	(2,001)	0	0	1.950	1.892	MN	9,967	78,000	08/24/2021	05/15/2030
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.B FE	376,620	93.2654	373,062	400,000	373,062	(3,914)	356	0	0	4.125	6.082	AO	3,483	0	12/08/2022	04/15/2026
461070-AM-6	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	3,242,453	95.4420	2,863,260	3,000,000	3,155,742	0	(64,302)	0	0	3.400	1.175	FA	38,533	102,000	08/24/2021	08/15/2025
461070-AS-3	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	4,019,800	81.9548	3,278,193	4,000,000	4,014,945	0	(1,912)	0	0	2.300	2.243	JD	7,667	92,000	05/28/2020	06/01/2030
46132F-AD-2	INVESCO FINANCE PLC		C	1	2.A FE	1,728,092	95.9425	1,501,500	1,565,000	1,678,816	0	(36,496)	0	0	3.750	1.301	JJ	27,061	58,688	08/24/2021	01/15/2026
462613-AM-2	IPALCO ENTERPRISES INC			1,2	2.C FE	1,498,596	96.9448	1,454,172	1,500,000	1,499,644	0	204	0	0	3.700	3.715	MS	18,500	55,500	01/12/2018	09/01/2024
46266T-AA-6	IQVIA INC			1,2	3.C FE	691,200	95.3300	686,376	720,000	686,376	(5,470)	646	0	0	5.000	6.031	MN	4,600	0	11/17/2022	05/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	800,000	87.2200	697,760	800,000	697,760	(102,240)	0	0	0	4.875	4.875	MS	11,483	39,000	09/04/2019	09/15/2029
46284V-AG-6	IRON MOUNTAIN INC			1,2	3.C FE	620,366	89.8181	547,890	610,000	547,890	(69,808)	(1,390)	0	0	5.000	4.695	JJ	14,064	30,500	11/17/2021	07/15/2028
465685-AK-1	ITC HOLDINGS CORP			1,2	2.B FE	5,565,785	93.6683	5,151,759	5,500,000	5,524,704	0	(7,083)	0	0	3.250	3.104	JD	497	178,750	09/14/2016	06/30/2026
46625H-JZ-4	JPMORGAN CHASE & CO				1.G FE	4,627,940	96.7281	4,352,762	4,500,000	4,550,862	0	(11,711)	0	0	4.125	3.814	JD	8,250	185,625	01/10/2017	12/15/2026
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	204,477	96.5669	193,134	200,000	201,074	0	(568)	0	0	3.125	2.820	JJ	2,743	6,250	07/15/2016	01/23/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	5,298,544	94.8917	4,934,371	5,200,000	5,232,121	0	(11,003)	0	0	3.300	3.080	AO	42,900	168,300	06/28/2022	04/01/2026
466313-AJ-2	JABIL INC			1,2	2.C FE	1,421,520	88.0553	1,408,885	1,600,000	1,440,885	0	7,286	0	0	3.600	4.520	JJ	26,560	57,600	01/08/2020	01/15/2030
466313-AM-5	JABIL INC			1,2	2.C FE	2,539,341	94.6572	2,413,759	2,550,000	2,540,647	0	1,306	0	0	4.250	4.343	MN	13,848	57,499	04/20/2022	05/15/2027
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	1,580,000	82.6352	1,305,637	1,580,000	1,580,000	0	0	0	0	2.956	2.956	MN	6,227	46,705	05/06/2020	05/13/2031
46647P-BX-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,600,000	76.7436	1,227,898	1,600,000	1,600,000	0	0	0	0	1.953	1.953	FA	12,760	31,248	01/28/2021	02/04/2032
46647P-CB-0	JPMORGAN CHASE & CO			1,2,5	1.E FE	2,101,377	88.0128	1,848,270	2,100,000	2,100,922	0	(270)	0	0	1.578	1.564	AO	6,351	33,138	04/16/2021	04/22/2027
46647P-CV-6	JPMORGAN CHASE & CO			1,2,5	1.E FE	3,000,000	94.0816	2,822,450	3,000,000	3,000,000	0	0	0	0	2.595	2.596	FA	27,464	38,925	02/16/2022	02/24/2026
46817M-AR-8	JACKSON FINANCIAL INC			1,2	2.B FE	950,000	98.7421	938,050	950,000	950,000	0	0	0	0	5.170	5.170	JD	3,138	24,558	06/02/2022	06/08/2027
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	4,993,750	93.1330	4,656,650	5,000,000	4,997,783	0	623	0	0	3.050	3.064	AO	26,264	152,500	05/04/2016	04/29/2026
475795-AD-2	JELD-WEN INC			1,2	4.B FE	358,427	75.2670	349,992	465,000	349,992	(10,256)	1,821	0	0	4.875	10.879	JD	1,008	11,334	11/18/2022	12/15/2027
475795-AE-0	JELD-WEN INC			1,2	3.B FE	231,795	93.5344	229,159	245,000	229,159	(3,226)	591	0	0	6.250	8.702	MN	1,957	0	11/16/2022	05/15/2025
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	1,595,616	81.0806	1,297,290	1,600,000	1,596,144	0	365	0	0	2.750	2.780	MS	14,667	44,000	06/08/2021	03/01/2032
478111-AD-9	JOHNS HOPKINS HEALTH SYSTEM CORP			1,2	1.D FE	353,136	83.2996	291,549	350,000	352,289	0	(298)	0	0	2.420	2.316	JJ	4,235	8,470	02/05/2020	01/01/2030
478111-AD-9	JOHNS HOPKINS HEALTH SYSTEM CORP	SD		1,2	1.D FE	1,508,960	83.2996	1,249,494	1,500,000	1,506,519	0	(880)	0	0	2.420	2.350	JJ	18,150	36,300	02/05/2020	01/01/2030
478111-AD-9	JOHNS HOPKINS HEALTH SYSTEM CORP			1,2	1.D FE	1,904,960	83.2996	1,582,693	1,900,000	1,903,620	0	(471)	0	0	2.420	2.390	JJ	22,990	45,980	02/05/2020	01/01/2030
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	3,368,277	80.1488	2,755,514	3,438,000	3,378,524	0	7,075	0	0	1.750	1.993	MS	17,715	60,165	07/19/2021	09/15/2030
48203R-AM-6	JUNIPER NETWORKS INC			1,2	2.B FE	3,498,285	89.3422	3,126,978	3,500,000	3,498,767	0	161	0	0	3.750	3.756	FA	49,583	131,250	08/19/2019	08/15/2029
48203R-AP-9	JUNIPER NETWORKS INC			1,2	2.B FE	5,920,398	76.4682	4,588,092	6,000,000	5,930,873	0	7,784	0	0	2.000	2.157	JD	7,000	120,000	11/17/2021	12/10/2030
482480-AG-5	KLA CORP			1,2	1.G FE	4,293,880	96.7262	3,869,049	4,000,000	4,196,572	0	(29,529)	0	0	4.100	3.187	MS	48,289	164,000	07/26/2019	03/15/2029
482480-AJ-9	KLA CORP			1,2	1.G FE	999,620	73.0611	730,611	1,000,000	999,644	0	8	0	0	3.300	3.302	MS	11,000	33,000	02/19/2020	03/01/2050
485170-BB-9	KANSAS CITY SOUTHERN			1,2	2.B FE	499,440	86.6810	433,405	500,000	499,515	0	10	0	0	4.700	4.707	MN	3,917	23,500	04/30/2018	05/01/2048
485170-BD-5	KANSAS CITY SOUTHERN			1,2	2.B FE	2,406,480	86.6307	2,079,136	2,400,000	2,404,652	0	(622)	0	0	2.875	2.843	MN	8,817	69,000	12/06/2019	11/15/2029
487836-BP-2	KELLOGG CO			1	2.B FE	5,117,200	95.1774	4,758,872	5,000,000	5,041,756	0	(12,098)	0	0	3.250	2.978	AO	40,625	162,500	12/21/2017	04/01/2026
491674-BK-2	KENTUCKY UTILITIES CO			1,2	1.F FE	4,881,837	95.3128	4,289,075	4,500,000	4,749,422	0	(98,065)	0	0	3.300	1.046	AO	37,125	148,500	08/24/2021	10/01/2025
49271V-AC-4	KEURIG DR PEPPER INC			1,2	2.B FE	1,000,000	93.8456	938,456	1,000,000	1,000,000	0	0	0	0	4.985	4.984	MN	4,985	49,850	06/05/2019	05/25/2038
49271V-AN-0	KEURIG DR PEPPER INC			1,2	2.B FE	1,595,024	80.5406	1,288,649	1,600,000	1,595,838	0	457	0	0	2.250	2.285	MS	10,600	36,000	03/01/2021	03/15/2031
49306S-AA-4	KEYBANK NA				1.G FE	2,966,225	96.3100	2,841,146	2,950,000	2,977,020	0	10,795	0	0	4.390	4.177	JD	6,116	64,753	06/07/2022	12/14/2027
49326E-EJ-8	KEYCORP				2.A FE	3,987,480	84.3464	3,373,857	4,000,000	3,988,752	0	1,272	0	0	2.550	2.595	AO	25,500	102,000	02/07/2022	10/01/2029
49327M-3E-2	KEYBANK NA				1.G FE	4,248,810	97.8346	4,157,972	4,250,000	4,248,959	0	149	0	0	4.150	4.160	FA	70,060	0	08/03/2022	08/08/2025
49338C-AB-9	KEYSPAN GAS EAST CORP			1,2	2.A FE	4,915,518	89.4540	4,472,699	5,000,000	4,965,053	0	8,951	0	0	2.742	2.946	FA	51,793	137,100	01/10/2017	08/15/2026
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	4,093,880	97.7010	3,908,040	4,000,000	4,082,785	0	(11,095)	0	0	4.600	4.037	AO	43,444	92,000	05/24/2022	04/06/2027
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	2,697,678	87.0384	2,350,037	2,700,000	2,698,196	0	235	0	0	3.000	3.011	AO	13,725	81,000	10/07/2019	10/30/2029
494368-BG-7	KIMBERLY-CLARK CORP			1	1.F FE	495,660	100.7775	503,887	500,000	496,681	0	106	0	0	5.300	5.358	MS	8,833	26,500	01/27/2011	03/01/2041
494368-BU-6	KIMBERLY-CLARK CORP			1	1.F FE	518,931	94.3262	518,794	550,000	535,935	0	4,182	0	0	2.750	3.624	FA	5,714	15,125	09/07/2018	02/15/2026
494368-BU-6	KIMBERLY-CLARK CORP	SD		1	1.F FE	7,925,484	94.3262	7,923,401	8,400,000	8,185,193	0	63,877	0	0	2.750	3.624	FA	87,267	231,000	09/07/2018	02/15/2026
49446R-AP-4	KIMCO REALTY CORP			1,2	2.A FE	3,699,560	91.8492	3,673,970	4,000,000	3,868,971	0	32,005	0	0	2.800	3.745	AO	28,000	112,000	03/22/2017	10/01/2026
494550-BQ-8	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	2,827,812	98.9299	2,967,898	3,000,000	2,983,622	0	23,725	0	0	3.500	4.345	MS	35,000	105,000	01/08/2016	09/01/2023
49456B-AB-7	KINDER MORGAN INC			1,2	2.B FE	2,041,120	100.0530	2,001,061	2,000,000	2,005,052	0	(8,411)	0	0	5.625	5.180	MN	14,375	112,500	12/21/2017	11/15/2023
49461M-AA-8	KINETIK HOLDINGS LP			1,2	3.A FE	268,819	93.7783	267,268	285,000	267,268	(1,758)	207	0	0	5.875	6.848	JD	744	8,697	12/06/2022	06/15/2030
497266-AC-0	KIRBY CORP			1,2	2.C FE	4,418,877	90.7866	3,994,609	4,400,000	4,414,154	0	(3,304)	0	0	4.200	4.122	MS	61,600	182,700	06/28/2022	03/01/2028
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2.C FE	160,000	95.7375	153,180	160,000	160,000	0	0	0	0	3.875	3.874	MN	792	6,200	05/04/2020	05/15/2027
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	2.C FE	200,000	96.2453	192,491	200,000	200,000	0	0	0	0	5.500	5.499	JD	917	11,000	05/04/2020	06/01/2050
501044-CS-8	KROGER CO			1,2	2.A FE	5,471,642	99.1531	5,354,267	5,400,000	5,403,835	0	(10,775)	0	0	3.850	3.635	FA	86,625	204,050	06/28/2022	08/01/2023
501044-DF-5	KROGER CO			1,2	2.A FE	493,764	76.8716	442,012	575,000	500,971	0	1,644	0	0	3.875	4.788	AO	4,704	22,281	03/28/2018	10/15/2046
501044-DJ-7	KROGER CO			1,2	2.A FE	3,850,148	94.6652	3,597,277	3,800,000	3,832,619	0	(7,121)	0	0	3.700	3.480	FA	58,583	140,600	12/18/2020	08/01/2027

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
501044-DQ-1	KROGER CO			1,2	2.B FE	1,971,728	77.3813	1,532,150	1,980,000	1,973,245	0	776	0	0	1.700	1.746	JJ	15,521	33,660	01/06/2021	01/15/2031
50168A-AB-6	LABL INC			2	4.C FE	836,492	94.6782	833,168	880,000	833,168	(4,433)	1,109	0	0	6.750	8.350	JJ	27,390	0	12/06/2022	07/15/2026
501797-AR-5	BATH & BODY WORKS INC			1,2	3.B FE	392,262	98.7200	399,816	405,000	391,900	(577)	216	0	0	7.500	8.124	JD	1,350	15,188	12/06/2022	06/15/2029
50212Y-AC-8	LPL HOLDINGS INC			1,2	3.B FE	225,863	93.4081	228,850	245,000	226,140	0	277	0	0	4.625	6.494	MN	1,448	0	11/30/2022	11/15/2027
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	3,996,360	85.3704	3,414,816	4,000,000	3,997,218	0	497	0	0	2.000	2.014	AO	18,889	80,000	03/25/2021	04/06/2028
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	3,986,750	83.0495	3,321,981	4,000,000	3,988,822	0	1,202	0	0	2.500	2.538	AO	23,611	100,000	03/26/2021	04/06/2031
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	1,993,375	83.0495	1,660,991	2,000,000	1,994,411	0	601	0	0	2.500	2.538	AO	11,806	50,000	03/26/2021	04/06/2031
50220P-AE-3	LSEGA FINANCING PLC		C	1,2	1.G FE	497,510	73.8399	369,199	500,000	497,669	0	92	0	0	3.200	3.234	AO	3,778	16,000	03/25/2021	04/06/2041
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	2,500,944	85.5789	2,053,893	2,400,000	2,481,461	0	(11,089)	0	0	2.900	2.350	JD	3,093	69,600	03/18/2021	12/15/2029
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV		C	1,2	2.B FE	3,007,575	92.6822	2,826,807	3,050,000	3,030,408	0	4,279	0	0	3.500	3.668	MS	35,287	106,750	03/21/2017	03/02/2027
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	4,594,887	99.2455	4,466,049	4,500,000	4,508,256	0	(13,645)	0	0	4.000	3.683	MN	30,000	180,000	01/08/2016	11/01/2023
50540R-AW-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	4,488,345	86.3347	3,885,062	4,500,000	4,491,605	0	1,078	0	0	2.950	2.980	JD	11,063	132,750	11/18/2019	12/01/2029
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	4,086,720	95.4491	3,817,965	4,000,000	4,057,766	0	(8,494)	0	0	4.000	3.728	MS	47,111	160,000	05/21/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP			1,2	1.G FE	3,162,080	81.7224	2,615,116	3,200,000	3,171,272	0	3,532	0	0	1.900	2.030	JD	2,702	60,800	05/13/2020	06/15/2030
513075-BR-1	LAMAR MEDIA CORP			1,2	3.C FE	4,368	89.5106	4,476	5,000	4,368	54	(7)	691	0	3.750	0.000	JJ	86	188	01/28/2021	02/15/2028
513075-BW-0	LAMAR MEDIA CORP			1,2	3.C FE	802,121	91.8177	826,359	900,000	802,121	0	2,182	59,561	0	4.875	0.000	MS	12,919	21,938	04/27/2022	01/15/2029
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3.C FE	501,929	88.3200	503,424	570,000	502,372	(453)	895	0	0	4.125	6.206	JJ	9,862	0	12/06/2022	01/31/2030
524660-BA-4	LEGGETT & PLATT INC			1,2	2.B FE	997,050	70.5463	705,463	1,000,000	997,110	0	55	0	0	3.500	3.516	MN	4,472	34,611	11/16/2021	11/15/2051
524901-AT-2	LEGG MASON INC			1	1.F FE	5,175,388	97.9564	5,044,757	5,150,000	5,154,645	0	(2,853)	0	0	3.950	3.889	JJ	93,802	200,463	06/28/2022	07/15/2024
52532X-AD-7	LEIDOS INC			1,2	2.C FE	1,594,272	96.1000	1,537,599	1,600,000	1,597,190	0	1,115	0	0	3.625	3.703	MN	7,411	58,000	05/07/2020	05/15/2025
52532X-AH-8	LEIDOS INC			1,2	2.C FE	1,592,272	76.8537	1,229,659	1,600,000	1,593,783	0	687	0	0	2.300	2.353	FA	13,902	36,800	10/05/2020	02/15/2031
527298-BR-3	LEVEL 3 FINANCING INC			1,2	3.C FE	997,600	78.7700	787,700	1,000,000	787,700	(202,571)	271	0	0	4.250	4.285	JJ	21,250	42,500	06/11/2020	07/01/2028
531546-AB-5	LIBERTY UTILITIES FINANCE GP1			1,2	2.B FE	6,929,989	75.3553	5,222,875	6,931,000	6,930,271	0	63	0	0	2.050	2.051	MS	41,836	142,086	11/23/2020	09/15/2030
534187-BJ-7	LINCOLN NATIONAL CORP			1,2	2.A FE	5,506,000	83.0295	4,400,565	5,300,000	5,461,180	0	(22,138)	0	0	3.050	2.549	JJ	74,539	161,650	11/16/2020	01/15/2030
534187-BK-4	LINCOLN NATIONAL CORP			1,2	2.A FE	3,192,992	82.9681	2,654,978	3,200,000	3,194,411	0	595	0	0	3.400	3.425	JJ	50,169	108,800	05/08/2020	01/15/2031
536797-AF-0	LITHIA MOTORS INC			1,2	3.B FE	359,359	81.3605	345,782	425,000	345,782	(13,920)	343	0	0	4.375	6.897	JJ	8,574	0	12/08/2022	01/15/2031
538034-AR-0	LIVE NATION ENTERTAINMENT INC			1,2	4.C FE	1,649,579	89.1770	1,649,775	1,850,000	1,649,775	(5,134)	5,329	0	0	4.750	7.407	AO	18,551	0	12/06/2022	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1,2	4.A FE	968,302	97.9261	949,883	970,000	949,883	(18,459)	40	0	0	6.500	6.545	MN	8,056	0	12/06/2022	05/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC		C	2,5	1.G FE	4,165,966	90.2007	3,968,831	4,400,000	4,248,311	0	21,253	0	0	3.574	4.241	MN	23,588	153,682	06/28/2022	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.G FE	4,284,821	95.0713	4,088,067	4,300,000	4,291,392	0	1,437	0	0	4.375	4.418	MS	51,734	188,125	03/15/2018	03/22/2028
539439-AS-8	LLOYDS BANKING GROUP PLC		C		1.G FE	1,799,514	99.3177	1,787,719	1,800,000	1,799,939	0	95	0	0	4.050	4.056	FA	27,338	72,900	08/09/2018	08/16/2023
53944Y-AT-0	LLOYDS BANKING GROUP PLC		C	2	1.G FE	4,346,817	97.9180	4,259,432	4,350,000	4,347,101	0	284	0	0	4.716	4.735	FA	79,779	0	08/05/2022	08/11/2026
53944Y-AT-0	LLOYDS BANKING GROUP PLC		C	2	1.G FE	1,083,323	97.9180	1,062,410	1,085,000	1,083,473	0	150	0	0	4.716	4.757	FA	19,899	0	08/05/2022	08/11/2026
539830-BC-2	LOCKHEED MARTIN CORP			1,2	1.G FE	995,420	89.0946	890,946	1,000,000	996,673	0	273	0	0	3.600	3.634	MS	12,000	36,000	06/16/2017	03/01/2035
539830-BH-1	LOCKHEED MARTIN CORP			1,2	1.G FE	3,279,050	97.2355	3,185,437	3,276,000	3,278,500	0	(1,359)	0	0	3.550	3.509	JJ	53,626	149,798	06/28/2022	01/15/2026
548661-DD-6	LOWE'S COMPANIES INC			1,2	2.A FE	991,330	96.8080	968,080	1,000,000	998,334	0	938	0	0	3.125	3.226	MS	9,201	31,250	09/03/2014	09/15/2024
548661-DM-6	LOWE'S COMPANIES INC			1,2	2.A FE	4,606,050	93.3120	4,665,601	5,000,000	4,819,730	0	50,737	0	0	2.500	3.675	AO	26,389	125,000	07/10/2018	04/15/2026
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	3,009,750	93.2684	2,518,248	2,700,000	2,906,356	0	(48,995)	0	0	3.100	1.179	MN	13,485	83,700	11/16/2020	05/03/2027
548661-DX-2	LOWE'S COMPANIES INC			1,2	2.A FE	2,624,023	83.2371	2,289,021	2,750,000	2,654,318	0	17,001	0	0	1.300	1.997	AO	7,547	35,750	03/12/2021	04/15/2028
548661-ED-5	LOWE'S COMPANIES INC			1,2	2.A FE	2,993,310	84.1538	2,524,613	3,000,000	2,994,478	0	913	0	0	1.700	1.734	MS	15,017	50,292	09/13/2021	09/15/2028
55261F-AQ-7	M&T BANK CORP			1,2,5	1.G FE	4,125,000	97.3970	4,017,626	4,125,000	4,125,000	0	0	0	0	4.553	4.555	FA	70,429	0	08/09/2022	08/16/2028
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO				1.G FE	4,027,680	91.2713	3,650,852	4,000,000	4,014,145	0	(2,784)	0	0	3.400	3.317	FA	50,622	136,000	09/22/2017	08/17/2027
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	4.A FE	857,430	97.1807	850,331	875,000	850,331	(7,846)	746	0	0	5.750	6.612	JD	2,236	25,156	12/06/2022	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	4.A FE	968,398	92.9870	962,416	1,035,000	962,416	(7,630)	1,648	0	0	5.500	7.227	AO	12,018	0	12/06/2022	04/15/2027
55336V-AE-0	MPLX LP			1,2	2.B FE	4,420,018	99.5928	4,531,470	4,550,000	4,538,064	0	21,363	0	0	4.500	5.001	JJ	94,413	204,750	09/30/2016	07/15/2023

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
55336V-AN-0	MPLX LP			1,2	2.B FE	496,740	79.3954	396,977	500,000	497,105	0	58	0	0	4.700	4.740	AO	4,961	23,500	02/05/2018	04/15/2048
55336V-AR-1	MPLX LP			1,2	2.B FE	4,494,630	93.1697	3,959,711	4,250,000	4,459,070	0	(35,560)	0	0	4.000	2.926	MS	50,056	170,000	01/27/2022	03/15/2028
55336V-BN-9	MPLX LP			1,2	2.B FE	2,456,325	94.6448	2,366,121	2,500,000	2,460,296	0	3,971	0	0	4.250	4.615	JD	8,854	53,125	06/09/2022	12/01/2027
55336V-BP-4	MPLX LP			1,2	2.B FE	494,022	85.6203	428,101	500,000	494,420	0	106	0	0	5.200	5.281	JD	2,167	26,000	02/21/2018	12/01/2047
55336V-BQ-2	MPLX LP			1,2	2.B FE	2,066,526	81.5975	1,713,547	2,100,000	2,073,404	0	3,085	0	0	2.650	2.836	FA	21,023	55,650	09/24/2020	08/15/2030
55337P-AA-0	MIWD HOLDCO II LLC			1,2	4.B FE	240,094	79.6150	230,884	290,000	230,884	(9,737)	526	0	0	5.500	8.778	FA	6,646	0	11/22/2022	02/01/2030
55760L-AA-5	MADISON IAQ LLC			1,2	4.C FE	505,646	82.0000	483,800	590,000	483,800	(23,115)	1,269	0	0	4.125	7.280	JD	68	12,169	12/06/2022	06/30/2028
55760L-AB-3	MADISON IAQ LLC			1,2	5.B FE	242,038	68.5399	226,182	330,000	226,182	(16,745)	888	0	0	5.875	11.805	JD	54	9,694	11/30/2022	06/30/2029
55903V-AB-9	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	5,000,000	96.9359	4,846,794	5,000,000	5,000,000	0	0	0	0	3.528	3.528	MS	51,940	88,200	03/09/2022	03/15/2024
55903V-AJ-2	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	3,006,240	86.6782	2,600,345	3,000,000	3,005,603	0	(637)	0	0	4.054	4.019	MS	35,810	60,810	03/10/2022	03/15/2029
55903V-AQ-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	670,000	73.0517	489,446	670,000	670,000	0	0	0	0	5.141	5.141	MS	10,142	17,222	03/09/2022	03/15/2052
56501R-AC-0	MANULIFE FINANCIAL CORP		C	1	1.G FE	3,106,450	97.4875	2,924,626	3,000,000	3,045,224	0	(13,284)	0	0	4.150	3.641	MS	40,463	124,500	11/26/2018	03/04/2026
56585A-AG-7	MARATHON PETROLEUM CORP			1,2	2.B FE	4,997,430	97.3563	4,867,815	5,000,000	4,999,497	0	178	0	0	3.625	3.629	MS	53,368	181,250	01/29/2015	09/15/2024
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC			1,2	3.A FE	228,632	103.0630	237,045	230,000	228,671	0	40	0	0	6.125	6.363	MN	1,800	0	11/30/2022	09/15/2025
571748-AX-0	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	7,118,246	97.1034	7,025,430	7,235,000	7,135,988	0	6,786	0	0	3.500	4.156	MS	78,078	140,000	11/18/2022	03/10/2025
571900-BB-4	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	929,650	98.0312	980,312	1,000,000	956,038	0	9,978	0	0	3.600	4.847	AO	7,600	36,000	03/06/2019	04/15/2024
571903-AP-8	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	1,864,560	95.9862	1,919,724	2,000,000	1,890,700	0	9,864	0	0	3.750	4.506	AO	18,750	75,000	08/29/2018	10/01/2025
571903-BF-9	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	992,780	83.4883	834,883	1,000,000	994,026	0	502	0	0	3.500	3.573	AO	7,389	35,000	08/12/2020	10/15/2032
574599-BP-0	MASCO CORP			1,2	2.B FE	4,745,816	77.7522	3,732,105	4,800,000	4,753,946	0	5,383	0	0	2.000	2.135	AO	24,000	96,000	07/02/2021	10/01/2030
574599-BQ-8	MASCO CORP			1,2	2.B FE	2,384,188	77.2641	1,854,339	2,400,000	2,386,842	0	1,473	0	0	2.000	2.074	FA	18,133	48,000	02/18/2021	02/15/2031
574599-BR-6	MASCO CORP			1,2	2.B FE	499,910	62.4839	312,420	500,000	499,908	0	2	0	0	3.125	3.126	FA	5,903	15,625	02/18/2021	02/15/2051
575385-AD-1	MASONITE INTERNATIONAL CORP			1,2	3.B FE	345,674	92.4610	351,352	380,000	346,509	0	834	0	0	5.375	7.490	FA	8,510	0	11/22/2022	02/01/2028
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	4,558,077	98.0699	4,471,985	4,560,000	4,559,787	0	158	0	0	3.600	3.604	AO	37,392	164,160	12/21/2018	04/09/2024
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	457,346	98.0699	451,121	460,000	459,124	0	662	0	0	3.600	3.755	AO	3,772	16,560	03/24/2020	04/09/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II				1.B FE	4,796,423	96.1733	4,808,667	5,000,000	4,807,390	0	10,967	0	0	2.950	4.971	JJ	69,653	0	11/18/2022	01/11/2025
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	5,715,870	96.1733	5,770,400	6,000,000	5,901,099	0	46,073	0	0	2.950	3.803	JJ	83,583	177,000	11/20/2018	01/11/2025
576323-AP-4	MASTEC INC			2	2.C FE	464,728	89.7299	462,109	515,000	465,550	0	822	0	0	4.500	6.569	FA	8,755	0	11/22/2022	08/15/2028
57636Q-AB-0	MASTERCARD INC			1	1.D FE	4,155,608	98.1964	4,173,346	4,250,000	4,165,623	0	10,016	0	0	3.375	5.035	AO	35,859	0	11/03/2022	04/01/2024
57636Q-AG-9	MASTERCARD INC			1,2	1.D FE	7,118,573	94.3889	6,607,223	7,000,000	7,113,246	0	(31,210)	0	0	2.950	2.461	MN	22,944	206,500	11/17/2021	11/21/2026
57636Q-AP-9	MASTERCARD INC			1,2	1.D FE	1,596,896	91.9431	1,471,089	1,600,000	1,597,654	0	282	0	0	3.350	3.373	MS	14,144	53,600	03/24/2020	03/26/2030
577081-BD-3	MATTEL INC			2	3.A FE	400,602	98.0040	396,916	405,000	396,916	(3,745)	59	0	0	5.875	6.129	JD	1,058	11,897	12/06/2022	12/15/2027
579780-AK-3	MCCORMICK & COMPANY INC			1,2	2.B FE	242,995	94.9864	237,466	250,000	244,000	0	1,005	0	0	3.250	4.146	MN	1,038	4,063	06/28/2022	11/15/2025
579780-AS-6	MCCORMICK & COMPANY INC			1,2	2.B FE	2,381,088	77.5576	1,861,381	2,400,000	2,384,385	0	1,759	0	0	1.850	1.937	FA	16,773	44,400	02/08/2021	02/15/2031
58013M-FB-5	MCDONALD'S CORP			1,2	2.A FE	2,486,900	95.3393	2,383,482	2,500,000	2,493,994	0	1,316	0	0	3.500	3.563	MS	29,167	87,500	03/07/2017	03/01/2027
58013M-FC-3	MCDONALD'S CORP			1,2	2.A FE	499,180	87.2440	436,220	500,000	499,279	0	16	0	0	4.450	4.460	MS	7,417	22,250	03/14/2018	03/01/2047
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1.D FE	500,000	97.7759	488,879	500,000	500,000	0	0	0	0	5.000	4.999	JJ	12,500	25,000	12/01/2011	07/01/2042
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	3,241,978	95.9065	3,254,107	3,393,000	3,252,395	0	10,417	0	0	2.750	4.840	FA	36,545	0	10/31/2022	02/10/2025
58933Y-BD-6	MERCK & CO INC			1,2	1.E FE	1,996,480	86.0136	1,720,272	2,000,000	1,996,983	0	475	0	0	1.900	1.927	JD	2,217	38,000	12/07/2021	12/10/2028
59022C-AB-9	BANK OF AMERICA CORP			1	2.A FE	5,063,712	103.4675	4,966,441	4,800,000	4,874,446	0	(17,582)	0	0	6.220	5.749	MS	87,909	298,560	12/12/2006	09/15/2026
59156R-BH-0	METLIFE INC			1	1.G FE	250,058	98.2238	245,560	250,000	250,049	0	(9)	0	0	3.600	3.584	AO	2,025	4,500	06/28/2022	04/10/2024
59156R-BH-0	METLIFE INC	SD		1	1.G FE	5,187,855	98.2238	5,009,414	5,100,000	5,113,438	0	(10,182)	0	0	3.600	3.386	AO	41,310	183,600	07/15/2016	04/10/2024
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,359,946	90.7990	1,271,186	1,400,000	1,378,884	0	4,072	0	0	3.000	3.349	MS	11,900	42,000	01/23/2018	09/19/2027
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,596,704	87.4222	1,398,755	1,600,000	1,597,510	0	303	0	0	2.950	2.974	AO	10,751	47,200	04/03/2020	04/09/2030
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	4,010,360	94.8299	3,793,196	4,000,000	4,006,173	0	(1,376)	0	0	4.185	4.143	FA	63,240	167,400	07/10/2019	02/15/2027
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	3,999,760	90.9298	3,637,194	4,000,000	4,000,065	0	(8)	0	0	4.663	4.663	FA	70,463	186,520	07/10/2019	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	808,096	105.3498	842,798	800,000	805,546	0	(203)	0	0	6.125	6.048	AO	12,250	49,000	02/01/2007	04/01/2036
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1,2	4.B FE	512,175	82.4580	478,256	580,000	478,256	(34,709)	791	0	0	5.625	7.898	FA	12,325	0	12/06/2022	08/15/2029
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1,2	4.C FE	339,220	90.5385	334,992	370,000	334,992	(4,823)	595	0	0	5.375	7.494	FA	7,513	0	11/22/2022	08/15/2027
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	5,722,513	96.8560	5,423,938	5,600,000	5,651,241	0	(42,874)	0	0	3.900	3.092	AO	54,600	218,400	04/14/2021	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	4,098,700	90.5604	3,848,819	4,250,000	4,110,332	0	11,632	0	0	4.625	5.249	AO	49,141	98,281	05/19/2022	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1,2	2.C FE	308,964	99.4202	308,720	310,520	309,003	0	38	0	0	6.500	6.778	MJSD	617	5,046	11/22/2022	06/20/2027
60337J-AA-4	MINERVA MERGER SUB INC			1,2	5.B FE	359,585	73.6932	350,043	475,000	350,043	(10,140)	599	0	0	6.500	11.572	FA	11,664	0	12/08/2022	02/15/2030
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	3,000,000	92.2860	2,768,581	3,000,000	3,000,000	0	0	0	0	3.287	3.287	JJ	42,731	98,610	07/18/2017	07/25/2027
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,999,210	99.1691	1,983,383	2,000,000	1,999,902	0	167	0	0	3.761	3.769	JJ	32,386	75,220	12/21/2018	07/26/2023
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	99,095	97.9371	97,937	100,000	99,366	0	271	0	0	3.407	3.963	MS	1,079	1,704	06/28/2022	03/07/2024
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	3,980,000	77.2219	3,073,430	3,980,000	3,980,000	0	0	0	0	2.309	2.309	JJ	41,099	91,898	07/12/2021	07/20/2032
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	2,500,000	94.4070	2,360,175	2,500,000	2,500,000	0	0	0	0	4.080	4.079	AO	20,400	51,000	04/11/2022	04/19/2028
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	2,500,000	99.0440	2,476,099	2,500,000	2,500,000	0	0	0	0	4.788	4.787	JJ	53,533	0	07/11/2022	07/18/2025
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	2,500,000	99.3414	2,483,536	2,500,000	2,500,000	0	0	0	0	5.063	5.060	MS	37,973	0	09/06/2022	09/12/2025
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.C FE	969,470	89.2034	892,034	1,000,000	966,626	0	(1,095)	0	0	5.000	5.055	MN	8,333	50,000	04/27/2018	05/01/2042
609207-AT-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	4,940,573	86.3728	4,170,078	4,828,000	4,919,725	0	(11,804)	0	0	2.750	2.454	AO	28,767	132,770	03/17/2021	04/13/2030
609207-BA-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	1,994,880	90.8356	1,816,712	2,000,000	1,995,648	0	768	0	0	2.625	2.680	MS	15,167	26,250	03/03/2022	03/17/2027
610202-BN-2	MONONGAHELA POWER CO			1,2	1.G FE	5,095,400	98.3199	4,915,994	5,000,000	5,013,617	0	(12,726)	0	0	4.100	3.829	AO	43,278	205,000	10/21/2015	04/15/2024
615369-AQ-8	MOODY'S CORP			1,2	2.A FE	491,640	90.9102	454,551	500,000	492,211	0	145	0	0	4.875	4.983	JD	948	24,375	12/03/2018	12/17/2048
615369-AW-5	MOODY'S CORP			1,2	2.A FE	1,973,320	79.3222	1,586,445	2,000,000	1,976,640	0	2,438	0	0	2.000	2.149	FA	14,667	40,000	08/10/2021	08/19/2031
615369-AY-1	MOODY'S CORP			1,2	2.A FE	491,410	76.7484	383,742	500,000	491,543	0	133	0	0	3.750	3.847	FA	6,563	9,375	02/22/2022	02/25/2052
617446-8L-6	MORGAN STANLEY			1,2,5	1.E FE	1,601,830	82.8685	1,325,896	1,600,000	1,601,356	0	(163)	0	0	2.699	2.686	JJ	19,073	43,184	01/21/2020	01/22/2031
617446-8X-0	MORGAN STANLEY			1,2,5	1.E FE	3,992,043	75.7069	3,028,278	4,000,000	3,991,273	0	(384)	0	0	1.928	1.948	AO	13,496	77,120	01/21/2021	04/28/2032
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	1,868,148	91.7291	1,733,680	1,890,000	1,874,073	0	2,141	0	0	3.772	3.922	JJ	31,091	71,291	08/23/2019	01/24/2029
61744Y-AR-9	MORGAN STANLEY			1,2,5	1.E FE	500,000	88.2391	441,195	500,000	500,000	0	0	0	0	4.457	4.457	AO	4,271	22,285	04/19/2018	04/22/2039
61746B-EF-9	MORGAN STANLEY			1	1.G FE	2,926,244	94.4181	2,832,542	3,000,000	2,958,902	0	8,388	0	0	3.625	3.993	JJ	48,635	105,125	06/28/2022	01/20/2027
61761J-ZN-2	MORGAN STANLEY				2.A FE	4,963,320	94.5984	4,729,922	5,000,000	4,984,274	0	3,280	0	0	3.950	4.030	AO	37,306	197,500	01/10/2017	04/23/2027
61945C-AG-8	MOSAIC CO			1,2	2.B FE	937,280	94.3101	943,101	1,000,000	964,378	0	6,337	0	0	4.050	4.881	MN	5,175	40,500	05/08/2018	11/15/2027
62482B-AA-0	MOZART DEBT MERGER SUB INC			1,2	4.A FE	847,436	80.4880	845,124	1,050,000	845,124	(5,862)	3,550	0	0	3.875	7.759	AO	10,172	0	12/06/2022	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC			1,2	4.C FE	373,237	79.4270	361,393	455,000	361,393	(12,644)	800	0	0	5.250	8.802	AO	5,972	0	11/28/2022	10/01/2029
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	943,160	93.5971	935,971	1,000,000	973,064	0	7,011	0	0	3.950	4.806	JD	1,756	39,500	05/15/2018	06/15/2026
62886E-AU-2	NCR CORP			1,2	4.B FE	700,000	95.6925	669,847	700,000	669,847	(30,153)	0	0	0	5.750	5.750	MS	13,417	40,250	08/07/2019	09/01/2027
62886E-AV-0	NCR CORP			1,2	4.B FE	800,000	93.5055	748,044	800,000	748,044	(51,956)	0	0	0	6.125	6.125	MS	16,333	49,000	08/07/2019	09/01/2029
62886E-AY-4	NCR CORP			2	4.B FE	5,069	85.2534	4,263	5,000	4,263	(797)	(9)	0	0	5.000	4.762	AO	63	250	11/17/2021	10/01/2028
62886E-BA-5	NCR CORP			1,2	4.B FE	394,664	83.6551	334,620	400,000	334,620	(60,088)	44	0	0	5.125	5.362	AO	4,328	18,450	12/06/2022	04/15/2029
62929R-AC-2	NMG HOLDING COMPANY INC			1,2	5.A FE	405,540	93.7267	404,900	432,000	404,900	(681)	41	0	0	7.125	9.345	AO	7,695	0	12/28/2022	04/01/2026
629377-CE-0	NRG ENERGY INC			1,2	3.A FE	250,000	93.8670	234,668	250,000	234,668	(15,333)	0	0	0	5.750	5.750	JJ	6,628	14,375	10/31/2018	01/15/2028
629377-CQ-3	NRG ENERGY INC			1,2	3.A FE	2,443,438	80.3369	1,996,371	2,485,000	1,996,371	(426,981)	4,971	0	0	3.375	3.632	FA	31,684	83,869	11/17/2021	02/15/2029
629377-CR-1	NRG ENERGY INC			1,2	3.A FE	200,000	76.0701	152,140	200,000	152,140	(42,860)	0	0	0	3.625	3.624	FA	2,739	7,250	11/17/2020	02/15/2031
629377-CS-9	NRG ENERGY INC			1,2	3.A FE	1,600,000	75.1050	1,201,680	1,600,000	1,201,680	(366,320)	0	0	0	3.875	3.875	FA	23,422	60,622	08/09/2021	02/15/2032
62944T-AF-2	NVR INC			1,2	2.A FE	4,991,376	84.1939	4,041,306	4,800,000	4,956,726	0	(20,722)	0	0	3.000	2.479	MN	18,400	144,000	06/04/2021	05/15/2030
62954W-AC-9	NTT FINANCE CORP		C	1,2	1.F FE	1,556,740	88.5116	1,517,975	1,715,000	1,574,275	0	17,535	0	0	1.162	3.872	AO	4,871	9,964	07/22/2022	04/03/2026
62954W-AH-8	NTT FINANCE CORP		C	1	1.F FE	2,001,992	98.4537	2,003,533	2,035,000	2,005,289	0	3,297	0	0	4.142	5.122	JJ	36,057	0	10/26/2022	07/26/2024
62954W-AJ-4	NTT FINANCE CORP		C	1	1.F FE	4,136,570	98.2726	4,127,449	4,200,000	4,138,278	0	1,708	0	0	4.239	4.854	JJ	76,161	0	12/09/2022	07/25/2025
62954W-AK-1	NTT FINANCE CORP		C	1,2	1.F FE	500,000	97.7151	488,575	500,000	500,000	0	0	0	0	4.372	4.372	JJ	9,351	0	07/20/2022	07/27/2027

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
63111X-AB-7	NASDAQ INC			1,2	2.A FE	503,620	67.7884	338,942	500,000	503,486	0	(81)	0	0	3.250	3.211	AO	2,844	16,250	02/19/2021	04/28/2050
63111X-AD-3	NASDAQ INC			1,2	2.A FE	5,451,784	76.7003	4,295,219	5,600,000	5,478,683	0	13,816	0	0	1.650	1.942	JJ	42,607	92,400	01/22/2021	01/15/2031
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	5,961,300	99.9258	5,995,545	6,000,000	5,999,729	0	5,199	0	0	3.000	3.089	JJ	80,500	180,000	10/28/2014	01/20/2023
63254A-AS-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	2,838,233	92.2204	2,766,613	3,000,000	2,934,633	0	17,230	0	0	2.500	3.157	JJ	35,208	75,000	01/10/2017	07/12/2026
63307A-2S-3	NATIONAL BANK OF CANADA		C	2,5	1.G FE	5,995,440	97.2179	5,833,072	6,000,000	5,974,901	0	(20,539)	0	0	3.750	3.777	JD	13,750	112,500	06/02/2022	06/09/2025
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.B FE	621,767	81.5411	607,481	745,000	607,481	(16,356)	2,070	0	0	5.500	9.276	FA	15,479	0	12/06/2022	08/15/2028
64083Y-AA-9	NESCO HOLDINGS II INC			1,2	4.C FE	341,156	87.5000	341,250	390,000	341,250	(574)	667	0	0	5.500	8.041	AO	4,528	0	11/18/2022	04/15/2029
641062-AF-1	NESTLE HOLDINGS INC			1,2	1.D FE	2,786,504	95.3734	2,670,455	2,800,000	2,791,802	0	1,334	0	0	3.625	3.682	MS	27,349	101,500	09/17/2018	09/24/2028
641062-AR-5	NESTLE HOLDINGS INC			1,2	1.D FE	3,021,328	88.8005	3,028,096	3,410,000	3,032,063	0	10,735	0	0	0.625	4.574	JJ	9,827	0	11/23/2022	01/15/2026
641062-AW-4	NESTLE HOLDINGS INC			1,2	1.D FE	1,994,580	85.2182	1,704,364	2,000,000	1,995,544	0	743	0	0	1.500	1.541	MS	8,917	30,000	09/07/2021	09/14/2028
641062-BA-1	NESTLE HOLDINGS INC			1	1.D FE	1,648,290	98.4921	1,644,817	1,670,000	1,649,011	0	721	0	0	4.000	4.499	MS	20,040	0	11/23/2022	09/12/2025
64110L-AN-6	NETFLIX INC			1	3.A FE	344,750	96.2500	336,875	350,000	336,875	(10,233)	668	0	0	4.375	4.611	MN	1,957	20,781	04/17/2019	11/15/2026
64110L-AS-5	NETFLIX INC			1	3.A FE	713,700	96.5586	695,222	720,000	695,222	(20,776)	647	0	0	4.875	4.996	AO	7,410	35,100	04/18/2019	04/15/2028
641423-CD-8	NEVADA POWER CO			1,2	1.F FE	2,393,760	84.0799	2,017,917	2,400,000	2,395,352	0	573	0	0	2.400	2.429	MN	9,600	57,600	01/28/2020	05/01/2030
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING	SD			1.A FE	2,903,948	92.1153	2,763,460	3,000,000	2,960,995	0	10,281	0	0	2.350	2.736	JJ	32,704	70,500	01/10/2017	07/14/2026
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING				1.A FE	2,057,117	97.8190	1,883,016	1,925,000	1,968,824	0	(41,699)	0	0	2.900	0.706	JJ	25,431	55,825	11/16/2020	01/17/2024
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING	SD			1.A FE	3,152,813	97.8190	3,007,935	3,075,000	3,094,903	0	(18,804)	0	0	2.900	2.267	JJ	40,624	89,175	11/16/2020	01/17/2024
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING	SD			1.A FE	1,895,060	92.1145	1,842,289	2,000,000	1,940,653	0	10,578	0	0	3.000	3.652	JJ	28,500	60,000	05/30/2018	01/10/2028
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING				1.A FE	2,399,136	78.6463	1,887,512	2,400,000	2,399,248	0	80	0	0	1.850	1.854	FA	18,500	44,153	07/29/2021	08/01/2031
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	7,765,690	94.2267	7,538,139	8,000,000	7,874,993	0	28,779	0	0	3.250	3.678	JD	21,667	260,000	11/02/2018	12/01/2026
651229-AW-6	NEWELL BRANDS INC			1,2	3.A FE	858,886	94.0795	860,828	915,000	858,725	(1,881)	1,721	0	0	4.450	6.505	AO	10,179	0	12/06/2022	04/01/2026
65249B-AA-7	NEWS CORP			1,2	3.A FE	613,579	86.7390	595,897	687,000	595,897	(18,553)	871	0	0	3.875	5.875	MN	3,402	2,790	12/08/2022	05/15/2029
65336Y-AN-3	NEXSTAR MEDIA INC			1,2	4.B FE	1,643,144	86.5000	1,634,850	1,890,000	1,634,850	(13,581)	5,287	0	0	4.750	7.496	MN	14,963	0	12/06/2022	11/01/2028
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	4,144,800	82.5105	3,300,418	4,000,000	4,115,911	0	(15,010)	0	0	2.250	1.817	JD	7,500	90,000	01/20/2021	06/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	3,756,074	85.5362	3,250,375	3,800,000	3,759,677	0	3,441	0	0	1.900	2.096	JD	3,209	69,350	06/28/2022	06/15/2028
65343H-AA-9	NEXSTAR ESCROW INC			1,2	4.B FE	281,085	91.7357	275,207	300,000	275,207	(6,299)	421	0	0	5.625	7.242	JJ	7,781	0	12/06/2022	07/15/2027
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	1,599,984	96.1119	1,537,791	1,600,000	1,600,018	0	(10)	0	0	3.508	3.507	AO	14,032	56,128	09/22/2014	10/01/2024
65364U-AL-0	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	2,999,970	92.3289	2,769,867	3,000,000	3,000,151	0	3	0	0	4.278	4.278	JD	5,704	128,340	11/29/2018	12/15/2028
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	4,000,000	79.3264	3,173,055	4,000,000	4,000,000	0	0	0	0	1.960	1.960	JD	871	78,400	06/23/2020	06/27/2030
65473P-AH-8	NISOURCE INC			1,2	2.B FE	3,993,040	86.9582	3,478,329	4,000,000	3,995,196	0	643	0	0	2.950	2.970	MS	39,333	118,000	08/07/2019	09/01/2029
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2.A FE	997,860	96.8698	968,698	1,000,000	999,145	0	310	0	0	3.650	3.685	FA	15,208	36,500	07/30/2018	08/01/2025
665501-AM-4	NORTHERN NATURAL GAS CO			1,2	1.F FE	498,443	67.9080	339,540	500,000	498,499	0	30	0	0	3.400	3.416	AO	3,589	17,000	04/20/2021	10/16/2051
665772-CP-2	NORTHERN STATES POWER CO			1,2	1.E FE	745,515	77.5088	581,316	750,000	746,163	0	107	0	0	3.600	3.633	MN	3,450	27,000	05/23/2016	05/15/2046
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	3,528,343	95.1395	3,377,452	3,550,000	3,536,695	0	2,102	0	0	3.650	3.725	FA	53,270	129,575	11/26/2018	08/03/2028
665859-AW-4	NORTHERN TRUST CORP			2	1.E FE	4,243,115	97.7757	4,155,467	4,250,000	4,243,927	0	812	0	0	4.000	4.036	MN	24,083	85,000	05/05/2022	05/10/2027
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	3,604,248	99.3545	3,576,763	3,600,000	3,600,371	0	(619)	0	0	3.250	3.232	FA	48,750	117,000	12/29/2015	08/01/2023
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	4,132,159	92.3865	4,065,006	4,400,000	4,241,587	0	27,685	0	0	3.250	4.045	JJ	65,939	143,000	06/19/2019	01/15/2028
66775V-AB-1	NORTHWEST PIPELINE LLC			1,2	2.A FE	4,166,039	94.6624	3,975,821	4,200,000	4,181,786	0	3,809	0	0	4.000	4.111	AO	42,000	168,000	12/17/2019	04/01/2027
670001-AE-6	NOVELIS CORP			1,2	3.C FE	272,544	88.6565	274,835	310,000	272,443	(581)	479	0	0	4.750	6.908	JJ	6,176	0	12/06/2022	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	3.C FE	271,756	89.6510	273,436	305,000	272,471	(168)	883	0	0	3.250	6.389	MN	1,267	0	12/06/2022	11/15/2026
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1.F FE	1,990,380	94.6415	1,892,829	2,000,000	1,996,939	0	1,001	0	0	3.250	3.306	MN	8,306	65,000	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	3,345,930	93.9266	3,287,431	3,500,000	3,418,615	0	16,826	0	0	3.200	3.782	MN	14,311	112,000	05/23/2018	05/15/2027
670346-AV-7	NUCOR CORP			1,2	2.A FE	264,133	85.0706	225,437	265,000	264,197	0	64	0	0	3.125	3.163	AO	2,070	4,601	03/02/2022	04/01/2032
670346-AY-1	NUCOR CORP			1,2	2.A FE	1,497,600	97.6956	1,465,435	1,500,000	1,497,865	0	265	0	0	4.300	4.336	MN	6,808	32,250	05/18/2022	05/23/2027
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE	730,956	93.4964	733,947	785,000	731,668	(595)	1,308	0	0	5.625	7.471	AO	7,727	0	12/06/2022	04/28/2027

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
67066G-AF-1	NVIDIA CORP			1,2	1.F FE	1,908,363	87.3251	1,659,177	1,900,000	1,906,109	0	(783)	0	0	2.850	2.799	AO	13,538	54,150	03/27/2020	04/01/2030
67066G-AM-6	NVIDIA CORP			1,2	1.F FE	4,444,268	85.5541	3,935,488	4,600,000	4,463,998	0	19,356	0	0	1.550	2.124	JD	3,169	71,300	03/01/2022	06/15/2028
67077M-AD-0	NUTRIEN LTD		C	1,2	2.B FE	1,106,535	95.4102	1,073,365	1,125,000	1,118,613	0	2,697	0	0	3.000	3.264	AO	8,438	33,750	04/10/2018	04/01/2025
67077M-AE-8	NUTRIEN LTD		C	1,2	2.B FE	1,098,877	96.2748	1,059,023	1,100,000	1,099,490	0	117	0	0	4.000	4.013	JD	1,956	44,000	04/10/2018	12/15/2026
67077M-AT-5	NUTRIEN LTD		C	1,2	2.B FE	373,789	94.1744	353,154	375,000	374,218	0	112	0	0	4.200	4.238	AO	3,938	15,750	03/19/2019	04/01/2029
67077M-AW-8	NUTRIEN LTD		C	1,2	2.B FE	499,485	85.9879	429,939	500,000	499,606	0	47	0	0	2.950	2.962	MN	1,967	14,750	05/11/2020	05/13/2030
67103H-AF-4	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	10,681,020	94.2171	10,269,661	10,900,000	10,692,095	0	5,032	0	0	3.600	4.043	MS	130,800	264,150	11/18/2022	09/01/2027
674215-AL-2	CHORD ENERGY CORP			1,2	3.C FE	409,919	97.3930	409,051	420,000	409,050	(1,083)	215	0	0	6.375	7.163	JD	2,231	11,156	12/21/2022	06/01/2026
67421Q-AA-0	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	462,432	99.5085	452,764	455,000	452,764	(9,581)	(87)	0	0	8.000	7.668	AO	9,100	0	11/22/2022	04/01/2029
68163W-AA-7	OLYMPUS CORP		C	1,2	2.B FE	690,000	88.5378	610,911	690,000	690,000	0	0	0	0	2.143	2.143	JD	945	14,787	12/02/2021	12/08/2026
681919-BB-1	OMNICOM GROUP INC			1,2	2.A FE	3,986,240	83.0674	3,322,697	4,000,000	3,989,883	0	1,244	0	0	2.450	2.488	AO	16,606	98,000	02/19/2020	04/30/2030
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	2,395,548	82.1002	2,011,454	2,450,000	2,398,345	0	2,624	0	0	2.600	2.862	FA	26,542	59,800	06/28/2022	08/01/2031
68217F-AA-0	OMNICOM GROUP INC			1,2	2.A FE	5,908,798	96.0851	5,524,892	5,750,000	5,806,480	0	(17,429)	0	0	3.600	3.258	AO	43,700	207,000	11/09/2016	04/15/2026
682189-AQ-8	ON SEMICONDUCTOR CORP			1,2	3.B FE	462,977	87.2591	453,747	520,000	453,747	(10,305)	1,075	0	0	3.875	6.153	MS	6,717	0	11/14/2022	09/01/2028
682357-AA-6	180 MEDICAL INC			1,2	3.B FE	515,942	85.9700	515,820	600,000	514,848	(1,833)	739	0	0	3.875	6.431	AO	4,908	0	12/08/2022	10/15/2029
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	762,129	89.4545	684,327	765,000	684,327	(77,513)	(200)	0	0	3.875	3.961	MS	8,728	27,900	12/06/2022	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	676,797	89.5406	604,399	675,000	604,399	(70,355)	(663)	0	0	4.375	4.378	MN	3,773	27,563	12/06/2022	01/15/2028
682680-AX-1	ONEOK INC			1,2	2.B FE	3,048,243	95.7761	2,873,284	3,000,000	3,021,207	0	(13,094)	0	0	2.750	2.291	MS	27,500	82,500	11/16/2020	09/01/2024
682680-AY-9	ONEOK INC			1,2	2.C FE	4,418,316	86.6578	3,639,629	4,200,000	4,387,724	0	(26,521)	0	0	3.400	2.637	MS	47,600	142,800	10/28/2021	09/01/2029
682680-BB-8	ONEOK INC			1,2	2.B FE	2,397,528	84.0614	2,017,475	2,400,000	2,398,153	0	226	0	0	3.100	3.112	MS	21,907	74,400	03/05/2020	03/15/2030
68389X-BC-8	ORACLE CORP			1,2	2.B FE	4,764,137	94.9487	4,747,433	5,000,000	4,910,059	0	34,812	0	0	2.950	3.750	MN	18,847	146,025	11/18/2022	05/15/2025
68389X-BN-4	ORACLE CORP			1,2	2.B FE	3,847,240	91.9910	3,679,638	4,000,000	3,914,630	0	15,709	0	0	3.250	3.733	MN	16,611	130,000	06/07/2018	11/15/2027
68389X-CF-0	ORACLE CORP			1	2.B FE	1,697,773	102.2837	1,738,824	1,700,000	1,697,875	0	102	0	0	5.800	5.848	MN	14,242	0	11/07/2022	11/10/2025
68389X-CH-6	ORACLE CORP			1,2	2.B FE	899,145	104.0383	936,344	900,000	899,160	0	15	0	0	6.150	6.167	MN	7,995	0	11/07/2022	11/09/2029
68622T-AA-9	ORGANON & CO			1,2	3.B FE	514,100	88.5400	469,262	530,000	469,262	(46,687)	1,849	0	0	4.125	4.693	AO	3,704	21,863	03/11/2022	04/30/2028
68622T-AB-7	ORGANON & CO			1,2	4.A FE	351,455	86.5379	350,479	405,000	350,479	(1,551)	575	0	0	5.125	7.244	AO	3,517	0	11/16/2022	04/30/2031
688225-AH-4	OSHKOSH CORP			1,2	2.B FE	796,992	84.5979	676,783	800,000	797,757	0	275	0	0	3.100	3.144	MS	8,267	24,800	02/11/2020	03/01/2030
688239-AF-9	OSHKOSH CORP			1,2	2.B FE	996,520	95.2018	952,018	1,000,000	997,975	0	325	0	0	4.600	4.643	MN	5,878	46,000	05/03/2018	05/15/2028
68902V-AK-3	OTIS WORLDWIDE CORP			1,2	2.B FE	2,399,808	84.2515	2,022,035	2,400,000	2,399,866	0	17	0	0	2.565	2.566	FA	23,256	61,560	02/19/2020	02/15/2030
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	420,525	82.9730	348,487	420,000	348,487	(71,927)	(59)	0	0	4.250	4.231	JJ	8,231	17,850	01/21/2021	01/15/2029
690732-AF-9	OWENS & MINOR INC			1,2	4.B FE	575,830	79.7300	562,097	705,000	562,097	(15,748)	2,015	0	0	4.500	8.253	MS	8,019	0	11/14/2022	03/31/2029
690732-AG-7	OWENS & MINOR INC			1,2	4.B FE	63,175	85.9400	60,158	70,000	60,158	(3,055)	38	0	0	6.625	8.438	AO	1,159	0	12/09/2022	04/01/2030
690742-AE-1	OWENS CORNING			1,2	2.B FE	735,570	98.4886	738,665	750,000	746,761	0	1,587	0	0	4.200	4.438	JD	2,625	31,500	11/04/2014	12/01/2024
690742-AF-8	OWENS CORNING			1,2	2.B FE	3,590,505	93.4684	3,505,066	3,750,000	3,672,657	0	19,194	0	0	3.400	4.012	FA	48,167	127,500	06/13/2018	08/15/2026
69331C-AH-1	PG&E CORP			1,2	3.C FE	390,888	91.2500	387,813	425,000	387,813	(3,628)	553	0	0	5.000	6.742	JJ	10,625	0	12/06/2022	07/01/2028
69336V-AB-7	PGT INNOVATIONS INC			1,2	4.A FE	798,000	83.7242	669,794	800,000	669,794	(128,491)	227	0	0	4.375	4.412	AO	8,750	35,681	10/08/2021	10/01/2029
693475-AT-2	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	5,031,250	93.5355	4,676,776	5,000,000	5,014,928	0	(3,184)	0	0	3.150	3.076	MN	18,375	157,500	06/05/2017	05/19/2027
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	2,393,280	85.1164	2,042,794	2,400,000	2,395,082	0	628	0	0	2.550	2.582	JJ	27,030	61,200	01/16/2020	01/22/2030
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	2,550,000	101.1122	2,578,361	2,550,000	2,550,000	0	0	0	0	5.671	5.677	AO	25,307	0	10/25/2022	10/28/2025
69349L-AR-9	PNC BANK NA				1.G FE	1,995,120	94.2315	1,884,631	2,000,000	1,997,051	0	463	0	0	4.050	4.080	JJ	34,875	81,000	07/23/2018	07/26/2028
693506-BP-1	PPG INDUSTRIES INC			1,2	2.A FE	2,299,725	94.8605	2,134,362	2,250,000	2,280,568	0	(5,554)	0	0	3.750	3.450	MS	24,844	84,375	05/15/2019	03/15/2028
69353R-EF-1	PNC BANK NA			2	1.F FE	7,309,648	97.3419	7,008,615	7,200,000	7,224,244	0	(13,594)	0	0	3.300	3.097	AO	40,260	237,600	12/21/2018	10/30/2024
69353R-FJ-2	PNC BANK NA			2	1.F FE	1,742,895	93.4214	1,634,875	1,750,000	1,746,125	0	693	0	0	3.250	3.298	JJ	25,120	56,875	01/17/2018	01/22/2028
69356M-AA-4	PM GENERAL PURCHASER LLC			1,2	4.C FE	342,822	76.2606	297,416	390,000	297,416	(46,005)	600	0	0	9.500	12.477	JD	3,088	18,525	11/22/2022	10/01/2028
695156-AU-3	PACKAGING CORP OF AMERICA			1,2	2.B FE	4,399,783	85.8072	3,758,354	4,380,000	4,394,290	0	(1,886)	0	0	3.000	2.946	JD	5,840	131,400	12/02/2019	12/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC			1,2	4.A FE	5,006	89.3400	4,467	5,000	4,467	(495)	(1)	0	0	4.375	4.354	AO	46	232	09/21/2021	10/15/2028
69832A-AC-0	PANASONIC HOLDINGS CORP		C	1,2	2.A FE	4,014,400	87.6774	3,507,094	4,000,000	4,009,831	0	(1,383)	0	0	3.113	3.070	JJ	56,034	124,520	07/10/2019	07/19/2029
69867D-AA-6	CLARIOS GLOBAL LP			1,2	4.A FE	528,092	97.7129	532,535	545,000	527,393	(1,266)	567	0	0	6.250	7.268	MN	4,352	14,688	12/06/2022	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP			1,2	5.A FE	459,564	97.9965	455,684	465,000	455,684	(4,010)	129	0	0	8.500	8.820	MN	5,050	0	11/14/2022	05/15/2027
701094-AN-4	PARKER-HANNIFIN CORP			1,2	2.A FE	1,395,618	89.5323	1,253,452	1,400,000	1,397,038	0	406	0	0	3.250	3.287	JD	2,149	45,500	06/05/2019	06/14/2029
70450Y-AE-3	PAYPAL HOLDINGS INC			1,2	1.G FE	4,001,592	87.3428	3,493,711	4,000,000	4,001,186	0	(164)	0	0	2.850	2.845	AO	28,500	114,000	09/19/2019	10/01/2029
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.A FE	2,395,416	89.9635	2,159,124	2,400,000	2,396,928	0	418	0	0	3.600	3.623	JD	7,200	86,400	05/28/2019	06/01/2029
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	4,206,060	91.8506	3,857,726	4,200,000	4,202,555	0	(654)	0	0	3.400	3.382	MN	18,247	142,800	10/26/2016	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	3,122,640	93.9588	2,818,764	3,000,000	3,056,775	0	(12,924)	0	0	4.200	3.687	AO	31,500	126,000	06/07/2017	04/01/2027
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	2,197,955	96.3928	2,173,657	2,255,000	2,233,459	0	9,124	0	0	3.950	4.411	MS	27,464	89,073	12/17/2019	03/10/2025
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	2,100,252	84.4255	1,772,935	2,100,000	2,100,270	0	(26)	0	0	3.350	3.348	MN	11,725	70,350	09/24/2019	11/01/2029
71338Q-AL-0	PEPPERDINE UNIVERSITY			1	1.D FE	2,650,000	83.0691	2,201,332	2,650,000	2,650,000	0	0	0	0	2.089	2.089	MS	18,453	40,596	11/30/2021	09/01/2029
713448-CT-3	PEPSICO INC			1,2	1.E FE	4,295,526	95.6469	4,318,458	4,515,000	4,309,637	0	14,111	0	0	2.750	4.840	AO	21,039	0	10/28/2022	04/30/2025
713448-ER-5	PEPSICO INC			1,2	1.E FE	850,614	93.0299	795,406	855,000	852,263	0	606	0	0	2.625	2.706	MS	6,359	22,444	03/17/2020	03/19/2027
71376L-AE-0	PERFORMANCE FOOD GROUP INC			2	4.B FE	1,337,829	86.6620	1,195,936	1,380,000	1,195,936	(136,878)	860	0	0	4.250	4.761	FA	24,438	46,538	12/06/2022	08/01/2029
714264-AM-0	PERNOD RICARD SA		C	1,2	2.A FE	2,330,343	94.8027	2,133,061	2,250,000	2,312,959	0	(19,862)	0	0	3.250	2.298	JD	4,672	73,125	08/24/2021	06/08/2026
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANCE LLC			1,2	2.A FE	5,393,168	82.6896	4,724,058	5,713,000	5,461,396	0	40,789	0	0	1.250	2.136	AO	17,853	69,538	06/28/2022	04/01/2028
71677K-AA-6	PETSMART LLC			1,2	4.A FE	1,354,669	90.4947	1,361,945	1,505,000	1,356,996	(241)	2,568	0	0	4.750	7.067	FA	27,006	0	11/23/2022	02/15/2028
718546-BA-1	PHILLIPS 66			1,2	2.A FE	1,012,699	69.4555	743,174	1,070,000	1,013,688	0	989	0	0	3.300	3.592	MS	10,397	29,425	02/02/2022	03/15/2052
718547-AC-6	PHILLIPS 66 CO			1,2	2.A FE	652,633	96.8742	629,682	650,000	650,984	0	(457)	0	0	3.605	3.523	FA	8,852	24,733	03/27/2019	02/15/2025
718547-AE-2	PHILLIPS 66 CO			1,2	2.A FE	1,752,035	93.9121	1,662,244	1,770,000	1,760,360	0	2,402	0	0	3.550	3.707	AO	15,709	66,375	05/13/2019	10/01/2026
718547-AJ-1	PHILLIPS 66 CO			1	2.A FE	2,990,732	87.3914	2,621,742	3,000,000	3,000,000	0	8,054	0	0	3.150	3.188	JD	4,200	100,500	11/16/2020	12/15/2029
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	2,244,330	91.8355	2,066,298	2,250,000	2,246,210	0	518	0	0	3.500	3.530	JD	6,563	78,750	05/21/2019	06/01/2029
720186-AN-5	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	797,048	81.8267	654,614	800,000	797,529	0	268	0	0	2.500	2.542	MS	5,889	20,000	03/08/2021	03/15/2031
72147K-AE-8	PILGRIMS PRIDE CORP			1,2	2.C FE	779,000	96.9976	775,981	800,000	788,145	0	2,089	0	0	5.875	6.241	MS	11,881	47,000	02/22/2018	09/30/2027
72147K-AF-5	PILGRIMS PRIDE CORP			1,2	2.C FE	247,485	85.0555	212,639	250,000	247,848	0	211	0	0	4.250	4.375	AO	2,243	10,875	03/25/2021	04/15/2031
723787-AR-8	PIONEER NATURAL RESOURCES CO			1,2	2.A FE	4,000,272	79.5619	3,182,478	4,000,000	4,000,178	0	(40)	0	0	2.150	2.149	JJ	39,656	86,000	01/20/2021	01/15/2031
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	682,500	86.9553	869,553	1,000,000	742,930	0	26,315	0	0	3.550	8.527	JD	1,578	35,500	09/09/2019	12/15/2029
737446-AM-6	POST HOLDINGS INC			1,2	4.B FE	284,115	96.7080	272,717	282,000	272,717	(10,342)	(220)	0	0	5.750	5.648	MS	5,405	21,931	01/30/2018	03/01/2027
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	805,000	90.4915	723,932	800,000	723,932	(79,693)	(419)	0	0	5.500	5.421	JD	1,956	44,000	06/27/2019	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	610,000	85.9790	524,472	610,000	524,472	(85,528)	0	0	0	4.625	4.624	AO	5,956	28,213	11/22/2021	04/15/2030
740189-AG-0	PRECISION CASTPARTS CORP	SD		1,2	1.C FE	3,214,470	99.9088	3,496,808	3,500,000	3,498,627	0	35,720	0	0	2.500	3.549	JJ	40,347	87,500	11/12/2013	01/15/2023
740212-AL-9	PRECISION DRILLING CORP		C	1,2	4.B FE	341,095	96.7500	333,788	345,000	333,788	(7,462)	154	0	0	7.125	7.531	JJ	11,335	0	11/18/2022	01/15/2026
74101X-AE-0	PRESIDIO HOLDINGS INC			1,2	4.B FE	337,169	91.1930	332,854	365,000	332,854	(5,019)	705	0	0	4.875	6.998	FA	7,414	0	11/16/2022	02/01/2027
74112B-AM-7	PRESTIGE BRANDS INC			1,2	4.B FE	359,825	82.4078	304,909	370,000	304,909	(54,896)	905	0	0	3.750	4.102	AO	3,469	13,875	09/28/2021	04/01/2031
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC			1,2	3.C FE	619,806	86.4063	613,484	710,000	613,484	(8,354)	2,032	0	0	3.375	6.506	JD	1,065	11,981	12/06/2022	08/31/2027
74166N-AA-2	ADT SECURITY CORP			1	3.C FE	1,147,873	84.9829	1,147,269	1,350,000	1,147,269	(2,318)	1,715	0	0	4.875	7.038	JJ	30,347	0	11/22/2022	07/15/2032
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	2,995,620	93.5260	2,805,780	3,000,000	2,998,199	0	431	0	0	3.100	3.117	MN	11,883	93,000	11/03/2016	11/15/2026
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	5,340,018	94.7094	5,090,628	5,375,000	5,353,833	0	3,250	0	0	3.875	3.953	MS	61,327	208,281	06/13/2018	09/15/2028
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	5,033,743	83.5591	4,177,953	5,000,000	5,027,599	0	(3,899)	0	0	2.250	2.160	AO	23,750	112,500	11/16/2020	04/15/2030
74340X-BU-4	PROLOGIS LP			1,2	1.G FE	990,700	95.0000	950,000	1,000,000	996,445	0	986	0	0	3.250	3.359	JD	90	33,500	06/16/2016	06/30/2026
74340X-BV-2	PROLOGIS LP			1,2	1.G FE	3,129,300	93.6523	2,809,571	3,000,000	3,078,859	0	(15,400)	0	0	3.375	2.776	JD	4,500	104,250	08/13/2019	12/15/2027
74340X-BX-8	PROLOGIS LP			1,2	1.G FE	2,406,788	95.2398	2,190,516	2,300,000	2,372,108	0	(12,152)	0	0	4.000	3.355	MS	27,089	94,300	12/23/2019	09/15/2028
74340X-CC-3	PROLOGIS LP			1,2	1.G FE	486,725	67.1224	335,612	500,000	487,529	0	291	0	0	3.050	3.188	MS	5,083	15,750	02/11/2020	03/01/2050
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH	SD		1,2	1.E FE	3,204,500	84.8560	2,715,393	3,200,000	3,203,159	0	(439)	0	0	2.532	2.515	AO	20,256	81,024	09/24/2019	10/01/2029

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
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	509,449	82.4152	440,921	535,000	510,762	0	1,258	0	0	2.200	2.777	JD	523	10,065	06/28/2022	06/15/2031
74456Q-BK-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	5,016,450	96.6846	4,834,231	5,000,000	5,004,106	0	(2,354)	0	0	3.050	2.999	MN	19,486	152,500	03/24/2017	11/15/2024
74456Q-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,377,825	93.5254	2,338,136	2,500,000	2,435,374	0	13,411	0	0	3.000	3.645	MN	9,583	75,000	06/07/2018	05/15/2027
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,598,448	86.0331	1,376,530	1,600,000	1,598,874	0	145	0	0	2.450	2.461	JJ	18,076	39,200	01/08/2020	01/15/2030
74460D-AC-3	PUBLIC STORAGE			1,2	1.F FE	4,257,830	93.1624	3,959,403	4,250,000	4,253,965	0	(801)	0	0	3.094	3.072	MS	38,718	131,495	09/19/2017	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1,2	1.F FE	2,155,206	91.0025	1,956,554	2,150,000	2,153,536	0	(522)	0	0	3.385	3.355	MN	12,130	72,778	06/19/2019	05/01/2029
74739D-AA-2	QORVO INC			1,2	2.C FE	434,191	92.0950	400,613	435,000	434,469	0	265	0	0	1.750	1.814	JD	338	7,634	12/09/2021	12/15/2024
747525-AF-0	QUALCOMM INC			1,2	1.F FE	263,889	97.4157	243,539	250,000	255,931	0	(2,679)	0	0	3.450	2.305	MN	982	8,625	12/17/2019	05/20/2025
747525-AF-0	QUALCOMM INC		SD	1,2	1.F FE	7,763,440	97.4157	7,793,253	8,000,000	7,911,958	0	34,576	0	0	3.450	3.938	MN	31,433	276,000	05/30/2018	05/20/2025
74834L-AV-2	QUEST DIAGNOSTICS INC			1,2	2.B FE	4,115,880	99.0755	3,963,018	4,000,000	4,015,879	0	(15,152)	0	0	4.250	3.845	AO	42,500	170,000	07/07/2015	04/01/2024
74834L-BB-5	QUEST DIAGNOSTICS INC			1,2	2.B FE	3,191,832	86.4981	2,767,939	3,200,000	3,193,964	0	709	0	0	2.950	2.978	JD	262	94,400	12/12/2019	06/30/2030
74841C-AA-9	ROCKET MORTGAGE LLC			1,2	3.A FE	727,750	79.2438	729,043	920,000	729,043	(1,746)	3,039	0	0	3.625	7.904	MS	11,117	0	12/06/2022	03/01/2029
749571-AF-2	RHP HOTEL PROPERTIES LP			1,2	4.A FE	500,324	90.5011	497,756	550,000	497,756	(3,638)	1,070	0	0	4.750	6.951	AO	5,515	0	12/06/2022	10/15/2027
749571-AG-0	RHP HOTEL PROPERTIES LP			1,2	4.A FE	845,873	86.2594	836,716	970,000	836,716	(11,337)	2,181	0	0	4.500	7.064	FA	16,490	0	12/19/2022	02/15/2029
74977R-DE-1	COOPERATIEVE RABOBANK UA		C		1.G FE	2,991,900	98.9683	2,969,049	3,000,000	2,998,738	0	1,669	0	0	3.875	3.934	MS	30,677	116,250	09/19/2018	09/26/2023
74977R-DL-5	COOPERATIEVE RABOBANK UA		C	2	1.G FE	5,896,650	87.0639	5,223,834	6,000,000	5,911,257	0	14,607	0	0	1.980	2.295	JD	5,280	118,800	02/14/2022	12/15/2027
74977R-DR-2	COOPERATIEVE RABOBANK UA		C	2	1.G FE	4,250,000	96.1246	4,085,297	4,250,000	4,250,000	0	0	0	0	4.655	4.654	FA	70,892	0	08/15/2022	08/22/2028
75281A-BJ-7	RANGE RESOURCES CORP			1,2	3.C FE	80,000	103.0445	82,436	80,000	80,000	0	0	0	0	8.250	8.247	JJ	3,043	6,600	01/05/2021	01/15/2029
75281A-BK-4	RANGE RESOURCES CORP			1,2	3.C FE	920,000	88.1098	810,610	920,000	810,610	(109,390)	0	0	0	4.750	4.750	FA	16,509	23,549	01/24/2022	02/15/2030
754730-AG-4	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	2,417,696	96.5840	2,318,016	2,400,000	2,413,216	0	(1,576)	0	0	4.650	4.557	AO	27,900	111,600	03/26/2020	04/01/2030
754730-AH-2	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	243,513	72.7533	178,245	245,000	243,561	0	28	0	0	3.750	3.784	AO	2,297	9,188	03/18/2021	04/01/2051
754730-AH-2	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	581,449	72.7533	425,607	585,000	581,565	0	67	0	0	3.750	3.784	AO	5,484	21,938	03/18/2021	04/01/2051
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	7,989,760	83.4790	6,678,320	8,000,000	7,992,304	0	931	0	0	2.250	2.264	JJ	90,000	180,000	05/14/2020	07/01/2030
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	496,805	93.8094	469,047	500,000	497,712	0	108	0	0	4.875	4.914	AO	5,146	24,375	10/13/2010	10/15/2040
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	4,151,038	98.8227	3,952,909	4,000,000	4,017,837	0	(24,557)	0	0	3.700	3.059	JD	6,578	148,000	12/21/2017	12/15/2023
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	2,991,360	98.0855	2,942,565	3,000,000	2,998,443	0	1,251	0	0	3.200	3.244	MS	28,267	96,000	03/29/2017	03/15/2024
75524K-NQ-3	CITIZENS BANK NA			2,5	2.A FE	2,500,000	97.8882	2,447,205	2,500,000	2,500,000	0	0	0	0	4.119	4.122	MN	10,870	51,488	05/18/2022	05/23/2025
75524K-PG-3	CITIZENS BANK NA			2,5	2.A FE	4,250,000	96.6919	4,109,404	4,250,000	4,250,000	0	0	0	0	4.575	4.577	FA	76,695	0	08/04/2022	08/09/2028
75524K-PT-5	CITIZENS BANK, NATIONAL ASSOCIATION			2,5	2.A FE	2,500,000	101.1739	2,500,000	2,500,000	2,500,000	0	0	0	0	6.064	6.064	AO	27,793	0	10/20/2022	10/24/2025
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC			1,2	4.B FE	679,007	72.9510	503,362	690,000	503,362	(175,888)	243	0	0	5.250	5.492	AO	7,648	26,268	12/06/2022	04/15/2030
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	5,148,850	97.3944	4,869,722	5,000,000	5,062,809	0	(16,264)	0	0	4.125	3.744	AO	43,542	206,250	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	950,392	92.6015	926,015	1,000,000	975,912	0	5,442	0	0	3.000	3.647	JJ	13,833	30,000	12/21/2017	01/15/2027
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	5,198,504	89.2948	4,464,739	5,000,000	5,152,223	0	(23,145)	0	0	3.250	2.699	JD	7,222	162,500	11/16/2020	06/15/2029
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	4,964,350	92.7324	4,636,618	5,000,000	4,982,371	0	3,613	0	0	3.000	3.085	JD	2,083	150,000	10/03/2017	06/26/2027
7591EP-AT-7	REGIONS FINANCIAL CORP			1,2	2.A FE	6,376,947	85.1088	5,446,961	6,400,000	6,381,237	0	3,144	0	0	1.800	1.855	FA	44,480	115,200	08/26/2021	08/12/2028
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.B FE	6,237,075	93.3239	5,832,744	6,250,000	6,240,033	0	1,347	0	0	3.375	3.403	MN	26,953	210,938	06/08/2018	11/15/2027
760759-AV-2	REPUBLIC SERVICES INC			1,2	2.B FE	3,218,880	84.0860	2,690,752	3,200,000	3,216,124	0	(2,163)	0	0	2.300	2.220	MS	24,533	73,600	06/10/2021	03/01/2030
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC			1,2	4.A FE	644,194	88.6348	571,695	645,000	571,695	(55,682)	114	0	0	4.000	4.022	AO	5,447	25,800	04/15/2021	10/15/2027
767754-CL-6	RITE AID CORP			1,2	4.C FE	467,285	53.4805	403,778	755,000	403,778	(67,485)	3,978	0	0	8.000	23.246	JJ	27,851	0	11/30/2022	11/15/2026
771196-BP-6	ROCHE HOLDINGS INC			1,2	1.C FE	2,823,588	94.9927	2,683,543	2,825,000	2,824,191	0	126	0	0	3.625	3.631	MS	29,584	102,406	09/10/2018	09/17/2028
771196-BW-1	ROCHE HOLDINGS INC			1,2	1.C FE	3,004,740	85.6048	2,568,145	3,000,000	3,004,052	0	(654)	0	0	1.930	1.905	JD	2,895	57,900	12/07/2021	12/13/2028
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	2,400,000	76.4769	1,835,445	2,400,000	2,400,000	0	0	0	0	1.850	1.850	JD	3,700	44,400	11/16/2020	12/01/2030
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	231,072	87.9955	237,588	270,000	231,514	0	443	0	0	4.800	7.339	MN	1,656	0	11/18/2022	05/15/2030
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	1,653,390	99.1374	1,561,414	1,575,000	1,580,703	0	(11,161)	0	0	4.100	3.363	AO	16,144	64,575	01/08/2016	10/01/2023
776743-AD-8	ROPER TECHNOLOGIES INC			1,2	2.A FE	1,193,959	95.9138	1,150,966	1,200,000	1,194,684	0	630	0	0	3.800	3.921	JD	2,027	41,800	06/28/2022	12/15/2026

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
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	4,649,115	86.8476	3,908,143	4,500,000	4,628,600	0	(18,328)	0	0	2.950	2.465	MS	39,088	132,750	11/03/2021	09/15/2029
776743-AH-9	ROPER TECHNOLOGIES INC			1,2	2.B FE	1,982,871	95.5218	1,891,332	1,980,000	1,980,978	0	(601)	0	0	2.350	2.318	MS	13,701	46,530	08/30/2019	09/15/2024
776743-AJ-5	ROPER TECHNOLOGIES INC			1,2	2.B FE	1,587,504	80.3855	1,286,168	1,600,000	1,589,393	0	1,294	0	0	2.000	2.096	JD	89	32,000	07/14/2021	06/30/2030
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	2,337,624	77.2903	1,854,967	2,400,000	2,346,205	0	6,028	0	0	1.750	2.051	FA	15,867	42,000	07/23/2021	02/15/2031
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD			1,2	4.C FE	574,446	100.2500	571,425	570,000	571,425	(3,043)	22	0	0	11.625	11.396	FA	24,480	0	11/30/2022	08/15/2027
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD			1,2	4.C FE	5,050	102.7600	5,138	5,000	5,050	0	0	0	0	9.250	9.014	JJ	109	0	11/09/2022	01/15/2029
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD			1,2	3.C FE	585,249	100.4875	582,828	580,000	582,828	(2,425)	3	0	0	8.250	8.042	JJ	11,298	0	11/30/2022	01/15/2029
78016E-ZD-2	ROYAL BANK OF CANADA		C	1	1.E FE	4,968,375	95.1783	4,758,916	5,000,000	4,972,092	0	3,717	0	0	3.625	3.765	MN	28,698	100,694	05/24/2022	05/04/2027
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	2,399,544	98.2249	2,357,398	2,400,000	2,399,896	0	40	0	0	4.625	4.627	JD	9,250	111,000	04/02/2020	06/01/2025
78409V-AN-4	S&P GLOBAL INC			1,2	1.G FE	740,633	86.8386	651,290	750,000	741,430	0	176	0	0	4.500	4.577	MN	4,313	33,750	05/03/2018	05/15/2048
78409V-BB-9	S&P GLOBAL INC			1,2	1.G FE	4,962,400	88.2137	4,410,686	5,000,000	4,966,280	0	3,880	0	0	2.700	2.820	MS	45,000	61,125	03/04/2022	03/01/2029
78410G-AD-6	SBA COMMUNICATIONS CORP			1,2	3.B FE	958,700	90.3389	903,389	1,000,000	903,389	(70,351)	5,610	0	0	3.875	4.577	FA	14,639	38,750	05/19/2020	02/15/2027
78454L-AL-4	SM ENERGY CO			1,2	3.C FE	582,000	95.9991	575,994	600,000	575,994	(6,971)	965	0	0	5.625	6.923	JD	2,813	16,875	11/08/2022	06/01/2025
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	1,207,700	93.8532	1,130,931	1,205,000	1,130,931	(75,702)	(294)	0	0	5.500	5.467	MS	16,753	66,275	03/22/2019	09/30/2027
78471R-AB-2	SRS DISTRIBUTION INC			1,2	4.C FE	573,801	88.6470	576,206	650,000	574,955	0	1,155	0	0	4.625	7.205	JJ	15,031	0	11/22/2022	07/01/2028
78471R-AD-8	SRS DISTRIBUTION INC			1,2	5.B FE	271,425	79.5853	262,632	330,000	262,632	(8,980)	186	0	0	6.000	9.554	JD	1,650	0	12/19/2022	12/01/2029
78486Q-AD-3	SVB FINANCIAL GROUP			1	2.B FE	3,528,490	96.0735	3,362,572	3,500,000	3,506,743	0	(3,084)	0	0	3.500	3.403	JJ	51,722	122,500	02/03/2015	01/29/2025
78486Q-AF-8	SVB FINANCIAL GROUP			1,2	2.B FE	5,588,951	72.2325	4,045,022	5,600,000	5,590,906	0	1,030	0	0	1.800	1.822	FA	41,720	100,800	01/27/2021	02/02/2031
78486Q-AH-4	SVB FINANCIAL GROUP			1,2	2.B FE	6,045,826	82.8321	4,969,927	6,000,000	6,037,026	0	(6,729)	0	0	2.100	1.974	MN	16,100	126,000	09/16/2021	05/15/2028
78486Q-AR-2	SVB FINANCIAL GROUP			2,5	2.B FE	2,154,644	94.6995	2,036,039	2,150,000	2,154,202	0	(442)	0	0	4.345	4.295	AO	16,089	46,709	05/26/2022	04/29/2028
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	750,000	89.9642	674,732	750,000	750,000	0	0	0	0	4.682	4.681	MN	5,853	35,115	04/26/2018	05/01/2038
785592-AY-2	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	748,920	100.3854	752,891	750,000	748,901	0	(19)	0	0	5.900	5.916	MS	3,933	0	11/14/2022	09/15/2037
78573N-AF-9	SABRE GLBL INC			1,2	4.B FE	391,630	95.5583	391,789	410,000	391,789	(354)	514	0	0	7.375	9.251	MS	10,079	0	12/06/2022	09/01/2025
79466L-AG-9	SALESFORCE INC			1,2	1.F FE	1,072,824	93.8409	1,079,170	1,150,000	1,079,912	0	7,088	0	0	0.625	4.782	JJ	3,314	0	11/01/2022	07/15/2024
79466L-AH-7	SALESFORCE INC			1,2	1.F FE	3,493,344	85.4503	3,076,212	3,600,000	3,507,019	0	13,148	0	0	1.500	1.992	JJ	24,900	39,200	03/01/2022	07/15/2028
79466L-AJ-3	SALESFORCE INC			1,2	1.F FE	1,595,376	79.9722	1,279,555	1,600,000	1,596,001	0	426	0	0	1.950	1.982	JJ	14,387	31,460	06/29/2021	07/15/2031
80281L-AH-8	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	3.373	3.374	JJ	65,961	134,920	01/02/2018	01/05/2024
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	5,600,000	77.5171	4,340,959	5,600,000	5,600,000	0	0	0	0	2.896	2.896	MS	47,752	162,176	03/08/2021	03/15/2032
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	1,600,000	85.1424	1,362,278	1,600,000	1,600,000	0	0	0	0	1.673	1.673	JD	1,264	26,768	06/07/2021	06/14/2027
806851-AK-7	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	3,069,462	93.3369	2,895,312	3,102,000	3,081,604	0	3,304	0	0	3.900	4.036	MN	14,786	120,978	12/17/2019	05/17/2028
808513-AQ-8	CHARLES SCHWAB CORP			1,2	1.F FE	5,990,340	94.0304	5,641,823	6,000,000	5,995,663	0	958	0	0	3.200	3.219	MS	63,467	192,000	02/27/2017	03/02/2027
808513-BP-9	CHARLES SCHWAB CORP			1,2	1.F FE	5,000,538	87.9241	4,396,204	5,000,000	5,000,766	0	(158)	0	0	2.000	1.996	MS	28,056	100,000	11/17/2021	03/20/2028
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	6,658,287	94.6662	6,247,972	6,600,000	6,627,158	0	(6,299)	0	0	3.300	3.189	AO	54,450	217,800	08/21/2017	04/01/2027
808513-BX-2	CHARLES SCHWAB CORP			1,2	1.F FE	2,095,115	87.5148	1,750,296	2,000,000	2,072,910	0	(10,593)	0	0	2.750	2.136	AO	13,750	55,000	11/16/2020	10/01/2029
810186-AS-5	SCOTTS MIRACLE-GRO CO			1,2	4.B FE	1,153,929	81.0000	1,134,000	1,400,000	1,134,000	(24,125)	4,150	246,879	0	4.500	6.159	AO	13,300	63,000	10/15/2019	10/15/2029
810186-AW-6	SCOTTS MIRACLE-GRO CO			1,2	4.B FE	558,769	75.3700	553,969	735,000	553,969	(2,012)	2,402	177,671	0	4.375	6.620	FA	13,398	31,084	11/17/2021	02/01/2032
81104P-AA-7	E W SCRIPPS CO			1,2	4.B FE	359,308	89.2500	357,000	400,000	357,000	(2,928)	620	0	0	5.875	8.586	JJ	10,836	0	11/30/2022	07/15/2027
816851-BA-6	SEMPRA ENERGY			1,2	2.B FE	4,835,159	92.6076	4,491,467	4,850,000	4,842,886	0	1,460	0	0	3.250	3.286	JD	7,006	157,625	06/06/2017	06/15/2027
81725W-AK-9	SENSATA TECHNOLOGIES BV		C	1,2	3.C FE	1,072,928	86.2500	1,065,188	1,235,000	1,065,188	(9,860)	2,120	0	0	4.000	6.544	AO	10,429	0	12/08/2022	04/15/2029
817565-CD-4	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	242,354	93.2038	228,349	245,000	228,349	(14,036)	31	0	0	4.625	4.865	JD	504	10,291	12/06/2022	12/15/2027
817565-CE-2	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	417,917	93.7549	393,771	420,000	393,771	(24,164)	18	0	0	5.125	5.214	JD	1,794	19,219	12/06/2022	06/01/2029
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	434,548	84.2687	370,782	440,000	370,782	(63,799)	34	0	0	4.000	4.166	MN	2,249	16,000	12/06/2022	05/15/2031
81762P-AE-2	SERVICENOW INC			1,2	2.A FE	6,291,409	76.7468	5,168,899	6,735,000	6,362,330	0	44,151	0	0	1.400	2.188	MS	31,430	94,290	07/26/2021	09/01/2030
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2.B FE	6,984,060	93.9311	6,575,177	7,000,000	6,993,516	0	1,591	0	0	3.200	3.226	MS	60,978	224,000	10/12/2016	09/23/2026
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	2,921,362	90.9300	2,727,899	3,000,000	2,966,771	0	8,140	0	0	2.350	2.657	AO	14,883	70,500	01/10/2017	10/15/2026

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
828807-CS-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,994,120	97.0475	2,911,426	3,000,000	2,998,876	0	614	0	0	3.375	3.397	AO	25,313	101,250	09/03/2014	10/01/2024
828807-CV-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	389,040	95.8333	383,333	400,000	395,609	0	1,545	0	0	3.500	3.937	MS	4,667	14,000	06/21/2018	09/01/2025
828807-CW-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,103,087	95.0267	1,900,535	2,000,000	2,070,817	0	(24,874)	0	0	3.300	1.975	JJ	30,433	66,000	08/24/2021	01/15/2026
828807-CY-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,895,972	93.6359	2,809,076	3,000,000	2,945,031	0	12,745	0	0	3.250	3.756	MN	8,396	97,500	12/21/2018	11/30/2026
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	3.C FE	265,005	74.9686	258,642	345,000	258,642	(7,206)	842	0	0	4.125	8.109	JD	1,186	6,291	12/06/2022	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	577,320	92.4456	517,696	560,000	517,696	(50,533)	(7,843)	0	0	5.000	4.276	FA	11,667	25,750	12/06/2022	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	1,629,962	82.5210	1,353,344	1,640,000	1,353,344	(277,539)	388	0	0	4.125	4.208	JJ	33,825	66,000	12/06/2022	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	747,612	87.0300	709,295	815,000	706,781	(42,128)	1,298	0	0	4.000	5.686	JJ	15,032	13,653	12/06/2022	07/15/2028
82967N-BL-1	SIRIUS XM RADIO INC			1,2	3.C FE	120,498	88.7940	110,993	125,000	110,993	(9,578)	73	0	0	3.125	4.148	MS	1,302	2,604	12/06/2022	09/01/2026
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	233,058	78.0169	187,241	240,000	187,241	(41,948)	41	0	0	3.875	4.249	MS	3,100	8,073	12/06/2022	09/01/2031
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP			1,2	4.C FE	278,523	96.2825	274,405	285,000	274,405	(4,376)	258	0	0	4.875	6.345	JJ	5,828	0	12/06/2022	07/31/2024
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP			1,2	4.C FE	744,648	90.2950	740,419	820,000	740,419	(5,711)	1,482	0	0	5.500	8.024	AO	9,521	0	12/06/2022	04/15/2027
830867-AA-5	SKYMILES IP LTD			1	2.B FE	250,000	97.6028	244,007	250,000	250,000	0	0	0	0	4.500	4.499	JAJO	2,219	11,250	09/16/2020	10/20/2025
830867-AB-3	SKYMILES IP LTD			1	2.B FE	250,000	94.1310	235,328	250,000	250,000	0	0	0	0	4.750	4.750	JAJO	2,342	11,875	09/16/2020	10/20/2028
83088M-AK-8	SKYWORKS SOLUTIONS INC			1,2	2.C FE	999,520	88.0543	880,543	1,000,000	999,669	0	93	0	0	1.800	1.810	JD	1,500	18,000	05/12/2021	06/01/2026
83088M-AL-6	SKYWORKS SOLUTIONS INC			1,2	2.C FE	597,684	78.5272	471,163	600,000	598,010	0	205	0	0	3.000	3.045	JD	1,500	18,000	05/12/2021	06/01/2031
83368R-AL-6	SOCIETE GENERALE SA		C		2.B FE	4,745,108	99.1151	4,707,968	4,750,000	4,749,289	0	983	0	0	4.250	4.272	MS	60,002	201,875	09/10/2018	09/14/2023
83368R-AW-2	SOCIETE GENERALE SA		C		2.B FE	3,164,970	81.7673	2,453,018	3,000,000	3,139,452	0	(18,014)	0	0	3.000	2.283	JJ	39,750	90,000	07/27/2021	01/22/2030
83368R-BC-5	SOCIETE GENERALE SA		C	2	2.B FE	1,598,784	86.2687	1,380,299	1,600,000	1,599,088	0	196	0	0	1.792	1.805	JD	1,752	28,672	06/03/2021	06/09/2027
83368R-BC-5	SOCIETE GENERALE SA		C	2	2.B FE	2,098,404	86.2687	1,811,642	2,100,000	2,098,803	0	257	0	0	1.792	1.805	JD	2,300	37,632	06/03/2021	06/09/2027
83368R-BD-3	SOCIETE GENERALE SA		C	2	2.B FE	1,592,288	77.2195	1,235,513	1,600,000	1,593,239	0	613	0	0	2.889	2.940	JD	2,825	46,224	06/03/2021	06/09/2032
83545G-BD-3	SONIC AUTOMOTIVE INC			1,2	3.C FE	262,612	80.0708	252,223	315,000	252,223	(11,052)	663	0	0	4.625	7.753	MN	1,862	0	12/06/2022	11/15/2029
842434-CQ-3	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	1,747,518	92.8022	1,757,673	1,894,000	1,825,949	0	18,145	0	0	2.600	3.718	JD	2,189	49,244	05/21/2018	06/15/2026
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	748,673	75.4556	565,917	750,000	748,906	0	43	0	0	3.950	3.960	AO	7,406	29,625	09/08/2016	10/01/2046
843646-AM-2	SOUTHERN POWER CO			1,2	2.B FE	4,994,510	98.1657	4,908,284	5,000,000	4,998,349	0	543	0	0	4.150	4.163	JD	17,292	207,500	03/08/2016	12/01/2025
843646-AU-4	SOUTHERN POWER CO			1,2	2.B FE	515,960	85.5043	427,521	500,000	514,580	0	(333)	0	0	4.950	4.743	JD	1,100	24,750	04/19/2018	12/15/2046
844741-BF-4	SOUTHWEST AIRLINES CO			1,2	2.A FE	1,791,900	83.1455	1,662,909	2,000,000	1,801,444	0	3,892	0	0	2.625	3.135	FA	20,563	52,500	02/05/2020	02/10/2030
845467-AP-4	SOUTHWESTERN ENERGY CO			1,2	3.A FE	593,285	103.0969	592,807	575,000	587,233	(5,924)	(128)	0	0	8.375	7.674	MS	14,179	15,075	12/08/2022	09/15/2028
845467-AS-8	SOUTHWESTERN ENERGY CO			1,2	3.A FE	631,148	91.2019	611,053	670,000	611,053	(20,637)	542	0	0	5.375	6.376	MS	10,604	0	12/06/2022	03/15/2030
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	5,014,900	97.7781	4,888,904	5,000,000	5,001,982	0	(2,015)	0	0	3.300	3.257	JD	7,333	165,000	09/09/2015	06/15/2024
84762L-AX-3	SPECTRUM BRANDS INC			1,2	4.B FE	1,294,500	77.7760	1,011,088	1,300,000	1,011,088	(272,043)	514	0	0	3.875	3.930	MS	14,833	50,375	11/01/2021	03/15/2031
84859D-AA-5	SPIRE MISSOURI INC			1,2	1.F FE	498,575	68.7391	343,695	500,000	498,625	0	29	0	0	3.300	3.315	JD	1,375	16,500	05/13/2021	06/01/2051
85172F-AM-1	ONEMAIN FINANCE CORP			1	3.B FE	716,438	96.0675	768,540	800,000	763,182	(1,926)	13,712	0	0	6.875	9.106	MS	16,194	55,000	12/26/2018	03/15/2025
85172F-AN-9	ONEMAIN FINANCE CORP			1	3.B FE	552,569	95.0880	489,703	515,000	489,703	(52,757)	(8,147)	0	0	7.125	5.218	MS	10,804	36,694	11/17/2021	03/15/2026
85172F-AR-0	ONEMAIN FINANCE CORP			1,2	3.B FE	486,200	81.7901	425,308	520,000	425,308	(60,319)	(254)	0	0	5.375	5.701	MN	3,571	27,950	11/08/2019	11/15/2029
85205T-AN-0	SPIRIT AEROSYSTEMS INC			1,2	3.C FE	273,873	105.2700	285,282	271,000	273,635	(228)	(10)	0	0	9.375	9.217	MN	2,682	0	12/06/2022	11/30/2029
85207U-AJ-4	SPRINT LLC			1,2	3.A FE	594,447	103.2546	593,714	575,000	593,714	(237)	(495)	0	0	7.625	5.744	FA	16,563	0	12/08/2022	02/15/2025
852234-AP-8	BLOCK INC			1,2	3.B FE	625,931	79.7925	614,402	770,000	614,402	(12,961)	1,432	0	0	3.500	6.379	JD	2,246	12,775	12/06/2022	06/01/2031
853496-AD-9	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	741,204	89.7910	745,265	830,000	742,610	(86)	1,492	0	0	4.750	7.281	JJ	18,179	0	12/06/2022	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	504,003	81.4925	501,179	615,000	501,179	(3,732)	907	0	0	4.375	7.530	JJ	12,407	0	12/06/2022	07/15/2030
85440K-AB-0	LELAND STANFORD JUNIOR UNIVERSITY			1,2	1.A FE	189,069	90.9360	181,872	200,000	189,794	0	724	0	0	3.089	4.010	MN	1,030	3,089	06/28/2022	05/01/2029
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	1,998,520	96.1787	1,923,574	2,000,000	1,999,148	0	125	0	0	4.250	4.258	MN	10,861	85,000	10/30/2018	11/15/2028
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1.G FE	499,440	87.4754	437,377	500,000	499,519	0	9	0	0	4.850	4.857	MN	3,099	24,250	10/30/2018	11/15/2048
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	1.G FE	3,986,680	82.1842	3,287,367	4,000,000	3,990,232	0	1,232	0	0	2.300	2.337	MS	27,089	92,000	02/03/2020	03/15/2030
855030-AN-2	STAPLES INC			1,2	4.C FE	962,714	86.0680	942,445	1,095,000	942,445	(24,352)	4,082	0	0	7.500	11.906	AO	17,338	0	12/06/2022	04/15/2026

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
855030-AP-7	STAPLES INC			1,2	5.B FE	354,728	72.0100	345,648	480,000	345,648	(11,279)	2,198	0	0	10.750	19.914	AO	10,893	0	11/18/2022	04/15/2027
855244-AW-9	STARBUCKS CORP			1,2	2.A FE	8,299,779	83.2248	7,110,727	8,544,000	8,296,292	0	(1,796)	0	0	2.250	2.658	MS	58,206	151,740	11/18/2022	03/12/2030
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	2,468,088	84.3305	2,023,933	2,400,000	2,452,393	0	(6,235)	0	0	2.550	2.237	MN	7,820	61,200	06/04/2020	11/15/2030
857477-BC-6	STATE STREET CORP			2,5	1.E FE	1,104,826	98.8670	1,087,537	1,100,000	1,101,043	0	(1,106)	0	0	3.776	3.671	JD	3,231	41,536	06/19/2019	12/03/2024
857477-BD-4	STATE STREET CORP			2,5	1.E FE	2,000,000	94.4260	1,888,519	2,000,000	2,000,000	0	0	0	0	4.141	4.141	JD	6,442	82,820	11/28/2018	12/03/2029
857477-BP-7	STATE STREET CORP				1.F FE	4,972,667	80.2138	4,010,690	5,000,000	4,976,355	0	2,611	0	0	2.200	2.264	MS	36,056	110,000	11/17/2021	03/03/2031
857691-AG-4	STATION CASINOS LLC			1,2	4.C FE	615,247	86.9382	617,261	710,000	616,226	(867)	1,847	0	0	4.500	7.633	FA	12,070	0	12/06/2022	02/15/2028
858119-BF-6	STEEL DYNAMICS INC			1,2	2.C FE	846,813	100.0518	850,440	850,000	848,454	0	345	0	0	5.000	5.051	JD	1,889	42,500	05/03/2018	12/15/2026
858119-BL-3	STEEL DYNAMICS INC			1,2	2.C FE	796,952	93.8464	750,771	800,000	798,467	0	599	0	0	2.400	2.481	JD	853	19,200	06/03/2020	06/15/2025
858912-AG-3	STERICYCLE INC			1,2	3.C FE	500,326	87.2500	501,688	575,000	500,812	(751)	1,237	0	0	3.875	6.463	JJ	10,274	0	12/06/2022	01/15/2029
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		C	1,2	2.B FE	3,995,880	81.4859	3,259,437	4,000,000	3,996,504	0	376	0	0	2.700	2.712	MS	31,800	108,000	03/24/2021	03/15/2031
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L				1.F	396,293	96.5580	382,652	396,293	396,293	0	0	0	0	8.000	7.999	N/A	1,409	31,703	12/10/2015	12/15/2025
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,				1.C FE	2,092,772	87.8810	1,839,149	2,092,772	2,092,772	0	0	0	0	8.000	7.999	N/A	7,441	163,701	12/23/2021	12/15/2031
865622-BN-3	SUMITOMO MITSUI BANKING CORP		C		1.E FE	1,998,480	96.9986	1,939,971	2,000,000	1,999,743	0	161	0	0	3.400	3.409	JJ	32,111	68,000	07/08/2014	07/11/2024
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	4,000,000	92.3758	3,695,032	4,000,000	4,000,000	0	0	0	0	3.544	3.544	JJ	64,580	141,760	01/10/2018	01/17/2028
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	3,997,288	84.1417	3,365,669	4,000,000	3,998,015	0	252	0	0	2.750	2.758	JJ	50,722	110,000	01/07/2020	01/15/2030
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	2,412,288	79.2952	1,903,084	2,400,000	2,409,471	0	(1,153)	0	0	2.130	2.073	JJ	24,566	47,205	06/30/2020	07/08/2030
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	4,550,000	82.5693	3,756,903	4,550,000	4,550,000	0	0	0	0	1.902	1.902	MS	25,001	86,541	09/13/2021	09/17/2028
86562M-CN-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	2,844,480	84.4052	2,532,155	3,000,000	2,860,953	0	16,473	0	0	2.472	3.326	JJ	34,402	37,080	03/10/2022	01/14/2029
86563V-BA-6	SUMITOMO MITSUI TRUST BANK LTD		C		1.F FE	4,995,350	91.0963	4,554,813	5,000,000	4,996,062	0	712	0	0	2.800	2.820	MS	43,167	70,000	03/03/2022	03/10/2027
86563V-BC-2	SUMITOMO MITSUI TRUST BANK LTD		C		1.F FE	1,699,439	98.6782	1,677,529	1,700,000	1,699,492	0	53	0	0	4.800	4.812	MS	24,027	0	09/06/2022	09/15/2025
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC			1,2	5.B FE	74,800	84.6491	575,614	680,000	74,800	0	0	0	0	5.750	0.000	AO	8,254	39,100	06/21/2017	04/15/2025
86765B-AU-3	ENERGY TRANSFER LP			1,2	2.C FE	2,109,800	93.4779	1,869,557	2,000,000	2,091,923	0	(17,877)	0	0	4.000	2.903	AO	20,000	80,000	01/18/2022	10/01/2027
86765L-AZ-0	SUNOCO LP			1,2	3.B FE	642,155	86.8050	616,316	710,000	616,316	(26,716)	877	0	0	4.500	6.088	AO	5,414	9,250	12/06/2022	04/30/2030
86787E-AV-9	TRUIST BANK			1,2	1.F FE	1,237,080	99.8555	1,173,302	1,175,000	1,175,080	0	(29,323)	0	0	3.000	0.497	FA	14,590	35,250	11/16/2020	02/02/2023
86787G-AJ-1	TRUIST BANK			2	1.F FE	994,940	93.6526	936,526	1,000,000	998,121	0	518	0	0	3.300	3.359	MN	4,217	33,000	05/11/2016	05/15/2026
86828L-AC-6	SUPERIOR PLUS LP		C	1,2	3.C FE	226,586	85.5000	226,575	265,000	226,575	(558)	547	0	0	4.500	7.415	MS	3,511	0	11/18/2022	03/15/2029
86944B-AD-5	SUTTER HEALTH		SD	1,2	1.F FE	3,665,491	92.1864	3,364,802	3,650,000	3,658,951	0	(1,470)	0	0	3.695	3.644	FA	50,950	134,868	03/27/2018	08/15/2028
86960B-AX-0	SVENSKA HANDELSBANKEN AB		C		1.C FE	9,984,012	98.9973	9,899,733	10,000,000	9,969,121	0	(350)	0	0	3.900	4.260	MN	44,417	312,000	11/18/2022	11/20/2023
87157D-AG-4	SYNAPTICS INC			1,2	3.C FE	477,344	84.2549	476,040	565,000	474,266	(4,050)	973	0	0	4.000	6.994	JD	1,004	11,300	12/08/2022	06/15/2029
87166B-AA-0	SYNEOS HEALTH INC			1,2	4.A FE	345,030	80.4500	370,070	460,000	346,796	0	1,767	0	0	3.625	8.995	JJ	7,689	0	11/22/2022	01/15/2029
87233Q-AC-2	TC PIPELINES LP			1,2	2.A FE	944,200	94.3475	943,475	1,000,000	970,066	0	6,005	0	0	3.900	4.660	MN	3,900	39,000	05/02/2018	05/25/2027
87254Q-AQ-2	TJX COMPANIES INC			1,2	1.F FE	13,378,975	91.5814	13,146,511	14,355,000	13,719,797	0	82,462	0	0	2.250	3.526	MS	95,102	221,738	11/18/2022	09/15/2026
87254Q-AT-6	TJX COMPANIES INC			1,2	1.F FE	1,843,348	93.3464	1,661,565	1,780,000	1,829,581	0	(6,592)	0	0	3.875	3.405	AO	14,561	68,975	11/16/2020	04/15/2030
87254Q-AU-3	TJX COMPANIES INC			1,2	1.F FE	994,110	89.5878	895,878	1,000,000	994,402	0	102	0	0	4.500	4.536	AO	9,500	45,000	03/30/2020	04/15/2050
87264A-AT-2	T-MOBILE USA INC			1,2	2.C FE	2,004,688	100.9644	2,019,288	2,000,000	2,001,880	0	(6,395)	0	0	5.375	5.227	AO	22,694	107,500	11/17/2021	04/15/2027
87264A-AV-7	T-MOBILE USA INC			1,2	2.C FE	4,142,390	97.2164	4,131,698	4,250,000	4,147,704	0	5,314	0	0	4.750	5.296	FA	84,115	0	09/13/2022	02/01/2028
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	2,458,942	94.3173	2,320,206	2,460,000	2,459,304	0	147	0	0	3.750	3.756	AO	19,475	92,250	04/03/2020	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1,2	2.C FE	496,390	90.8210	454,105	500,000	497,255	0	319	0	0	3.875	3.963	AO	4,090	19,375	04/03/2020	04/15/2030
87264A-BR-5	T-MOBILE USA INC			1,2	2.C FE	360,900	90.9350	327,366	360,000	360,613	0	(181)	0	0	2.250	2.193	FA	3,060	8,100	05/10/2021	02/15/2026
87264A-BV-6	T-MOBILE USA INC			1,2	2.C FE	1,081,800	88.0661	951,114	1,080,000	1,081,540	0	(184)	0	0	3.375	3.349	AO	7,695	36,450	05/10/2021	04/15/2029
87264A-CA-1	T-MOBILE USA INC			1,2	2.C FE	2,464,968	86.0510	2,065,223	2,400,000	2,447,507	0	(9,127)	0	0	2.050	1.632	FA	18,587	49,200	01/21/2021	02/15/2028
87264A-CS-2	T-MOBILE USA INC			1,2	2.C FE	2,998,020	84.4606	2,533,817	3,000,000	2,998,541	0	488	0	0	2.400	2.408	MS	21,200	55,800	12/02/2021	03/15/2029
872882-AM-7	TSMC GLOBAL LTD		C	1,2	1.D FE	1,499,265	98.1563	1,472,344	1,500,000	1,499,324	0	59	0	0	4.375	4.386	JJ	28,984	0	07/19/2022	07/22/2027
872898-AA-9	TSMC ARIZONA CORP			1,2	1.D FE	2,891,760	89.3323	2,679,969	3,000,000	2,910,346	0	18,586	0	0	1.750	2.578	AO	9,625	52,500	02/25/2022	10/25/2026

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
87305Q-CF-6	TTX CO			1	1.F FE	5,262,500	98.1980	4,909,901	5,000,000	5,032,686	0	(30,402)	0	0	4.150	3.503	JJ	95,681	207,500	05/20/2014	01/15/2024
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC			1,2	2.B FE	3,941,640	94.2414	3,769,657	4,000,000	3,948,097	0	6,457	0	0	3.700	4.033	AO	31,656	74,000	06/02/2022	04/14/2027
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		D	1,2	2.B FE	7,506,163	81.8896	6,141,717	7,500,000	7,505,248	0	(743)	0	0	2.050	2.039	MS	38,865	153,750	11/16/2020	03/31/2030
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	621,136	88.6840	607,485	685,000	607,485	(14,792)	1,141	0	0	5.500	7.728	JJ	17,372	0	12/06/2022	01/15/2028
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	575,749	93.3618	564,839	605,000	564,839	(11,654)	744	0	0	6.000	7.332	MS	12,100	0	11/18/2022	03/01/2027
875127-BH-4	TAMPA ELECTRIC CO			1,2	1.G FE	5,584,261	81.3596	4,556,138	5,600,000	5,586,804	0	1,437	0	0	2.400	2.432	MS	39,573	134,400	03/17/2021	03/15/2031
87612B-BG-6	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	579,341	95.3959	581,915	610,000	579,787	0	446	0	0	5.000	6.158	JJ	14,064	0	11/30/2022	01/15/2028
87612E-BH-8	TARGET CORP			1,2	1.F FE	3,999,600	92.8139	3,712,556	4,000,000	3,999,883	0	16	0	0	3.375	3.376	AO	28,500	135,000	03/18/2019	04/15/2029
87612G-AA-9	TARGA RESOURCES CORP			1,2	2.C FE	154,713	86.3572	133,854	155,000	154,722	0	8	0	0	4.200	4.222	FA	2,713	2,080	03/23/2022	02/01/2033
87612G-AA-9	TARGA RESOURCES CORP			1,2	2.C FE	149,723	86.3572	129,536	150,000	149,731	0	8	0	0	4.200	4.222	FA	2,625	2,013	03/23/2022	02/01/2033
879360-AD-7	TELEDYNE TECHNOLOGIES INC			1,2	2.C FE	5,587,344	86.4427	4,840,793	5,600,000	5,590,374	0	1,708	0	0	2.250	2.285	AO	31,500	126,000	03/08/2021	04/01/2028
879369-AG-1	TELEFLEX INC			1,2	3.B FE	233,518	91.2860	228,215	250,000	228,215	(5,446)	144	0	0	4.250	5.668	JD	885	0	12/08/2022	06/01/2028
87938W-AW-3	TELEFONICA EMISIONES SAU		C	1	2.C FE	500,000	77.2625	386,312	500,000	500,000	0	0	0	0	4.895	4.895	MS	7,818	24,475	02/27/2018	03/06/2048
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.A FE	859,398	84.0160	856,963	1,020,000	856,963	(4,959)	2,524	0	0	4.000	7.098	AO	8,613	0	12/06/2022	04/15/2029
88033G-CS-7	TENET HEALTHCARE CORP			1,2	3.C FE	340,035	97.5257	346,216	355,000	334,454	(139)	(2,032)	0	0	4.625	4.451	JJ	7,571	14,338	12/06/2022	07/15/2024
88033G-CX-6	TENET HEALTHCARE CORP			1,2	4.A FE	512,046	95.4910	515,651	540,000	512,167	(702)	823	0	0	6.250	7.705	FA	14,063	0	12/06/2022	02/01/2027
88033G-CY-4	TENET HEALTHCARE CORP			1,2	3.C FE	1,709,963	94.9410	1,704,191	1,795,000	1,703,548	(1,518)	(1,125)	0	0	4.875	5.249	JJ	43,753	85,313	12/06/2022	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP			1,2	3.C FE	1,743,235	93.0240	1,795,363	1,930,000	1,746,039	(694)	2,897	39,466	0	5.125	6.835	MN	16,485	41,000	12/06/2022	11/01/2027
88033G-DL-1	TENET HEALTHCARE CORP			1,2	3.C FE	1,176,650	86.6300	1,199,826	1,385,000	1,180,011	(437)	2,985	139,386	0	4.250	6.178	JD	4,905	47,706	12/06/2022	06/01/2029
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	1,596,816	84.0223	1,344,357	1,600,000	1,597,637	0	293	0	0	2.900	2.923	MS	15,467	46,400	02/19/2020	03/01/2030
880779-BA-0	TEREX CORP			1,2	4.B FE	452,980	89.8750	453,869	505,000	453,697	0	717	0	0	5.000	7.004	MN	3,226	0	11/18/2022	05/15/2029
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	2,001,580	91.0524	1,821,049	2,000,000	2,001,017	0	(178)	0	0	3.500	3.489	JJ	32,278	70,000	06/12/2019	01/15/2028
882508-BR-4	TEXAS INSTRUMENTS INC			1	1.E FE	2,498,875	100.3570	2,508,926	2,500,000	2,498,941	0	66	0	0	4.700	4.724	MN	14,035	0	11/15/2022	11/18/2024
882508-BV-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	4,241,018	100.1132	4,254,812	4,250,000	4,241,069	0	51	0	0	4.600	4.647	FA	23,351	0	11/15/2022	02/15/2028
883203-BV-2	TEXTRON INC			1,2	2.B FE	6,077,400	97.3308	5,786,319	5,945,000	5,978,133	0	(16,330)	0	0	3.875	3.573	MS	76,790	230,369	05/25/2016	03/01/2025
883203-BW-0	TEXTRON INC			1,2	2.B FE	498,301	96.2824	471,784	490,000	493,975	0	(1,245)	0	0	4.000	3.709	MS	5,771	19,600	04/30/2019	03/15/2026
883203-BX-8	TEXTRON INC			1,2	2.B FE	3,002,575	93.3547	2,800,642	3,000,000	3,001,388	0	(334)	0	0	3.650	3.637	MS	32,242	109,500	12/21/2017	03/15/2027
883203-CB-5	TEXTRON INC			1,2	2.B FE	1,059,920	85.3382	908,852	1,065,000	1,061,209	0	449	0	0	3.000	3.054	JD	2,663	31,950	03/10/2020	06/01/2030
883556-CL-4	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	691,789	81.3276	569,293	700,000	692,802	0	743	0	0	2.000	2.129	AO	2,956	16,022	08/09/2021	10/15/2031
884903-BV-6	THOMSON REUTERS CORP		C	1,2	2.B FE	5,016,530	94.7723	4,738,616	5,000,000	5,006,218	0	(1,891)	0	0	3.350	3.307	MN	21,403	167,500	11/08/2016	05/15/2026
89114T-ZN-5	TORONTO-DOMINION BANK		C	1	1.E FE	4,994,550	89.2277	4,461,387	5,000,000	4,995,566	0	1,016	0	0	1.950	1.973	JJ	45,771	48,750	01/05/2022	01/12/2027
89115A-2C-5	TORONTO-DOMINION BANK		C	1	1.E FE	4,253,220	96.6151	4,106,144	4,250,000	4,252,887	0	(333)	0	0	4.108	4.091	JD	11,154	87,295	06/02/2022	06/08/2027
89115A-2H-4	TORONTO-DOMINION BANK		C	1	1.E FE	1,700,000	99.0107	1,683,182	1,700,000	1,700,000	0	0	0	0	4.693	4.693	MS	23,491	0	09/08/2022	09/15/2027
89115A-2J-0	TORONTO-DOMINION BANK		C	1	1.E FE	2,500,000	98.8724	2,471,810	2,500,000	2,500,000	0	0	0	0	4.285	4.285	MS	31,542	0	09/08/2022	09/13/2024
892331-AN-9	TOYOTA MOTOR CORP		C	1,2	1.E FE	5,600,000	84.2200	4,716,318	5,600,000	5,600,000	0	0	0	0	2.362	2.362	MS	35,273	132,272	03/18/2021	03/25/2031
892356-AA-4	TRACTOR SUPPLY CO			1,2	2.B FE	6,188,538	76.9724	4,795,379	6,230,000	6,196,878	0	3,898	0	0	1.750	1.823	MN	18,171	109,025	11/24/2020	11/01/2030
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,864,250	94.0664	2,821,992	3,000,000	2,928,372	0	16,148	0	0	3.200	3.846	JJ	45,333	96,000	10/16/2018	01/11/2027
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,993,340	92.7038	2,781,114	3,000,000	2,996,421	0	649	0	0	3.050	3.076	JJ	43,208	91,500	01/08/2018	01/11/2028
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	1,290,683	98.6190	1,282,047	1,300,000	1,279,738	(6,563)	(1,714)	0	0	6.250	6.351	MS	23,924	12,500	12/20/2022	03/15/2026
893800-AA-0	TRANSOCEAN GUARDIAN LTD			1,2	4.C FE	122,931	97.6504	121,909	124,843	121,909	(1,119)	97	0	0	5.875	11.182	JJ	3,382	0	11/16/2022	01/15/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD		C	1,2	4.C FE	128,828	97.9763	128,937	131,600	128,600	(225)	(4)	0	0	6.125	7.028	FA	3,359	0	12/08/2022	08/01/2025
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	3,514,954	96.5692	3,379,923	3,500,000	3,502,146	0	(2,041)	0	0	3.700	3.646	MN	21,583	127,650	06/28/2022	11/01/2024
896215-AH-3	TRIMAS CORP			1,2	3.C FE	339,373	87.2500	344,638	395,000	340,103	0	730	0	0	4.125	6.885	AO	3,440	0	11/22/2022	04/15/2029
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA		C	1,2	4.C FE	361,207	82.2500	366,013	445,000	363,852	0	2,645	0	0	5.375	13.793	MN	3,854	0	11/22/2022	09/01/2025
89668Q-AF-5	TRINSEO MATERIALS OPERATING SCA		C	1,2	4.C FE	244,851	64.7720	252,611	390,000	246,474	0	1,624	0	0	5.125	14.198	FA	7,551	0	11/22/2022	04/01/2029

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
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	342,640	91.6488	334,518	365,000	334,518	(8,770)	648	0	0	5.500	7.400	JD	7,584	0	11/16/2022	08/15/2026
89788M-AG-7	TRUIST FINANCIAL CORP			1,2,5	1.G FE	2,500,000	95.5874	2,389,685	2,500,000	2,500,000	0	0	0	0	4.123	4.112	JD	7,158	51,538	06/01/2022	06/06/2028
89788M-AH-5	TRUIST FINANCIAL CORP			1,2,5	1.G FE	1,700,854	98.3364	1,671,719	1,700,000	1,700,739	0	(115)	0	0	4.260	4.243	JJ	30,779	0	07/26/2022	07/28/2026
902104-AC-2	COHERENT CORP			1,2	4.B FE	932,865	86.2430	922,800	1,070,000	921,724	(12,850)	1,710	0	0	5.000	7.357	JD	2,378	19,875	12/21/2022	12/15/2029
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	1,997,845	96.9545	1,939,090	2,000,000	1,999,018	0	286	0	0	4.000	4.017	MS	26,667	80,000	02/14/2019	03/01/2026
902494-BK-8	TYSON FOODS INC			1,2	2.B FE	6,285,289	95.5348	5,732,086	6,000,000	6,192,336	0	(29,044)	0	0	4.350	3.734	MS	87,000	261,000	12/23/2019	03/01/2029
902613-AE-8	UBS GROUP AG		C	2	1.G FE	4,016,200	75.2057	3,008,228	4,000,000	4,013,381	0	(1,506)	0	0	2.095	2.050	FA	32,589	83,800	02/03/2021	02/11/2032
902613-AH-1	UBS GROUP AG		C	2	1.G FE	2,907,480	86.1454	2,584,362	3,000,000	2,922,890	0	15,410	0	0	1.494	2.082	FA	17,555	44,820	01/06/2022	08/10/2027
902613-AM-0	UBS GROUP AG		C	2	1.G FE	2,500,000	97.8102	2,445,255	2,500,000	2,500,000	0	0	0	0	4.488	4.486	MN	15,272	56,100	05/03/2022	05/12/2026
902613-AS-7	UBS GROUP AG		C	2	1.G FE	4,241,771	96.7657	4,112,541	4,250,000	4,242,369	0	598	0	0	4.703	4.746	FA	81,061	0	08/02/2022	08/05/2027
90265E-AT-7	UDR INC			1,2	2.A FE	2,385,936	73.7448	1,769,876	2,400,000	2,388,016	0	1,114	0	0	2.100	2.158	FA	21,000	50,400	02/11/2021	08/01/2032
90290M-AD-3	US FOODS INC			1,2	4.C FE	495,059	88.7920	488,356	550,000	488,356	(7,557)	854	0	0	4.750	6.736	FA	9,869	0	12/06/2022	02/15/2029
90320B-AA-7	UPC BROADBAND FINCO BV		C	1,2	3.C FE	169,658	84.0000	168,000	200,000	168,000	(1,949)	291	0	0	4.875	7.267	JJ	4,496	0	11/18/2022	07/15/2031
90351D-AB-3	UBS GROUP AG		C		1.G FE	3,333,616	97.3171	3,114,147	3,200,000	3,250,225	0	(17,649)	0	0	4.125	3.515	MS	35,567	127,875	06/28/2022	09/24/2025
90351D-AF-4	UBS GROUP AG		C		1.G FE	2,108,420	96.0298	1,920,596	2,000,000	2,045,359	0	(12,844)	0	0	4.125	3.390	AO	17,417	82,500	09/20/2017	04/15/2026
90353T-AE-0	UBER TECHNOLOGIES INC			1,2	4.C FE	393,351	99.9690	389,879	390,000	389,879	(3,432)	(39)	0	0	7.500	7.281	MS	8,613	0	12/06/2022	09/15/2027
90353T-AK-6	UBER TECHNOLOGIES INC			1,2	4.C FE	384,904	87.1255	387,708	445,000	385,405	(362)	862	0	0	4.500	7.049	FA	7,565	0	12/06/2022	08/15/2029
904764-BB-2	UNILEVER CAPITAL CORP			1,2	1.E FE	5,604,583	97.2397	5,542,662	5,700,000	5,665,698	0	14,187	0	0	3.375	3.660	MS	52,903	189,000	06/28/2022	03/22/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	1,485,330	94.1645	1,412,468	1,500,000	1,491,399	0	1,472	0	0	3.500	3.622	MS	14,438	52,500	09/04/2018	03/22/2028
907818-DV-7	UNION PACIFIC CORP			1,2	1.G FE	2,116,609	98.4093	1,968,185	2,000,000	2,028,865	0	(29,655)	0	0	3.750	2.210	MS	22,083	75,000	12/23/2019	03/15/2024
907818-EH-7	UNION PACIFIC CORP			1,2	1.G FE	4,694,050	94.6863	4,734,313	5,000,000	4,865,491	0	39,428	0	0	2.750	3.659	MS	45,833	137,500	05/11/2018	03/01/2026
907818-EX-2	UNION PACIFIC CORP			1,2	1.G FE	499,450	84.4370	422,185	500,000	499,599	0	4	0	0	4.800	4.805	MS	7,400	24,000	06/06/2018	09/10/2058
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	3,817,927	94.4945	3,590,792	3,800,000	3,812,417	0	(1,961)	0	0	3.700	3.636	MS	46,867	140,600	12/17/2019	03/01/2029
907818-FK-9	UNION PACIFIC CORP			1,2	1.G FE	1,761,794	72.7497	1,240,382	1,705,000	1,758,310	0	(1,280)	0	0	3.250	3.077	FA	22,473	55,413	02/28/2020	02/05/2050
907818-FV-5	UNION PACIFIC CORP			1,2	1.G FE	497,455	73.2138	366,069	500,000	497,503	0	30	0	0	3.550	3.574	MN	2,022	17,750	05/17/2021	05/20/2061
90932L-AG-2	UNITED AIRLINES INC			1,2	3.B FE	274,305	92.6926	273,443	295,000	273,443	(1,515)	653	0	0	4.375	6.712	AO	2,725	0	12/06/2022	04/15/2026
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	4,053,289	96.4175	3,837,418	3,980,000	4,023,263	0	(27,583)	0	0	2.800	2.091	MN	14,240	111,440	11/16/2020	11/15/2024
911312-BW-5	UNITED PARCEL SERVICE INC			1,2	1.F FE	333,050	103.6645	347,276	335,000	333,134	0	30	0	0	5.300	5.339	AO	4,439	17,755	03/19/2020	04/01/2050
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.F FE	1,683,231	98.4855	1,659,481	1,685,000	1,684,172	0	346	0	0	3.900	3.923	AO	16,429	65,715	03/19/2020	04/01/2025
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	587,563	94.7650	563,852	595,000	563,852	(24,520)	810	0	0	4.875	5.129	JJ	13,375	14,503	04/27/2022	01/15/2028
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	1,209,000	85.4797	1,025,756	1,200,000	1,025,756	(181,516)	(822)	0	0	4.000	3.906	JJ	22,133	48,000	10/28/2020	07/15/2030
91159H-HK-9	US BANCORP		SD	2	1.F FE	8,634,201	97.9534	8,375,017	8,550,000	8,569,638	0	(11,742)	0	0	3.600	3.451	MS	94,050	307,800	01/13/2017	09/11/2024
91159H-HM-5	US BANCORP			2	1.F FE	4,507,455	94.5618	4,255,279	4,500,000	4,502,713	0	(788)	0	0	3.100	3.080	AO	24,800	139,500	12/15/2017	04/27/2026
91159H-HW-3	US BANCORP			2	1.F FE	1,548,270	88.0299	1,320,448	1,500,000	1,542,527	0	(5,743)	0	0	3.000	2.513	JJ	18,875	45,000	01/20/2022	07/30/2029
91159H-JF-8	US BANCORP			1,2,5	1.F FE	2,000,000	97.6490	1,952,980	2,000,000	2,000,000	0	0	0	0	4.548	4.550	JJ	40,174	0	07/19/2022	07/22/2028
91159H-JH-4	US BANCORP			1,2,5	1.F FE	1,700,000	101.8954	1,732,222	1,700,000	1,700,000	0	0	0	0	5.727	5.732	AO	18,931	0	10/18/2022	10/21/2026
911684-AD-0	UNITED STATES CELLULAR CORP			1	3.B FE	590,588	88.2200	595,485	675,000	589,944	(1,037)	393	0	0	6.700	8.466	JD	2,010	22,613	12/08/2022	12/15/2033
912909-AU-2	UNITED STATES STEEL CORP			1,2	3.C FE	228,022	97.0646	232,955	240,000	228,204	0	182	0	0	6.875	7.896	MS	5,500	0	11/18/2022	03/01/2029
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	4,004,184	89.3428	3,573,714	4,000,000	4,002,980	0	(404)	0	0	2.875	2.863	FA	43,444	115,000	07/24/2019	08/15/2029
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,977,248	82.1579	3,286,317	4,000,000	3,980,281	0	855	0	0	3.500	3.539	FA	52,889	140,000	07/24/2019	08/15/2039
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	2,546,142	82.6686	2,149,382	2,600,000	2,553,499	0	5,355	0	0	2.000	2.263	MN	6,644	52,000	01/27/2022	05/15/2030
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	828,351	83.5102	709,837	850,000	829,398	0	1,045	0	0	2.300	2.607	MN	2,498	17,825	06/28/2022	05/15/2031
91324P-EG-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,547,464	96.8364	2,469,327	2,550,000	2,547,743	0	279	0	0	3.700	3.722	MN	12,056	45,865	05/18/2022	05/15/2027
91324P-EM-0	UNITEDHEALTH GROUP INC			1	1.F FE	2,552,219	100.4720	2,562,035	2,550,000	2,552,009	0	(209)	0	0	5.000	4.954	AO	22,313	0	10/26/2022	10/15/2024
91324P-EN-8	UNITEDHEALTH GROUP INC			1	1.F FE	849,924	101.2277	860,436	850,000	849,922	0	(2)	0	0	5.150	5.154	AO	7,661	0	10/25/2022	10/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-EP-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	849,643	102.3870	870,289	850,000	849,615	0	(28)	0	0	5.250	5.261	FA	7,809	0	10/25/2022	02/15/2028
914906-AU-6	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	398,293	96.4810	390,748	405,000	390,748	(7,676)	131	0	0	6.625	7.060	JD	2,236	11,759	12/06/2022	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	623,903	83.6260	606,289	725,000	606,289	(18,914)	1,299	0	0	4.500	7.249	MN	5,438	0	12/06/2022	05/01/2029
91879Q-AL-3	VAIL RESORTS INC			2	3.C FE	573,089	100.0001	570,000	570,000	570,000	(2,941)	(148)	0	0	6.250	6.013	MN	4,552	0	11/14/2022	05/15/2025
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		C	1,2	4.C FE	246,179	84.9517	237,865	280,000	237,865	(8,886)	571	0	0	5.500	10.451	MN	2,567	0	12/08/2022	11/01/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC		C	1,2	6. FE	233,935	79.4330	242,271	305,000	234,955	0	1,020	0	0	9.000	19.616	JD	1,220	13,725	12/08/2022	12/15/2025
91913Y-AU-4	VALERO ENERGY CORP			1,2	2.B FE	4,675,350	94.4240	4,721,199	5,000,000	4,834,223	0	40,423	0	0	3.400	4.380	MS	50,056	170,000	10/18/2018	09/15/2026
91913Y-AW-0	VALERO ENERGY CORP			1,2	2.B FE	3,969,320	94.3320	3,773,282	4,000,000	3,979,581	0	2,815	0	0	4.000	4.093	AO	40,000	160,000	03/21/2019	04/01/2029
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	3,173,346	84.4729	2,703,133	3,200,000	3,180,609	0	2,430	0	0	3.000	3.096	JJ	44,267	96,000	12/20/2019	01/15/2030
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2.A FE	485,125	85.6534	428,267	500,000	486,388	0	268	0	0	4.522	4.706	MS	6,657	22,610	01/24/2018	09/15/2048
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	4,639,947	97.5337	4,389,016	4,500,000	4,587,416	0	(19,597)	0	0	4.125	3.612	MS	54,141	185,625	12/23/2019	03/16/2027
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	3,051,111	93.8889	2,870,185	3,057,000	3,052,928	0	501	0	0	4.016	4.038	JD	9,549	122,769	02/28/2019	12/03/2029
92343V-FD-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	419,200	78.9130	335,380	425,000	419,489	0	108	0	0	4.000	4.079	MS	4,675	17,000	03/20/2020	03/22/2050
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,600,008	88.4450	1,415,121	1,600,000	1,599,956	0	(19)	0	0	3.150	3.149	MS	13,860	50,400	03/18/2020	03/22/2030
92343V-FX-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	967,690	78.1891	781,891	1,000,000	972,311	0	3,228	0	0	1.680	2.065	AO	2,847	16,800	07/22/2021	10/30/2030
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,006,624	86.9466	3,477,863	4,000,000	4,004,993	0	(924)	0	0	2.100	2.074	MS	23,100	84,000	03/12/2021	03/22/2028
92345Y-AG-1	VERISK ANALYTICS INC			1,2	2.B FE	494,850	69.5360	347,680	500,000	495,112	0	102	0	0	3.625	3.682	MN	2,316	18,125	05/08/2020	05/15/2050
92537R-AA-7	TK ELEVATOR US NEWCO INC			1,2	4.A FE	597,605	88.4682	583,890	660,000	583,890	(14,663)	947	0	0	5.250	7.720	JJ	15,978	0	12/08/2022	07/15/2027
92556V-AC-0	VIATRIS INC			1,2	2.C FE	2,442,192	85.5257	2,052,616	2,400,000	2,431,205	0	(6,869)	0	0	2.300	1.984	JD	1,380	55,200	05/18/2021	06/22/2027
92556V-AD-8	VIATRIS INC			1,2	2.C FE	4,003,440	78.3939	3,135,755	4,000,000	4,002,673	0	(344)	0	0	2.700	2.689	JD	2,700	108,000	06/18/2020	06/22/2030
92564R-AA-3	VICI PROPERTIES LP			1,2	2.C FE	1,174,194	93.1325	1,164,157	1,250,000	1,175,255	0	1,061	0	0	4.250	5.986	JD	4,427	2,911	12/08/2022	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1,2	2.C FE	1,122,300	91.0000	1,173,900	1,290,000	1,125,090	0	2,790	0	0	4.625	6.988	JD	4,972	29,831	11/07/2022	12/01/2029
92660F-AK-0	VIDEOTRON LTD		C	1,2	3.A FE	615,164	94.4530	618,667	655,000	615,240	(730)	807	0	0	5.125	6.747	AO	7,087	0	12/06/2022	04/15/2027
92735L-AA-0	CHESAPEAKE ENERGY CORP			1,2	3.B FE	851,502	97.3600	837,296	860,000	837,296	(14,342)	136	0	0	6.750	6.942	AO	12,255	0	12/06/2022	04/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	469,968	83.5425	463,661	555,000	463,661	(6,776)	468	0	0	4.500	7.124	FA	9,435	0	12/08/2022	08/15/2030
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO	SD		1,2	2.A FE	6,999,370	95.2127	6,664,892	7,000,000	6,999,824	0	54	0	0	3.150	3.151	JJ	101,675	220,500	01/12/2016	01/15/2026
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	2,997,240	94.6440	2,839,320	3,000,000	2,998,771	0	267	0	0	3.500	3.511	MS	30,917	105,000	03/13/2017	03/15/2027
927804-GB-4	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	7,164,443	88.2618	6,178,327	7,000,000	7,124,343	0	(18,718)	0	0	2.875	2.559	JJ	92,799	201,250	11/16/2020	07/15/2029
92826C-AD-4	VISA INC			1,2	1.D FE	5,787,157	96.4189	5,110,202	5,300,000	5,626,479	0	(119,022)	0	0	3.150	0.839	JD	7,884	166,950	08/24/2021	12/14/2025
928377-AC-4	VISTA OUTDOOR INC			1,2	4.A FE	501,519	73.4240	521,310	710,000	502,917	0	3,285	201,429	0	4.500	7.459	MS	9,408	31,950	03/24/2021	03/15/2029
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	1,076,688	86.2780	923,174	1,070,000	923,174	(147,814)	(756)	0	0	4.375	4.280	MN	7,802	46,813	06/29/2021	05/01/2029
92857W-BD-1	VODAFONE GROUP PLC		C	1	2.B FE	466,930	80.2699	401,349	500,000	470,621	0	848	0	0	4.375	4.835	FA	8,021	21,875	04/19/2018	02/19/2043
92857W-BH-2	VODAFONE GROUP PLC		C	1	2.B FE	7,430,124	98.7135	7,403,514	7,500,000	7,455,554	0	9,348	0	0	3.750	4.337	JJ	128,906	150,000	11/18/2022	01/16/2024
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	488,640	98.4520	492,260	500,000	494,879	0	1,624	0	0	4.625	5.013	MN	3,084	23,130	11/20/2018	11/13/2025
928881-AD-3	VONTIER CORP			1,2	2.C FE	4,786,144	79.9036	3,835,371	4,800,000	4,789,589	0	1,930	0	0	2.400	2.444	AO	28,800	115,200	03/04/2021	04/01/2028
92933B-AT-1	WMG ACQUISITION CORP			1,2	3.C FE	470,637	86.0000	464,400	540,000	464,400	(7,064)	827	0	0	3.750	6.021	JD	1,688	10,125	11/22/2022	12/01/2029
92939U-AE-6	WEC ENERGY GROUP INC			1,2	2.A FE	3,986,248	78.2219	3,128,875	4,000,000	3,988,857	0	1,319	0	0	1.800	1.839	AO	15,200	72,000	01/21/2021	10/15/2030
92940P-AE-4	WRKCO INC			1,2	2.B FE	2,249,460	92.0567	2,071,276	2,250,000	2,249,743	0	42	0	0	3.900	3.902	JD	7,313	87,750	05/16/2019	06/01/2028
92940P-AG-9	WRKCO INC			1,2	2.B FE	2,412,880	79.7604	1,914,250	2,400,000	2,410,677	0	(888)	0	0	3.000	2.949	JD	3,200	72,000	06/04/2020	06/15/2033
92943G-AA-9	W R GRACE HOLDINGS LLC			1,2	4.C FE	252,377	80.7270	242,181	300,000	242,127	(10,553)	303	0	0	5.625	8.819	FA	6,375	0	12/08/2022	08/15/2029
92943G-AD-3	W R GRACE HOLDINGS LLC			1,2	4.A FE	389,555	88.6130	389,897	440,000	389,615	(1,100)	1,160	0	0	4.875	7.908	JD	953	10,725	12/06/2022	06/15/2027
929566-AL-1	WABASH NATIONAL CORP			1,2	4.B FE	346,413	85.1232	344,749	405,000	344,749	(2,492)	828	0	0	4.500	7.590	AO	3,848	0	11/22/2022	10/15/2028
931142-ES-8	WALMART INC			1,2	1.C FE	2,996,820	85.8936	2,576,808	3,000,000	2,997,376	0	436	0	0	1.500	1.516	MS	12,375	45,000	09/08/2021	09/22/2028
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	4,598,105	97.4966	4,387,345	4,500,000	4,524,790	0	(14,645)	0	0	3.800	3.448	MN	20,425	171,000	07/14/2017	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	2,845,270	95.1756	2,617,329	2,750,000	2,788,380	0	(11,431)	0	0	3.450	2.984	JD	7,906	94,875	11/17/2021	06/01/2026

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
941053-AJ-9	WASTE CONNECTIONS INC		C	1,2	2.A FE	4,986,900	91.7989	4,589,944	5,000,000	4,991,397	0	1,193	0	0	3.500	3.531	MN	29,167	175,000	04/09/2019	05/01/2029
94106B-AA-9	WASTE CONNECTIONS INC		C	1,2	2.A FE	5,599,496	85.5078	4,788,435	5,600,000	5,599,646	0	45	0	0	2.600	2.601	FA	60,667	145,600	01/21/2020	02/01/2030
94106L-AZ-2	WASTE MANAGEMENT INC			1,2	2.A FE	99,510	97.5831	97,583	100,000	99,642	0	132	0	0	3.500	3.771	MN	447	1,750	06/28/2022	05/15/2024
94106L-BE-8	WASTE MANAGEMENT INC			1,2	2.A FE	3,784,200	93.4387	3,737,550	4,000,000	3,875,128	0	22,892	0	0	3.150	3.859	MN	16,100	126,000	10/16/2018	11/15/2027
94106L-BQ-1	WASTE MANAGEMENT INC			1,2	2.A FE	2,408,192	84.9390	2,081,005	2,450,000	2,410,905	0	2,689	0	0	2.000	2.254	JD	4,083	46,000	06/28/2022	06/01/2029
947890-AH-2	WEBSTER FINANCIAL CORP			1,2	2.A FE	992,080	98.0142	980,142	1,000,000	998,934	0	907	0	0	4.375	4.474	FA	16,528	43,750	02/05/2014	02/15/2024
948565-AD-8	WEEKLEY HOMES LLC			1,2	3.C FE	233,110	84.0241	239,469	285,000	233,836	0	726	0	0	4.875	8.963	MS	4,091	0	11/22/2022	09/15/2028
949746-SH-5	WELLS FARGO & CO				2.A FE	2,993,070	92.5391	2,776,173	3,000,000	2,997,159	0	694	0	0	3.000	3.027	AO	17,000	90,000	10/19/2016	10/23/2026
949746-SH-5	WELLS FARGO & CO				2.A FE	1,861,573	92.5391	1,720,302	1,859,000	1,860,984	0	(496)	0	0	3.000	2.970	AO	10,534	55,770	08/23/2019	10/23/2026
95000U-2C-6	WELLS FARGO & CO			1,2	2.A FE	3,166,804	98.6679	2,960,037	3,000,000	3,042,069	0	(42,217)	0	0	3.750	2.286	JJ	49,063	112,500	12/23/2019	01/24/2024
95000U-2G-7	WELLS FARGO & CO			1,2,5	2.A FE	1,659,872	85.2501	1,364,002	1,600,000	1,644,739	0	(5,956)	0	0	2.879	2.432	AO	7,805	46,064	05/27/2020	10/30/2030
95000U-2V-4	WELLS FARGO & CO			1,2,5	2.A FE	3,000,000	92.7223	2,781,668	3,000,000	3,000,000	0	0	0	0	3.526	3.527	MS	28,502	52,890	03/17/2022	03/24/2028
95000U-3A-9	WELLS FARGO & CO			1,2,5	2.A FE	4,247,821	97.6463	4,149,967	4,250,000	4,245,066	0	(2,755)	0	0	4.808	4.820	JJ	88,547	0	07/18/2022	07/25/2028
95000U-3C-5	WELLS FARGO & CO			1,2,5	2.A FE	2,550,000	98.0541	2,500,380	2,550,000	2,550,000	0	0	0	0	4.540	4.540	FA	43,735	0	08/08/2022	08/15/2026
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.B FE	770,853	101.2504	779,628	770,000	770,625	(207)	(20)	0	0	7.125	7.076	JD	2,438	53,081	12/06/2022	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC			1,2	3.B FE	515,201	101.2974	511,552	505,000	511,459	(3,597)	(145)	0	0	7.250	6.807	JD	1,627	18,306	12/06/2022	06/15/2028
958102-AQ-8	WESTERN DIGITAL CORP			1,2	2.C FE	3,868,350	77.3670	3,868,350	5,000,000	3,868,350	0	121	1,130,442	0	2.850	6.681	FA	59,375	91,438	12/08/2021	02/01/2029
958254-AH-7	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	342,899	91.7500	339,475	370,000	339,475	(3,909)	485	0	0	4.500	6.146	MS	5,550	0	11/22/2022	03/01/2028
959802-BA-6	WESTERN UNION CO			1,2	2.B FE	10,990,430	75.9370	8,353,072	11,000,000	10,992,005	0	858	0	0	2.750	2.760	MS	89,069	302,500	02/23/2021	03/15/2031
960413-AT-9	WESTLAKE CORP			1,2	2.B FE	3,505,901	94.0773	3,292,704	3,500,000	3,502,498	0	(700)	0	0	3.600	3.577	FA	47,600	126,000	04/26/2017	08/15/2026
961214-DC-4	WESTPAC BANKING CORP		C		1.D FE	14,901,347	92.9629	13,944,440	15,000,000	14,962,361	0	9,495	0	0	2.700	2.772	FA	148,500	405,000	12/23/2019	08/19/2026
961214-EC-3	WESTPAC BANKING CORP		C		1.D FE	99,514	98.2498	98,250	100,000	99,662	0	148	0	0	3.300	3.602	FA	1,146	1,650	06/28/2022	02/26/2024
961214-FC-2	WESTPAC BANKING CORP		C		1.D FE	2,500,000	97.9362	2,448,405	2,500,000	2,500,000	0	0	0	0	4.043	4.044	FA	35,095	25,269	05/18/2022	08/26/2027
96145D-AD-7	WRKCO INC			1,2	2.B FE	1,456,756	91.6875	1,283,626	1,400,000	1,437,017	0	(7,808)	0	0	3.375	2.735	MS	13,913	47,250	12/18/2020	09/15/2027
963320-AV-8	WHIRLPOOL CORP			1,2	2.B FE	467,390	77.8205	389,102	500,000	470,227	0	665	0	0	4.500	4.932	JD	1,875	22,500	05/24/2018	06/01/2046
963320-AY-2	WHIRLPOOL CORP			1,2	2.B FE	4,712,625	79.5019	3,800,192	4,780,000	4,717,193	0	3,738	0	0	2.400	2.565	MN	14,659	111,120	06/28/2022	05/15/2031
96950F-AL-8	WILLIAMS COMPANIES INC			1,2	2.B FE	3,815,550	99.2570	3,722,138	3,750,000	3,758,813	0	(13,565)	0	0	4.500	4.119	MN	21,563	168,750	06/19/2018	11/15/2023
970648-AJ-0	WILLIS NORTH AMERICA INC			1,2	2.B FE	2,620,822	84.3039	2,191,900	2,600,000	2,615,419	0	(2,167)	0	0	2.950	2.848	MS	22,584	76,700	05/21/2020	09/15/2029
970648-AL-5	WILLIS NORTH AMERICA INC			1,2	2.B FE	4,248,088	96.7036	4,109,902	4,250,000	4,248,462	0	374	0	0	4.650	4.659	JD	8,783	113,085	05/12/2022	06/15/2027
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	923,636	95.9099	852,639	889,000	899,043	0	(4,339)	0	0	3.550	3.017	JD	1,403	31,560	06/19/2019	06/15/2025
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	414,768	95.9099	385,558	402,000	405,486	0	(1,499)	0	0	3.550	3.141	JD	634	14,271	03/21/2016	06/15/2025
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4.B FE	734,790	94.9346	726,250	765,000	726,250	(10,106)	1,566	0	0	5.500	7.401	MS	14,025	0	12/06/2022	03/01/2025
983133-AB-5	WYNN RESORTS FINANCE LLC			1,2	4.B FE	848,873	99.4456	850,260	855,000	846,557	(2,623)	308	0	0	7.750	8.076	AO	13,989	0	12/06/2022	04/15/2025
98379J-AA-3	RXO INC			1,2	3.A FE	600,154	101.1920	597,033	590,000	597,033	(2,991)	(131)	0	0	7.500	7.078	MN	8,113	0	12/08/2022	11/15/2027
98389B-AR-1	XCEL ENERGY INC			1,2	2.A FE	195,386	96.0715	192,143	200,000	196,157	0	770	0	0	3.300	4.145	JD	550	3,300	06/28/2022	06/01/2025
983919-AK-7	XILINX INC			1,2	1.G FE	3,998,920	84.3216	3,372,862	4,000,000	3,999,193	0	98	0	0	2.375	2.378	JD	7,917	95,000	05/12/2020	06/01/2030
98419M-AL-4	XYLEM INC			1,2	2.B FE	2,783,920	81.3668	2,278,270	2,800,000	2,787,422	0	1,400	0	0	2.250	2.311	JJ	26,425	63,000	06/24/2020	01/30/2031
984851-AD-7	YARA INTERNATIONAL ASA		C	1,2	2.B FE	1,627,987	92.2816	1,476,506	1,600,000	1,612,225	0	(5,351)	0	0	3.800	3.521	JD	4,222	56,050	06/28/2022	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	997,480	92.3669	923,669	1,000,000	998,531	0	233	0	0	4.750	4.781	JD	3,958	47,500	05/24/2018	06/01/2028
988498-AN-1	YUM! BRANDS INC			1,2	3.C FE	4,908	83.8500	4,193	5,000	4,193	(725)	9	0	0	3.625	3.863	MS	53	181	11/17/2021	03/15/2031
988498-AP-6	YUM! BRANDS INC			1,2	3.C FE	800,000	88.3927	707,141	800,000	707,141	(92,859)	0	0	0	4.625	4.625	AO	9,250	37,000	03/16/2021	01/31/2032
988498-AR-2	YUM! BRANDS INC			1,2	3.C FE	5,000	92.6250	4,631	5,000	4,631	(369)	0	0	0	5.375	5.375	AO	67	134	03/24/2022	04/01/2032
98919V-AA-3	ZAYO GROUP HOLDINGS INC			1,2	4.C FE	231,721	74.1770	226,240	305,000	226,240	(6,752)	1,271	0	0	4.000	11.255	MS	4,067	0	12/08/2022	03/01/2027
98978V-AS-2	ZOETIS INC			1,2	2.A FE	3,424,438	81.4143	2,768,088	3,400,000	3,420,629	0	(2,675)	0	0	2.000	1.909	MN	8,689	68,000	07/21/2021	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98978V-AU-7	ZOETIS INC			1,2	2.B FE	2,548,139	102.0864	2,603,203	2,550,000	2,548,210	0	72	0	0	5.400	5.427	MN	17,213	0	11/08/2022	11/14/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,177,924,185	XXX	2,907,305,455	3,210,385,205	3,167,533,111	(9,986,471)	(184,541)	4,043,526	0	XXX	XXX	XXX	28,457,471	87,665,030	XXX	XXX
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS			4	1.A	6,597,998	87.5878	6,155,081	7,027,324	6,608,763	0	10,764	0	0	2.500	3.805	MON	14,640	73,201	07/26/2022	09/25/2051
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS			4	1.A	11,554,489	93.2175	11,059,922	11,864,641	11,563,068	0	8,579	0	0	3.000	3.559	MON	29,662	207,631	05/26/2022	10/25/2052
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS			4	1.A FE	10,580,051	95.9963	10,229,986	10,656,646	10,575,702	0	(4,349)	0	0	4.500	4.637	MON	7,992	159,850	08/22/2022	08/26/2052
46653P-AM-9	JPMMT 216 A6 - CMO/RMBS			4	1.A	585,736	88.1559	562,983	638,621	586,471	0	736	0	0	2.500	4.453	MON	1,330	3,991	09/21/2022	10/25/2051
46653P-AM-9	JPMMT 216 A6 - CMO/RMBS			4	1.A	867,212	88.1559	833,524	945,512	868,301	0	1,089	0	0	2.500	4.453	MON	1,970	5,909	09/21/2022	10/25/2051
46655K-BV-7	JPMMT 226 12A - CMO/RMBS			4	1.A	6,147,240	96.0679	5,956,545	6,200,349	6,148,903	0	1,663	0	0	3.500	3.688	MON	18,084	126,590	05/25/2022	11/25/2052
46655K-BV-7	JPMMT 226 12A - CMO/RMBS			4	1.A	1,952,814	96.0679	1,892,236	1,969,686	1,953,343	0	528	0	0	3.500	3.688	MON	5,745	40,214	05/25/2022	11/25/2052
46655N-CS-7	JPMMT 227 24A - CMO/RMBS			4	1.A	11,741,781	94.1602	11,308,765	12,010,132	11,748,081	0	6,300	0	0	4.000	4.410	MON	40,034	186,824	08/04/2022	12/25/2052
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS			4	1.A FE	9,578,638	97.7787	9,390,448	9,603,778	9,572,564	0	(6,074)	0	0	4.500	4.551	MON	7,203	180,071	07/27/2022	01/25/2053
46655V-BE-1	JPMMT 228 12A - CMO/RMBS			4	1.A FE	1,594,568	97.1180	1,566,100	1,612,575	1,593,853	0	(716)	0	0	4.000	4.343	MON	1,075	26,876	07/27/2022	01/25/2053
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS			4	1.A	7,835,460	91.4883	7,389,045	8,076,492	7,840,020	0	4,560	0	0	3.500	4.049	MON	4,711	164,895	06/07/2022	06/25/2052
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS			4	1.A FE	4,263,391	92.4102	4,219,340	4,565,881	4,264,745	0	1,354	0	0	4.000	5.300	MON	15,220	15,220	11/16/2022	10/25/2052
81745B-AA-3	SEMT 2013-6 A1 - CMO/RMBS			4	1.A	659,429	85.9872	571,392	664,508	659,647	0	(1,548)	0	0	2.500	2.627	MON	1,384	16,613	08/28/2014	05/26/2043
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS			4	1.A FE	4,292,392	85.5977	4,246,083	4,960,510	4,308,903	0	16,512	0	0	2.500	4.528	MON	10,334	20,669	09/29/2022	12/26/2051
95003N-AD-8	WFMBS 22INV1 A4 - CMO/RMBS			4	1.A	9,766,198	88.5000	9,087,786	10,268,684	9,776,601	0	10,403	0	0	3.000	3.924	MON	25,672	179,702	05/24/2022	03/25/2052
95003N-AD-8	WFMBS 22INV1 A4 - CMO/RMBS			4	1.A	2,064,036	88.5000	1,920,657	2,170,234	2,066,235	0	2,199	0	0	3.000	3.924	MON	5,426	37,979	05/24/2022	03/25/2052
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						90,081,433	XXX	86,389,892	93,235,573	90,135,200	0	52,001	0	0	XXX	XXX	XXX	190,483	1,446,236	XXX	XXX
05551J-AA-8	BAMLL 20BOC A - CMBS			4	1.A FE	8,239,942	85.7874	6,862,990	8,000,000	8,141,032	0	(33,842)	0	0	2.627	2.154	MON	8,173	210,160	02/07/2020	01/16/2032
05551J-AE-0	BAMLL 20BOC B - CMBS			4	1.D FE	2,059,903	84.3589	1,687,178	2,000,000	2,035,230	0	(8,425)	0	0	2.829	2.354	MON	2,200	56,580	02/07/2020	01/16/2032
05551X-AE-9	BGME 2021-VR B - CMBS			4,5	1.D FE	3,970,336	75.3885	3,015,542	4,000,000	3,974,631	0	3,615	0	0	2.994	3.142	MON	9,982	121,443	04/08/2021	01/12/2043
056083-AA-6	BXP 2017-GM A - CMBS			4	1.A	8,322,470	89.1098	7,614,432	8,545,000	8,348,375	0	25,905	0	0	3.379	3.948	MON	24,061	192,490	04/27/2022	06/15/2039
056083-AA-6	BXP 2017-GM A - CMBS			4	1.A	662,336	89.1098	605,947	680,000	664,490	0	2,154	0	0	3.379	3.943	MON	1,915	15,318	04/08/2022	06/15/2039
05609J-AA-0	BXHPP 21FILM A - CMBS			4	1.A	300,000	93.5220	280,566	300,000	300,000	0	0	0	0	4.968	5.633	MON	704	6,564	08/17/2021	08/15/2036
05609J-AJ-1	BXHPP 21FILM B - CMBS			4	1.A	1,500,000	90.8320	1,362,479	1,500,000	1,500,000	0	0	0	0	5.218	5.889	MON	3,696	36,624	08/17/2021	08/15/2036
05609X-AA-9	BX 22CLS A - CMBS			4	1.A	6,309,173	98.0305	6,200,431	6,325,000	6,309,381	0	208	0	0	5.760	5.843	MON	30,360	60,720	10/06/2022	10/14/2039
05609X-AA-9	BX 22CLS A - CMBS			4	1.A	703,236	98.0305	691,115	705,000	703,259	0	23	0	0	5.760	5.843	MON	3,384	6,768	10/06/2022	10/14/2039
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A	10,099,554	93.8849	9,388,486	10,000,000	10,054,558	0	(11,238)	0	0	3.966	3.855	MON	33,050	396,600	09/18/2018	09/17/2060
06036F-BB-6	BANK 2018-BNK15 A3 - CMBS			4	1.A	9,738,660	95.0442	9,504,419	10,000,000	9,722,151	0	(230)	0	0	4.138	4.719	MON	34,483	224,142	11/18/2022	11/18/2061
06427D-AR-4	BACM 2017-BNK3 A3 - CMBS			4	1.A	4,468,336	92.9545	4,139,289	4,453,029	4,456,619	0	(3,007)	0	0	3.311	3.275	MON	12,287	149,036	01/19/2018	02/17/2050
06427D-AS-2	BACM 2017-BNK3 A4 - CMBS			4	1.A	1,272,982	93.6787	1,157,869	1,236,000	1,251,344	0	(3,977)	0	0	3.574	3.224	MON	3,681	44,175	02/02/2017	02/17/2050
06539L-BA-7	BANK 2018-BNK13 A4 - CMBS			4	1.A	6,059,628	94.2221	5,653,327	6,000,000	6,031,708	0	(6,743)	0	0	3.953	3.843	MON	19,765	237,180	07/23/2018	08/17/2061
065402-BB-4	BANK 2019-BNK18 A3 - CMBS			4	1.A	8,079,728	89.9347	7,194,778	8,000,000	8,050,113	0	(8,616)	0	0	3.325	3.213	MON	22,167	266,000	05/21/2019	05/17/2062
065403-BB-2	BANK 2019-BNK17 A3 - CMBS			4	1.A	13,116,370	90.9889	11,760,311	12,925,000	13,072,370	0	(21,650)	0	0	3.456	3.243	MON	37,224	404,136	03/11/2022	04/17/2052
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS			4	1.A	4,175,206	86.9139	3,531,781	4,063,541	4,152,992	0	13,439	0	0	2.758	2.370	MON	9,339	112,072	06/04/2020	09/15/2062
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A	7,415,772	80.7089	5,811,039	7,200,000	7,387,213	0	(27,341)	0	0	2.285	1.951	MON	13,710	164,520	07/28/2021	06/17/2064
06540R-AD-6	BANK 2017-BNK9 A3 - CMBS			4	1.A	2,333,943	91.8849	2,123,423	2,310,961	2,326,070	0	1,871	0	0	3.279	3.119	MON	6,315	88,304	12/05/2017	11/15/2054
06540V-AZ-8	BANK 2019-BNK24 A2 - CMBS			4	1.A	6,463,514	86.1275	5,512,157	6,400,000	6,443,403	0	(6,894)	0	0	2.707	2.593	MON	14,437	173,248	12/11/2019	11/17/2062
06540Y-AH-2	BANK 2020-BNK28 A4 - CMBS			4	1.A	8,670,058	79.3670	6,948,595	8,755,022	8,680,338	0	8,196	0	0	1.844	1.962	MON	13,454	161,443	09/28/2021	03/15/2063
06541A-BB-5	BANK 2021-BNK31 A3 - CMBS			4	1.A	8,079,392	78.8878	6,311,025	8,000,000	8,063,706	0	(8,368)	0	0	1.771	1.657	MON	11,807	141,680	01/28/2021	02/18/2054
06541T-BA-6	BANK 2020-BNK29 A3 - CMBS			4	1.A	12,119,291	78.5649	9,427,782	12,000,000	12,093,391	0	(12,530)	0	0	1.742	1.628	MON	17,420	209,040	11/20/2020	11/17/2053
06541W-AW-2	BANK 2017-BNK5 A4 - CMBS			4	1.A	8,079,743	91.5598	7,324,784	8,000,000	8,032,330	0	(9,313)	0	0	3.131	3.017	MON	20,873	250,480	06/16/2017	06/17/2060

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
06541X-AE-0	BANK 2017-BNK7 A4 - CMBS			4	1.A	9,938,488	91.6449	9,164,489	10,000,000	9,954,434	0	6,546	0	0	3.175	3.275	MON	26,458	317,500	12/21/2018	09/17/2060
06542B-BC-0	BANK 2021-BNK32 A4 - CMBS			4	1.A	8,079,374	82.7877	6,623,018	8,000,000	8,064,289	0	(8,605)	0	0	2.349	2.231	MON	15,660	187,920	03/16/2021	04/17/2054
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS			4	1.A	5,812,352	91.4220	5,075,823	5,552,083	5,781,209	0	14,837	0	0	3.229	2.255	MON	14,940	194,518	01/19/2021	11/18/2050
07336A-AC-1	BBCMS 2022-C14 A3 - CMBS			4	1.A	2,059,980	88.0335	1,760,671	2,000,000	2,052,913	0	(7,067)	0	0	2.966	2.492	MON	4,943	49,433	02/02/2022	02/17/2055
08161B-AW-3	BMARK 2018-B3 A3 - CMBS			4	1.A	7,692,670	96.7421	7,536,209	7,790,000	7,710,933	0	18,263	0	0	3.746	4.274	MON	24,318	156,957	06/23/2022	04/12/2051
08161B-AW-3	BMARK 2018-B3 A3 - CMBS			4	1.A	546,691	96.7421	532,081	550,000	547,310	0	618	0	0	3.746	3.989	MON	1,717	12,018	05/26/2022	04/12/2051
08161C-AC-5	BMARK-18B2-A3 - CMBS			4	1.A	1,589,389	95.9652	1,540,241	1,605,000	1,592,357	0	2,969	0	0	3.544	3.921	MON	4,740	33,180	05/26/2022	02/17/2051
08161C-AC-5	BMARK-18B2-A3 - CMBS			4	1.A	396,109	95.9652	383,861	400,000	396,849	0	740	0	0	3.544	3.921	MON	1,181	8,269	05/26/2022	02/17/2051
08161Y-BD-4	BMARK 2022-B34 A2 - CMBS			4	1.A	3,588,450	95.1301	3,329,555	3,500,000	3,575,516	0	(12,934)	0	0	3.833	3.300	MON	11,180	90,930	03/30/2022	04/16/2055
08162R-AC-1	BMARK 2021-B23 4A1 - CMBS			4	1.A	8,079,606	79.2404	6,339,235	8,000,000	8,064,019	0	(13,916)	0	0	1.823	1.708	MON	12,153	145,840	01/29/2021	02/18/2054
08162R-AD-9	BMARK 2021-B23 A5 - CMBS			4	1.A	3,580,137	80.0653	2,922,384	3,650,000	3,591,208	0	6,261	0	0	2.070	2.289	MON	6,296	75,555	03/17/2021	02/18/2054
08162T-BA-0	BMARK 2018-B7 A3 - CMBS			4	1.A	2,788,666	94.5998	2,535,275	2,680,000	2,776,106	0	(12,560)	0	0	4.241	3.529	MON	9,472	85,244	03/16/2022	05/16/2053
08162W-BC-9	BMARK 2020-B19 A5 - CMBS			4	1.A	9,960,215	80.3896	8,038,956	10,000,000	9,964,816	0	3,559	0	0	1.850	1.899	MON	15,417	185,000	09/16/2021	09/17/2053
08163A-AE-3	BMARK 2020-B18 A5 - CMBS			4	1.A	7,801,563	80.8227	6,465,814	8,000,000	7,836,111	0	19,838	0	0	1.925	2.230	MON	12,833	154,000	03/25/2021	07/15/2053
08163E-BC-8	BMARK 2021-B26 A4 - CMBS			4	1.A	8,079,686	82.7321	6,618,565	8,000,000	8,065,406	0	(9,021)	0	0	2.295	2.171	MON	15,300	183,600	05/13/2021	06/17/2054
08163G-AU-4	BMARK 2021-B28 A5 - CMBS			4	1.A	8,239,984	80.0970	6,407,758	8,000,000	8,208,621	0	(29,464)	0	0	2.224	1.890	MON	14,825	177,896	08/03/2021	08/17/2054
08163N-BG-9	BMARK 2022-B32 A3 - CMBS			4	1.A	3,681,211	87.6675	3,133,235	3,574,000	3,668,198	0	(13,013)	0	0	3.042	2.564	MON	9,059	90,589	02/01/2022	01/15/2055
08163P-BD-1	BMARK 2022-B33 A2 - CMBS			4	1.A	2,059,990	92.6497	1,852,994	2,000,000	2,050,221	0	(9,769)	0	0	3.319	2.641	MON	5,531	49,779	02/24/2022	03/17/2055
12591Q-AQ-5	COMM 2014-UBS4 A4 - CMBS			4	1.A	5,049,639	96.7199	4,835,998	5,000,000	5,004,150	0	(6,101)	0	0	3.420	3.313	MON	14,250	170,886	07/23/2014	08/12/2047
12592M-BK-5	COMM 2014-LC17 A5 - CMBS			4	1.A	11,383,988	96.9665	10,641,105	10,974,000	11,044,459	0	(47,001)	0	0	3.917	3.485	MON	35,821	429,852	09/23/2014	10/11/2047
12592P-BE-2	COMM 2014-UBS6 A4 - CMBS			4	1.A	10,409,920	95.8560	9,880,310	10,307,446	10,315,806	0	(17,603)	0	0	3.378	3.302	MON	29,015	384,636	11/25/2014	12/12/2047
12593F-BD-5	COMM 2015-LC21 A4 - CMBS			4	1.A	7,797,855	95.2387	7,523,856	7,900,000	7,810,568	0	12,713	0	0	3.708	4.208	MON	24,411	97,644	08/10/2022	07/10/2048
12593Q-BH-2	COMM 2015-CCRE26 B - CMBS			4	1.A	3,905,824	93.0159	3,641,571	3,915,000	3,906,673	0	849	0	0	4.467	4.623	MON	14,573	104,018	05/10/2022	10/13/2048
12595B-AD-3	CSAIL 2017-C8 A4 - CMBS			4	1.A	5,149,998	91.2031	4,560,153	5,000,000	5,068,501	0	(15,818)	0	0	3.392	3.044	MON	14,133	169,598	06/22/2017	06/17/2050
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS			4	1.A	6,143,326	97.5524	6,131,165	6,285,000	6,162,054	0	18,728	0	0	3.977	5.550	MON	20,830	51,684	10/21/2022	05/10/2047
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS			4	1.A	1,448,122	97.5524	1,434,020	1,470,000	1,451,725	0	3,603	0	0	3.977	4.955	MON	4,872	14,615	09/15/2022	05/10/2047
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS			4	1.A	1,422,028	95.0474	1,273,218	1,339,561	1,359,963	0	(10,426)	0	0	3.231	2.358	MON	3,607	44,126	07/27/2016	06/15/2057
12659D-AE-0	COMM 22HC B - CMBS			4	1.A	10,299,604	85.3491	8,534,914	10,000,000	10,244,750	0	(54,854)	0	0	3.173	2.526	MON	26,442	290,858	01/12/2022	01/10/2039
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS			4	1.A	8,479,082	98.0259	8,332,198	8,500,000	8,482,372	0	3,290	0	0	4.023	4.171	MON	28,496	113,985	08/18/2022	03/12/2047
17322V-AT-3	CGCMT 2014-GC23 A4 - CMBS			4	1.A	8,470,449	96.5296	8,205,013	8,500,000	8,476,248	0	5,799	0	0	3.622	3.780	MON	25,656	153,935	06/03/2022	07/10/2047
17322V-AT-3	CGCMT 2014-GC23 A4 - CMBS			4	1.A	946,697	96.5296	917,031	950,000	947,345	0	648	0	0	3.622	3.780	MON	2,867	17,205	06/03/2022	07/10/2047
17322Y-AC-4	CGCMT 2014-GC25 A3 - CMBS			4	1.A	10,677,654	96.1299	10,163,379	10,572,549	10,585,641	0	(12,796)	0	0	3.372	3.258	MON	29,709	379,275	10/10/2014	10/11/2047
17323C-AE-7	CGCMT 2015-GC27 A5 - CMBS			4	1.A	12,154,596	95.0957	11,730,528	12,335,500	12,195,778	0	41,182	0	0	3.137	3.756	MON	32,247	222,592	06/30/2022	02/12/2048
17323C-AK-3	CGCMT 2015-GC27 B - CMBS			4	1.A	1,498,743	91.1446	1,394,512	1,530,000	1,505,744	0	7,002	0	0	3.772	4.618	MON	4,809	33,665	05/11/2022	02/12/2048
17323Y-AC-3	CGCMT 2015-GC31 A3 - CMBS			4	1.A	5,487,926	95.2821	5,177,512	5,433,875	5,437,761	0	(13,925)	0	0	3.497	3.448	MON	15,835	190,023	06/24/2015	06/12/2048
17327F-AC-0	CGCMT 2018-B2 A3 - CMBS			4	1.A	10,385,241	92.9686	9,296,864	10,000,000	10,298,780	0	(57,705)	0	0	3.744	3.085	MON	31,200	374,400	11/17/2021	03/10/2051
302975-BE-6	FREMF 2020-K105 B - CMBS			4	1.A	9,466,013	85.2484	7,454,975	8,745,000	9,346,202	0	(78,872)	0	0	3.530	2.456	MON	25,725	308,699	06/17/2021	02/25/2030
302984-AS-8	FREMF 2020-K104 B - CMBS			4	1.A	8,159,224	85.9575	6,421,029	7,470,000	8,042,143	0	(75,623)	0	0	3.539	2.388	MON	22,031	268,191	06/09/2021	02/25/2052
30300Y-AU-3	FREMF 2017-K67 C - CMBS			4	1.A	2,242,078	90.3891	1,898,170	2,100,000	2,203,854	0	(21,791)	0	0	3.944	2.818	MON	6,901	84,034	03/22/2021	09/27/2049
30315D-AS-7	FREMF 2019-K103 B - CMBS			4	1.A	9,939,025	85.9939	7,980,239	9,280,000	9,847,645	0	(77,029)	0	0	3.453	2.517	MON	26,707	325,173	10/18/2021	12/26/2051
35708V-AS-1	FREMF 2017-K70 B - CMBS			4	1.A	3,673,918	92.0388	3,132,079	3,403,000	3,626,155	0	(43,350)	0	0	3.805	2.419	MON	10,790	131,437	11/18/2021	12/27/2049
36250G-AN-5	GSMS 2015-GC30 A3 - CMBS			4	1.A	5,392,840	94.7990	4,911,339	5,180,790	5,322,761	0	(62,291)	0	0	3.119	1.799	MON	13,466	164,078	11/17/2021	05/12/2050
36250G-AP-0	GSMS 2015-GC30 A4 - CMBS			4	1.A	10,046,745	94.8851	9,773,543	10,300,402	10,077,357	0	30,611	0	0	3.382	4.371	MON	29,030	163,422	09/27/2022	05/12/2050
36250H-AD-5	GSMS 2014-GC26 A4 - CMBS			4	1.A	6,518,129	95.8830	6,175,501	6,440,661	6,447,722	0	(17,433)	0	0	3.364	3.261	MON	18,055	243,314	12/21/2017	11/13/2047
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS			4	1.A	7,409,629	95.4334	6,930,171	7,261,787	7,301,263	0	(18,467)	0	0	3.498	3.245	MON	21,168	263,219	01/10/2017	07/10/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36250S-AB-5	GSMS 2018-GS10 A2 - CMBS			4	1.A	1,019,689	99.0721	980,814	990,000	992,007	0	(6,623)	0	0	4.003	3.335	MON	3,302	39,630	07/18/2018	07/12/2051
36250S-AD-1	GSMS 2018-GS10 A4 - CMBS			4	1.A	6,059,737	93.2787	5,596,720	6,000,000	6,032,616	0	(6,536)	0	0	3.890	3.784	MON	19,450	233,400	07/18/2018	07/12/2051
36251X-AQ-0	GSMS 2016-GS4 A3 - CMBS			4	1.A	4,312,417	92.2666	3,939,742	4,269,953	4,285,512	0	(4,437)	0	0	3.178	3.066	MON	11,308	135,699	11/16/2016	11/15/2049
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS			4	1.A	6,297,514	91.5850	5,724,064	6,250,000	6,275,138	0	(5,564)	0	0	3.703	3.635	MON	19,286	226,809	06/28/2022	02/12/2052
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS			4	1.A	8,466,465	97.7208	8,306,271	8,500,000	8,472,599	0	6,135	0	0	3.998	4.242	MON	28,319	113,277	08/17/2022	04/12/2047
36253G-AE-2	GSMS 2014-GC24 A5 - CMBS			4	1.A	13,014,939	96.6238	12,319,533	12,750,000	12,788,924	0	(30,728)	0	0	3.931	3.700	MON	41,767	439,781	05/17/2022	09/12/2047
36257H-BN-5	GSMS 2019-GC40 A3 - CMBS			4	1.A	8,079,832	86.7919	6,943,350	8,000,000	8,051,940	0	(8,313)	0	0	2.904	2.795	MON	19,360	232,320	06/26/2019	07/10/2052
36257H-BN-5	GSMS 2019-GC40 A3 - CMBS			4	1.A	1,206,422	86.7919	998,107	1,150,000	1,189,682	0	(5,938)	0	0	2.904	2.311	MON	2,783	33,396	02/12/2020	07/10/2052
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS			4	1.A	2,423,986	85.3559	2,048,541	2,400,000	2,416,868	0	(2,504)	0	0	2.658	2.546	MON	5,316	63,802	01/10/2020	02/14/2053
38406J-AA-6	GRACE 20GRCE A - CMBS			4	1.A	4,118,499	76.8250	3,073,000	4,000,000	4,099,843	0	(11,756)	0	0	2.347	2.007	MON	7,823	93,880	08/10/2021	12/10/2040
44217N-AC-0	HGMT 2015-HGLR 1A2 - CMBS			4	1.A	4,012,969	91.8577	3,674,309	4,000,000	4,002,982	0	(1,904)	0	0	3.087	3.054	MON	10,289	123,462	05/12/2017	03/05/2037
46117N-AA-0	TOWN 22STAY A - CMBS			4,5	1.A	8,457,500	99.3425	8,444,110	8,500,000	8,503,970	0	46,471	0	0	6.824	7.246	MON	27,392	160,308	07/29/2022	08/15/2039
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS			4	1.A	10,153,390	94.7417	9,474,173	10,000,000	10,071,942	0	(22,580)	0	0	3.944	3.732	MON	32,870	394,440	02/12/2019	06/16/2051
465979-AA-0	JPMCC 22NXSS A - CMBS			4	1.A FE	8,478,750	99.7484	8,478,616	8,500,000	8,500,929	0	22,179	0	0	5.973	6.912	MON	23,976	102,710	09/16/2022	09/09/2024
46643P-BE-9	JPMBB 2014-C25 A5 - CMBS			4	1.A	10,299,920	96.2322	9,623,216	10,000,000	10,050,220	0	(34,710)	0	0	3.672	3.322	MON	30,600	367,200	11/04/2014	11/18/2047
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS			4	1.A	7,855,352	95.1971	7,426,655	7,801,348	7,801,190	0	(5,890)	0	0	3.451	3.413	MON	22,435	254,958	05/05/2022	07/15/2050
61691Q-AD-0	MSC 2018-L1 A3 - CMBS			4	1.A	9,695,590	93.7341	8,998,472	9,600,000	9,652,469	0	(10,970)	0	0	4.139	4.027	MON	33,112	397,344	10/12/2018	10/17/2051
61763B-AT-1	MSBAM 2013-C13 A3 - CMBS			4	1.A	1,796,211	98.3267	1,748,698	1,778,457	1,776,837	0	(3,447)	0	0	3.766	3.722	MON	5,581	66,977	11/27/2013	11/16/2046
61763K-BD-5	MSBAM 2014-C15 B - CMBS			4	1.A	2,300,466	96.2936	2,205,123	2,290,000	2,295,163	0	(5,303)	0	0	4.565	4.234	MON	8,712	69,692	04/27/2022	04/17/2047
61763K-BD-5	MSBAM 2014-C15 B - CMBS			4	1.A	512,331	96.2936	491,097	510,000	511,150	0	(1,181)	0	0	4.565	4.234	MON	1,940	15,521	04/27/2022	04/17/2047
61763M-AE-0	MSBAM 2014-C16 A4 - CMBS			4	1.A	3,930,984	97.3726	3,790,006	3,892,269	3,891,888	0	(6,009)	0	0	3.600	3.505	MON	11,677	170,975	06/05/2014	06/17/2047
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS			4	1.A	7,769,789	95.9178	7,451,354	7,768,479	7,743,077	0	312	0	0	3.246	3.405	MON	21,014	195,370	04/28/2022	12/17/2047
61767E-AD-6	MSBAM 2017-C34 A3 - CMBS			4	1.A	10,099,643	91.7103	9,171,032	10,000,000	10,044,970	0	(9,678)	0	0	3.276	3.161	MON	27,300	327,600	10/06/2017	11/15/2052
61767Y-AY-6	MSC 2018-H3 A4 - CMBS			4	1.A	3,534,929	93.7199	3,280,196	3,500,000	3,517,621	0	(4,131)	0	0	3.914	3.799	MON	11,416	136,990	06/27/2018	07/17/2051
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A	6,824,904	80.0201	5,281,329	6,600,000	6,793,125	0	(21,041)	0	0	2.585	2.206	MON	14,220	170,636	06/16/2021	07/17/2041
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A	1,137,484	80.0201	880,221	1,100,000	1,132,188	0	(3,507)	0	0	2.585	2.206	MON	2,370	28,439	06/16/2021	07/17/2041
88581E-AB-7	3650R 2021-PF1 A3 - CMBS			4	1.A	4,975,893	84.4789	4,203,672	4,976,000	4,975,300	0	(535)	0	0	1.995	1.991	MON	8,273	99,271	11/05/2021	11/18/2054
90269P-AA-9	UBSBM 2012-WRM A - CMBS			4	1.C FE	32,322	99.8573	31,645	31,690	32,019	0	323	0	0	3.663	3.443	MON	97	1,161	06/22/2012	06/12/2030
90276V-AD-1	UBSCM 2018-C8 A3 - CMBS			4	1.A	8,358,493	92.7908	7,679,334	8,275,969	8,317,606	0	(7,761)	0	0	3.720	3.600	MON	25,656	311,855	02/12/2018	02/17/2051
929342-AA-1	WMRK 2022-WMRK A - CMBS			4,5	1.A	3,969,965	99.6236	3,984,943	4,000,000	3,975,374	0	5,408	0	0	7.092	7.805	MON	13,395	21,944	10/28/2022	11/15/2035
92938C-AE-7	WFRBS 2013-C15 ASB - CMBS			4	1.A	146,855	99.5300	141,788	142,458	142,389	0	(689)	0	0	3.720	3.276	MON	442	6,091	12/21/2017	08/17/2046
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS			4	1.A	1,353,108	98.8540	1,324,433	1,339,788	1,337,567	0	(3,382)	0	0	4.136	4.181	MON	4,618	62,132	09/17/2013	09/17/2046
92939H-AY-1	WFRBS 2014-C23 A5 - CMBS			4	1.A	3,089,850	96.9064	2,907,193	3,000,000	3,013,771	0	(10,580)	0	0	3.917	3.567	MON	9,793	117,510	09/18/2014	10/17/2057
92939K-AD-0	WFRBS 2014-C24 A4 - CMBS			4	1.A	5,012,871	95.3461	4,767,306	5,000,000	4,997,250	0	(2,110)	0	0	3.343	3.320	MON	13,929	167,150	12/29/2015	11/18/2047
92939K-AE-8	WFRBS 2014-C24 A5 - CMBS			4	1.A	4,112,283	96.2889	3,851,556	4,000,000	4,018,896	0	(13,322)	0	0	3.607	3.272	MON	12,023	144,280	01/08/2016	11/18/2047
94989A-AT-2	WFCM 2014-LC18 A4 - CMBS			4	1.A	8,806,214	95.4382	8,325,656	8,723,605	8,733,527	0	(11,593)	0	0	3.147	3.033	MON	22,878	274,532	12/21/2017	12/17/2047
94989A-AU-9	WFCM 2014-LC18 A5 - CMBS			4	1.A	4,119,916	95.4644	3,818,576	4,000,000	4,022,251	0	(13,651)	0	0	3.405	3.059	MON	11,350	136,200	12/12/2014	12/17/2047
94989K-AU-7	WFCM 2015-C29 A3 - CMBS			4	1.A	4,888,451	95.3412	4,564,438	4,787,475	4,799,168	0	(26,678)	0	0	3.368	3.205	MON	13,437	164,152	09/27/2016	06/17/2048
94989M-AD-1	WFCM 2015-NXS2 A4 - CMBS			4	1.A	9,850,420	95.4821	9,548,205	10,000,000	9,780,601	0	(26,669)	0	0	3.498	4.537	MON	29,150	221,540	11/18/2022	07/17/2058
94989N-BD-8	WFCM 2015-C30 A3 - CMBS			4	1.A	9,408,642	94.8503	8,835,822	9,315,542	9,332,460	0	(12,943)	0	0	3.411	3.299	MON	26,479	317,753	07/27/2015	09/17/2058
94989T-AY-0	WFCM 2015-LC22 A3 - CMBS			4	1.A	4,748,353	95.2907	4,480,156	4,701,568	4,699,420	0	(19,756)	0	0	3.572	3.559	MON	13,995	170,288	09/15/2015	09/17/2058
94989W-AT-4	WFCM 2015-C31 ASB - CMBS			4	1.A	1,378,781	96.8850	1,296,935	1,338,634	1,345,003	0	(3,224)	0	0	3.487	3.040	MON	3,890	46,678	10/29/2015	11/18/2048
95000D-BC-4	WFCM 2016-C34 A3 - CMBS			4	1.A	230,625	94.2632	212,092	225,000	228,704	0	(1,868)	0	0	2.834	1.976	MON	531	6,377	12/15/2021	06/17/2049
95000F-AV-8	WFCM 2016-C35 AS - CMBS			4	1.A	2,059,978	89.8111	1,796,223	2,000,000	2,021,373	0	(6,478)	0	0	3.184	2.838	MON	5,307	63,680	07/15/2016	07/17/2048
95000J-AU-2	WFCM 2016-LC25 A3 - CMBS			4	1.A	14,945,109	93.1871	13,789,336	14,797,475	14,846,734	0	(17,523)	0	0	3.374	3.259	MON	41,606	499,570	11/22/2016	12/17/2059

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
95000L-AY-9	WFCM 2016-C33 A3 - CMBS			4	1.A	5,305,704	93.5907	4,978,567	5,319,510	5,304,295	0	1,276	0	0	3.162	3.242	MON	14,017	169,485	03/02/2022	03/17/2059
95000L-BE-2	WFCM 2016-C33 B - CMBS			4	1.A	1,876,951	91.7640	1,789,397	1,950,000	1,882,533	0	5,582	0	0	4.506	5.712	MON	7,322	21,967	09/08/2022	03/17/2059
95000L-BE-2	WFCM 2016-C33 B - CMBS			4	1.A	1,558,790	91.7640	1,424,177	1,552,000	1,557,192	0	(1,598)	0	0	4.506	4.372	MON	5,828	46,622	04/18/2022	03/17/2059
95000X-AE-7	WFCM 2017-C39 A4 - CMBS			4	1.A	4,039,964	91.4069	3,656,277	4,000,000	4,016,626	0	(4,788)	0	0	3.157	3.042	MON	10,523	126,280	08/10/2017	09/16/2050
95000X-AF-4	WFCM 2017-C39 A5 - CMBS			4	1.A	1,029,950	92.1579	921,579	1,000,000	1,014,086	0	(3,164)	0	0	3.418	3.069	MON	2,848	34,180	08/10/2017	09/16/2050
95000Y-AX-3	WFCM 2017-C40 A3 - CMBS			4	1.A	5,049,710	92.0028	4,600,140	5,000,000	5,021,390	0	(5,967)	0	0	3.317	3.202	MON	13,821	165,850	10/05/2017	10/17/2050
95001A-BC-9	WFCM 2017-C41 A3 - CMBS			4	1.A	2,104,364	91.3619	1,886,623	2,065,000	2,098,348	0	(6,016)	0	0	3.210	2.822	MON	5,524	49,715	02/28/2022	11/18/2050
95001M-AE-0	WFCM 2017-C38 A4 - CMBS			4	1.A	4,874,477	91.6198	4,421,961	4,826,425	4,845,992	0	(4,914)	0	0	3.190	3.072	MON	12,830	153,963	06/27/2017	07/15/2050
95001N-AX-6	WFCM 2018-C45 A3 - CMBS			4	1.A	11,419,143	93.9876	10,297,473	10,956,207	11,317,970	0	(78,041)	0	0	3.920	3.196	MON	35,790	479,518	12/22/2021	06/15/2051
95001N-AX-6	WFCM 2018-C45 A3 - CMBS			4	1.A	2,603,792	93.9876	2,253,656	2,397,823	2,574,060	0	(29,798)	0	0	3.920	2.368	MON	7,833	104,945	12/22/2021	06/15/2051
95003D-BJ-6	WFCM 2021-C60 A4 - CMBS			4	1.A	16,479,840	80.2034	12,832,542	16,000,000	16,414,352	0	(46,257)	0	0	2.342	2.005	MON	31,227	374,720	07/16/2021	08/17/2054
95003Q-AC-3	WFCM 2021-C61 A2 - CMBS			4	1.A	2,574,963	90.4688	2,261,720	2,500,000	2,557,831	0	(16,030)	0	0	2.503	1.819	MON	5,215	62,575	11/19/2021	11/16/2054
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						722,437,916	XXX	649,952,474	713,266,881	718,327,578	0	(1,156,543)	0	0	XXX	XXX	XXX	1,946,398	20,338,116	XXX	XXX
02008J-AC-0	ALLYA 2022-1 A3 - ABS			4	1.A FE	3,824,259	97.4181	3,726,243	3,825,000	3,824,450	0	190	0	0	3.310	3.342	MON	5,627	72,799	05/10/2022	11/16/2026
02008J-AD-8	ALLYA 2022-1 A4 - ABS			4	1.A FE	2,428,690	97.2813	2,383,392	2,450,000	2,431,775	0	3,084	0	0	3.450	3.740	MON	3,757	45,562	06/13/2022	06/15/2027
02582J-HU-7	AMXCA 2018-2 A - ABS			4	1.A FE	99,790	99.6799	99,680	100,000	99,940	0	149	0	0	3.010	3.328	MON	134	1,505	06/28/2022	10/15/2025
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	1,572,894	99.4401	1,541,322	1,550,000	1,550,540	0	(2,597)	0	0	3.070	2.900	MON	2,115	47,585	04/03/2013	03/15/2048
03065W-AB-1	AMCAR 2022-2 A2A - ABS			4	1.A FE	6,171,453	99.3399	6,131,180	6,171,920	6,171,651	0	198	0	0	4.200	4.245	MON	9,361	126,730	06/14/2022	12/18/2025
03065W-AB-1	AMCAR 2022-2 A2A - ABS			4	1.A FE	1,382,194	99.3399	1,373,174	1,382,299	1,382,238	0	44	0	0	4.200	4.245	MON	2,096	28,383	06/14/2022	12/18/2025
038779-AB-0	ARBYS 2020-1 A2 - RMBS			2	2.C FE	3,935,369	84.4748	3,302,965	3,910,000	3,944,650	0	991	0	0	3.237	3.395	JAJO	21,446	126,567	07/24/2020	07/30/2050
05602R-AD-3	BMWOT 2022-A A3 - ABS			4	1.A FE	6,023,831	97.4039	6,004,951	6,165,000	6,036,063	0	12,232	0	0	3.210	4.660	MON	3,298	65,741	11/03/2022	08/25/2026
05602R-AE-1	BMWOT 2022-A A4 - ABS			4	1.A FE	2,079,383	96.1693	2,000,320	2,080,000	2,079,491	0	108	0	0	3.440	3.474	MON	1,193	43,130	05/10/2022	12/26/2028
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T			4	2.B	2,130,749	89.7770	1,912,923	2,130,749	2,130,749	0	0	0	0	5.350	5.410	MON	5,066	113,995	10/03/2011	06/15/2036
08884@-AA-0	BGS CTL PASS THROUGH TRUST SERIES 2012 (			4	2.B	3,535,534	90.0740	3,184,597	3,535,534	3,535,534	0	0	0	0	5.052	5.105	MON	7,938	178,600	01/12/2012	11/15/2033
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	3,645,623	89.3271	3,245,440	3,633,208	3,634,769	0	(8,042)	0	0	1.690	1.678	MON	2,729	61,401	07/27/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS			4	1.D FE	1,420,758	82.6091	1,174,225	1,421,422	1,420,563	0	(279)	0	0	1.990	2.013	MON	1,257	28,308	07/14/2020	07/15/2060
12664J-AB-6	CNH 2022-C A2 - ABS			4	1.A FE	4,249,986	100.3838	4,266,310	4,250,000	4,249,980	0	(7)	0	0	5.420	5.482	MON	10,238	14,077	11/17/2022	07/15/2026
126650-BP-4	CVSPAS 06 CRT - ABS			1	2.B FE	1,728,284	98.5957	1,606,136	1,629,013	1,710,542	0	(5,579)	0	0	6.036	5.045	MON	5,736	98,327	12/23/2019	12/10/2028
14043G-AB-0	COPAR 2022-2 A2A - ABS			4	1.A FE	1,769,911	99.0434	1,753,068	1,770,000	1,769,944	0	33	0	0	3.740	3.774	MON	2,942	22,985	08/02/2022	09/15/2025
14043G-AD-6	COPAR 2022-2 A3 - ABS			4	1.A FE	1,699,878	97.7439	1,661,647	1,700,000	1,699,898	0	20	0	0	3.660	3.691	MON	2,765	21,604	08/02/2022	05/17/2027
14043Q-AB-8	COPAR 2022-1 A2 - ABS			4	1.A FE	869,322	98.6893	858,009	869,404	869,365	0	43	0	0	2.710	2.734	MON	1,047	14,464	04/26/2022	06/16/2025
14043Q-AC-6	COPAR 2022-1 A3 - ABS			4	1.A FE	2,611,429	96.8194	2,528,922	2,612,000	2,611,575	0	146	0	0	3.170	3.200	MON	3,680	50,830	04/26/2022	04/15/2027
14043Q-AD-4	COPAR 2022-1 A4 - ABS			4	1.A FE	4,556,390	96.0124	4,387,765	4,570,000	4,558,231	0	1,841	0	0	3.320	3.426	MON	6,743	93,142	06/09/2022	09/15/2027
14316N-AD-1	CARMX 2021-1 A4 - ABS			4	1.A FE	1,003,232	91.5208	970,120	1,060,000	1,020,092	0	16,860	0	0	0.530	2.850	MON	250	4,214	04/06/2022	10/15/2026
14318M-AD-1	CARMX 2022-3 A3 - ABS			4	1.A FE	4,249,900	98.0880	4,168,739	4,250,000	4,249,916	0	16	0	0	3.970	4.004	MON	7,499	67,959	07/12/2022	04/15/2027
14318M-AE-9	CARMX 2022-3 A4 - ABS			4	1.A FE	4,249,931	97.4404	4,141,216	4,250,000	4,249,936	0	6	0	0	4.060	4.095	MON	7,669	69,499	07/12/2022	02/15/2028
14687J-AF-6	CRVNA 2021-P3 A4 - ABS			4	1.A FE	1,296,797	87.1935	1,133,515	1,300,000	1,297,816	0	824	0	0	1.030	1.098	MON	781	13,390	09/30/2021	06/10/2027
14688D-AD-3	CRVNA 2022-P1 A4 - ABS			4	1.A FE	4,237,881	92.2447	3,920,398	4,250,000	4,240,245	0	2,364	0	0	3.520	3.631	MON	8,727	103,889	03/31/2022	02/10/2028
17305E-GM-1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	4,649,808	99.3371	4,619,175	4,650,000	4,649,941	0	3	0	0	3.290	3.288	MN	16,148	152,985	05/21/2018	05/23/2025
233046-AN-1	DNKN 211 A2I - RMBS			4	2.B FE	2,004,889	85.3255	1,710,563	2,004,750	2,008,273	0	3,383	0	0	2.045	2.769	FMAN	4,669	44,300	10/19/2021	11/20/2051
233046-AQ-4	DNKN 211 A22 - RMBS			4	2.B FE	8,910,000	82.1400	7,318,674	8,910,000	8,910,000	0	0	0	0	2.493	2.858	FMAN	25,298	240,020	10/15/2021	11/20/2051
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	3,555,705	86.7086	3,086,826	3,560,000	3,556,123	0	337	0	0	2.060	2.082	MON	1,222	73,336	11/03/2021	02/27/2051
23802W-AG-6	COLO 212 A2 - ABS			4	1.G FE	2,749,621	86.7122	2,384,586	2,750,000	2,749,658	0	36	0	0	2.400	2.414	MON	1,100	66,000	10/21/2021	10/25/2051
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	3,904,539	86.3316	3,345,706	3,875,413	3,892,808	0	(6,196)	0	0	3.668	3.714	JAJO	26,061	124,314	03/15/2022	10/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	429,967	86.3316	377,809	437,625	431,727	0	1,761	0	0	3.668	4.284	JAJO	2,943	12,039	03/16/2022	10/25/2049
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	3,557,912	83.1151	2,947,261	3,546,000	3,560,621	0	2,902	0	0	2.662	2.751	JAJO	17,306	94,395	04/12/2021	04/25/2051
25755T-AP-5	DPABS 2021-1 AII - RMBS			4	2.A FE	3,561,883	79.8930	2,833,006	3,546,000	3,560,203	0	(1,441)	0	0	3.151	3.128	JAJO	20,485	111,734	04/09/2021	04/25/2051
345295-AB-5	FORDO 2022-D A2A - ABS			4	1.A FE	3,189,780	100.2204	3,197,031	3,190,000	3,189,800	0	20	0	0	5.370	5.438	MON	7,613	10,944	11/17/2022	08/15/2025
34533Y-AE-0	FORDO 2020-C A4 - ABS			4	1.A FE	5,452,552	93.4756	5,412,239	5,790,000	5,550,694	0	98,143	0	0	0.510	3.276	MON	1,312	19,686	05/03/2022	08/15/2026
34533Y-AF-7	FORDO 2020-C B - ABS			4	1.B FE	5,128,252	92.2056	4,997,545	5,420,000	5,199,554	0	71,302	0	0	0.790	2.704	MON	1,903	32,113	03/31/2022	08/15/2026
34534L-AD-9	FORDO 2022-B - ABS			4	1.A FE	1,909,897	97.7869	1,867,730	1,910,000	1,909,919	0	23	0	0	3.740	3.772	MON	3,175	33,336	06/22/2022	09/15/2026
36128#-AA-5	G & M PIER LEWISVILLE, LLC - ABS			4	2.C YE	1,131,491	97.2460	1,109,392	1,140,810	1,143,787	0	224	0	0	6.400	6.606	MON	6,084	73,581	12/15/2008	01/15/2025
361886-CH-5	GFORT 2020-1 A - ABS			4	1.A FE	149,965	97.0985	145,648	150,000	149,993	0	12	0	0	0.680	0.689	MON	45	1,020	09/09/2020	08/15/2025
36246M-AU-3	AMTTOW 2015-2 A - RMBS			1,2	1.A FE	13,504,595	93.2202	12,584,720	13,500,000	13,500,225	0	(120)	0	0	3.482	3.506	MON	20,892	470,070	12/21/2017	06/15/2050
362585-AC-5	GMCAR 2022-2 A3 - ABS			4	1.A FE	1,259,737	96.8807	1,220,697	1,260,000	1,259,814	0	77	0	0	3.130	3.129	MON	1,628	26,366	04/05/2022	02/16/2027
362585-AD-3	GMCAR 2022-2 A4 - ABS			4	1.A FE	679,908	95.6047	650,112	680,000	679,926	0	17	0	0	3.270	3.276	MON	921	14,918	04/05/2022	04/17/2028
36265W-AD-5	GMCAR 2022-3 A3 - ABS			4	1.A FE	1,659,989	97.7716	1,623,009	1,660,000	1,659,991	0	3	0	0	3.640	3.668	MON	2,518	25,680	07/06/2022	04/16/2027
36265W-AE-3	GMCAR 2022-3 A4 - ABS			4	1.A FE	1,529,890	97.1285	1,486,065	1,530,000	1,529,904	0	14	0	0	3.710	3.741	MON	2,365	24,124	07/07/2022	12/16/2027
36266F-AC-3	GMALT 2022-2 A3 - ABS			4	1.A FE	1,249,870	97.8301	1,222,877	1,250,000	1,249,832	0	(37)	0	0	3.420	3.455	MON	1,306	26,125	05/03/2022	06/21/2025
36266F-AD-1	GMALT 2022-2 A4 - ABS			4	1.A FE	3,999,231	97.5940	3,903,758	4,000,000	3,999,442	0	211	0	0	3.540	3.575	MON	4,327	86,533	05/03/2022	05/21/2026
36804P-AF-3	GATX CORP - ABS			4	2.B FE	44,543	97.9660	43,637	44,543	44,542	0	0	0	0	5.697	5.698	JJ	1,262	2,911	03/17/2005	01/02/2025
380130-AD-6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20			4	1.A FE	5,949,451	98.2868	5,848,062	5,950,000	5,949,561	0	110	0	0	4.010	4.049	N/A	7,290	81,520	08/09/2022	09/22/2025
380130-AE-4	GMALT 2022-3 A4 - ABS			4	1.A FE	6,374,106	98.0266	6,249,196	6,375,000	6,374,248	0	142	0	0	4.110	4.152	MON	8,006	89,521	08/09/2022	08/20/2026
43815P-AB-5	HAROT 2022-2 A2 - ABS			4	1.A FE	1,701,120	99.0239	1,703,211	1,720,000	1,704,054	0	2,934	0	0	3.810	5.237	MON	2,366	10,922	11/10/2022	03/18/2025
43815P-AC-3	HAROT 2022-2 A3 - ABS			4	1.A FE	1,039,938	97.9098	1,018,262	1,040,000	1,039,947	0	9	0	0	3.730	3.762	MON	1,401	12,284	08/15/2022	07/20/2026
43815P-AD-1	HAROT 2022-2 A4 - ABS			4	1.A FE	794,826	97.6046	775,956	795,000	794,842	0	17	0	0	3.760	3.797	MON	1,079	9,466	08/15/2022	12/18/2028
466365-AD-5	JACK 221 A21 - RMBS			4	2.B FE	2,955,000	86.6606	2,560,821	2,955,000	2,955,000	0	0	0	0	3.445	3.836	FMAN	10,180	80,309	02/02/2022	02/26/2052
466365-AE-3	JACK 221 A22 - RMBS			4	2.B FE	2,955,000	78.3726	2,315,910	2,955,000	2,955,000	0	0	0	0	4.136	4.180	FMAN	12,222	96,417	02/02/2022	02/26/2052
58768P-AB-0	MBART 2022-1 A2 - ABS			4	1.A FE	8,499,457	100.1523	8,512,947	8,500,000	8,499,504	0	47	0	0	5.260	5.325	MON	19,871	28,565	11/15/2022	10/15/2025
606940-AB-0	MMAF 22B A2 - ABS			4	1.A FE	4,249,451	100.1398	4,255,942	4,250,000	4,249,506	0	55	0	0	5.570	5.645	MON	14,467	19,727	11/01/2022	09/09/2025
65480L-AD-7	NALT 2022-A A3 - ABS			4	1.A FE	9,970,880	98.4770	9,847,699	10,000,000	9,973,719	0	2,840	0	0	3.810	4.091	MON	16,933	154,093	11/18/2022	05/15/2025
78403D-AR-1	SBATOW 2020-2 2C - RMBS			4	1.F FE	2,425,620	83.8548	2,012,515	2,400,000	2,421,379	0	(3,311)	0	0	2.328	2.191	MON	2,483	55,872	09/30/2021	07/15/2052
78403D-AV-2	SBATOW 2021-2 C - RMBS			4	1.F FE	2,000,000	84.8314	1,696,628	2,000,000	2,000,000	0	0	0	0	1.840	1.885	MON	1,636	36,800	10/08/2021	10/16/2051
80285U-AD-3	SDART 2022-3 A3 - ABS			4	1.A FE	4,268,610	98.1664	4,250,604	4,330,000	4,278,461	0	9,851	0	0	3.400	4.653	MON	6,543	34,623	11/18/2022	12/15/2026
80286F-AB-9	SDART 2022-4 A2 - ABS			4	1.A FE	7,454,427	99.6065	7,425,376	7,454,707	7,454,576	0	148	0	0	4.430	4.090	MON	13,418	121,605	07/12/2022	07/15/2025
80286F-AB-9	SDART 2022-4 A2 - ABS			4	1.A FE	742,806	99.6065	739,911	742,833	742,820	0	15	0	0	4.430	4.090	MON	1,337	12,117	07/12/2022	07/15/2025
80287H-AC-2	SDART 2022-5 A3 - ABS			4	1.A FE	1,509,943	98.1528	1,482,107	1,510,000	1,509,955	0	12	0	0	4.110	4.148	MON	2,758	19,135	08/16/2022	08/17/2026
802918-AB-8	SDART 2022-6 A2 - ABS			4	1.A FE	2,074,961	99.5399	2,065,453	2,075,000	2,074,975	0	14	0	0	4.370	4.412	MON	4,030	21,158	09/12/2022	05/15/2025
81761T-AA-3	SERV 2020-1 A21 - RMBS			4	2.C FE	6,790,579	80.0577	5,348,655	6,681,000	6,811,280	0	22,875	0	0	2.841	3.147	JAJO	32,162	189,807	09/01/2021	01/30/2051
83546D-AJ-7	SONIC 2020-1 A22 - RMBS			2	2.B FE	3,125,333	84.6452	2,645,445	3,125,333	3,125,333	0	0	0	0	4.336	4.403	MON	4,141	135,514	01/15/2020	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS			2	2.B FE	3,965,121	79.5716	3,143,078	3,950,000	3,964,750	0	(260)	0	0	2.190	2.204	MON	2,643	86,505	08/02/2021	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - RMBS			2	2.B FE	3,974,070	72.2997	2,855,838	3,950,000	3,972,306	0	(595)	0	0	2.636	2.606	MON	3,182	104,122	08/02/2021	08/21/2051
85208N-AE-0	SPRNTS 1A2 - RMBS			1	2.A FE	508,750	98.6390	493,195	500,000	503,513	0	(4,715)	0	0	5.152	4.896	MJSD	787	25,760	04/23/2018	09/20/2029
85236K-AE-2	SIDC 211 A2 - ABS			4	1.G FE	2,495,313	86.4515	2,161,288	2,500,000	2,496,610	0	1,137	0	0	1.877	1.933	MON	521	46,664	11/09/2021	03/26/2046
87267W-AA-2	TMUST 221 A - ABS			4	1.A FE	4,249,456	99.8972	4,245,633	4,250,000	4,249,486	0	30	0	0	4.910	4.913	MON	6,376	39,416	10/04/2022	05/22/2028
87342R-AH-7	BELL 2021-1 A22 - RMBS			4	2.B FE	4,944,625	80.2852	3,974,117	4,950,000	4,946,206	0	1,163	0	0	2.294	2.401	FMAN	11,355	113,553	10/25/2021	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS			2	2.B FE	3,217,500	75.9650	2,444,174	3,217,500	3,217,500	0	0	0	0	2.542	2.560	FMAN	8,179	81,789	08/11/2021	08/25/2051
89190G-AD-9	TAOT 2021-B A4 - ABS			4	1.A FE	5,120,328	91.3427	4,983,656	5,456,000	5,203,076	0	82,748	0	0	0.530	2.960	MON	1,285	19,278	04/27/2022	10/15/2026
89233M-AE-3	TAOT 2019-D A4 - ABS			4	1.A FE	444,973	98.2906	442,308	450,000	447,740	0	2,767	0	0	1.990	3.161	MON	398	4,478	06/13/2022	02/18/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89237J-AA-4	TALNT 2020-1 A - ABS			4	1.A FE	2,322,107	91.5490	2,256,683	2,465,000	2,354,243	0	32,136	0	0	1.350	3.323	MON	555	24,958	04/06/2022	05/25/2033
89238J-AC-9	TAOT 2021-D A3 - ABS			4	1.A FE	3,985,371	94.2100	4,003,925	4,250,000	4,015,615	0	30,243	0	0	0.710	5.826	MON	1,341	5,029	11/03/2022	04/15/2026
89239H-AB-4	TAOT 2022-D A2A - ABS			4	1.A FE	2,759,969	100.1613	2,764,453	2,760,000	2,759,980	0	11	0	0	5.260	5.329	MON	6,452	14,949	11/01/2022	01/15/2026
92212K-AD-8	VDC 211 A2 - ABS			4	1.G FE	4,750,000	86.0767	4,088,643	4,750,000	4,750,000	0	0	0	0	2.165	2.175	MON	4,571	102,837	10/27/2021	10/15/2046
92212K-AD-8	VDC 211 A2 - ABS			4	1.G FE	2,125,000	86.0767	1,829,130	2,125,000	2,125,000	0	0	0	0	2.165	2.175	MON	2,045	46,006	10/27/2021	10/15/2046
92348K-AM-5	VZMT 2022-1 B - RMBS			4	1.C FE	869,992	97.5736	848,890	870,000	869,998	0	6	0	0	1.270	1.277	MON	276	9,975	01/19/2022	01/20/2027
92348K-AN-3	VZMT 2022-1 C - RMBS			4	1.E FE	789,885	97.4241	769,650	790,000	792,305	0	2,420	0	0	1.390	1.724	MON	275	9,913	01/19/2022	01/20/2027
92348K-AS-2	VZMT 2022-4 A - RMBS			4	1.A FE	6,129,690	96.8897	5,939,340	6,130,000	6,129,737	0	46	0	0	3.400	3.426	MON	6,368	118,684	05/19/2022	11/20/2028
92868A-AC-9	VWALT 2022-A A3 - ABS			4	1.A FE	999,920	97.8609	978,609	1,000,000	999,944	0	24	0	0	3.440	3.469	MON	1,051	17,773	06/07/2022	07/21/2025
92868A-AC-9	VWALT 2022-A A3 - ABS			4	1.A FE	264,979	97.8609	259,331	265,000	264,985	0	6	0	0	3.440	3.469	MON	279	4,710	06/07/2022	07/21/2025
92868A-AD-7	VWALT 2022-A A4 - ABS			4	1.A FE	1,219,773	97.3725	1,187,945	1,220,000	1,219,829	0	56	0	0	3.650	3.687	MON	1,361	23,007	06/07/2022	01/20/2027
95058X-AK-4	WEN 211 A2 - RMBS			4	2.B FE	3,953,759	80.6809	3,178,827	3,940,000	3,970,341	0	10,670	0	0	2.370	2.710	MJSD	4,150	93,378	06/16/2021	06/15/2051
95058X-AL-2	WEN 211 A2I - RMBS			4	2.B FE	3,959,300	77.8675	3,067,980	3,940,000	3,960,044	0	1,603	0	0	2.775	2.824	MJSD	4,859	109,335	06/16/2021	06/15/2051
95058X-AM-0	WEN 2022-1 A21 - RMBS			4	2.B FE	2,537,250	89.3818	2,267,840	2,537,250	2,537,250	0	0	0	0	4.236	4.653	MJSD	4,777	75,832	03/23/2022	03/15/2052
98163L-AD-2	WOART 2021-B A4 - ABS			4	1.A FE	7,965,430	90.9776	7,733,095	8,500,000	8,081,140	0	115,711	0	0	0.690	2.984	MON	2,607	39,100	05/05/2022	06/15/2027
98163N-AC-0	WOLS 2022-A A3 - ABS			4	1.A FE	679,906	97.8660	665,489	680,000	679,941	0	35	0	0	3.210	3.239	MON	970	14,673	04/05/2022	02/18/2025
98163N-AD-8	WOLS 2022-A A4 - ABS			4	1.A FE	999,942	97.5110	975,110	1,000,000	999,960	0	18	0	0	3.340	3.366	MON	1,484	22,452	04/05/2022	06/15/2027
98163Q-AD-1	WOART 2022-B A3 - ABS			4	1.A FE	5,194,370	96.7210	5,024,658	5,195,000	5,194,524	0	154	0	0	3.250	3.277	MON	7,504	90,985	05/24/2022	07/15/2027
98163Q-AE-9	WOART 2022-B A4 - ABS			4	1.A FE	7,648,075	96.2697	7,364,634	7,650,000	7,648,374	0	298	0	0	3.440	3.472	MON	11,696	141,814	05/24/2022	03/15/2028
98163T-AB-9	WOART 2022-C A2 - ABS			4	1.A FE	2,549,734	98.7274	2,517,549	2,550,000	2,549,822	0	89	0	0	3.730	3.768	MON	4,227	33,026	08/02/2022	03/16/2026
98163T-AD-5	WOART 2022-C A3 - ABS			4	1.A FE	1,699,872	97.3494	1,654,939	1,700,000	1,699,892	0	20	0	0	3.660	3.691	MON	2,765	21,604	08/02/2022	10/15/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						312,193,458	XXX	290,439,026	314,070,312	312,675,000	0	504,899	0	0	XXX	XXX	XXX	561,341	6,032,281	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,302,636,993	XXX	3,934,086,847	4,330,957,971	4,288,670,889	(9,986,471)	(784,184)	4,043,526	0	XXX	XXX	XXX	31,155,692	115,481,663	XXX	XXX
632525-AU-5	NATIONAL AUSTRALIA BANK LTD		C		2.A FE	4,843,904	76.1297	3,654,224	4,800,000	4,835,784	0	(4,253)	0	0	2.332	2.225	FA	40,421	111,936	01/26/2021	08/21/2030
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						4,843,904	XXX	3,654,224	4,800,000	4,835,784	0	(4,253)	0	0	XXX	XXX	XXX	40,421	111,936	XXX	XXX
1309999999. Total - Hybrid Securities						4,843,904	XXX	3,654,224	4,800,000	4,835,784	0	(4,253)	0	0	XXX	XXX	XXX	40,421	111,936	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
XAL246-5B-A	FORMULA ONE HOLDINGS LIMITED - TERM LOAN		D	5	3.B FE	420,750	99.8750	424,469	425,000	420,805	0	55	0	0	7.573	7.867	MON	89	1,386	11/16/2022	01/15/2030
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	5.A FE	99,250	91.0000	91,000	100,000	91,000	(8,345)	94	0	0	10.423	10.708	MON	29	7,984	12/10/2021	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.B FE	723,864	96.6250	711,450	736,300	711,450	(13,497)	1,506	0	0	7.923	8.356	MON	162	25,639	03/16/2022	12/21/2028
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B			5	4.A FE	146,294	99.0000	148,129	149,625	146,366	0	71	0	0	7.565	7.764	JAJO	2,327	0	04/22/2022	05/17/2029
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT				4.C FE	586,000	95.1980	565,734	594,271	565,734	(21,370)	1,064	0	0	7.634	8.026	MON	126	23,379	05/05/2022	03/03/2028
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN				4.B FE	437,418	98.5310	438,956	445,500	436,630	(2,214)	1,379	0	0	6.738	7.161	MJSD	6,086	12,883	10/15/2021	07/10/2028
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B			5	4.B FE	289,545	99.8750	299,671	300,046	290,487	0	942	0	0	8.436	9.221	MON	2,109	29,475	05/06/2022	05/13/2029
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL				4.B FE	281,191	96.5830	277,649	287,472	277,649	(4,457)	892	0	0	8.634	9.308	MON	69	15,493	05/16/2022	02/15/2027
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM				4.C FE	293,693	74.4430	221,090	296,992	221,090	(71,776)	514	0	0	7.325	7.645	MJSD	5,499	19,171	12/08/2021	05/17/2028
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN				4.A FE	436,488	97.3750	435,929	447,680	435,929	(2,469)	1,909	0	0	6.875	7.750	MON	2,565	11,430	05/11/2022	01/04/2026
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER				4.B FE	315,605	97.6070	308,438	316,000	308,438	(6,950)	66	0	0	7.854	7.991	MON	691	14,947	10/20/2021	11/05/2027
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION				3.B FE	586,470	99.2190	595,314	600,000	590,360	0	3,564	0	0	6.134	7.006	MON	102	18,989	05/23/2022	03/11/2025
04009D-AB-0	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP				4.C FE	444,247	97.5500	434,449	445,361	434,449	(10,054)	256	0	0	8.673	8.874	MON	107	23,281	02/24/2022	10/01/2025
04349H-AK-0	ASCEND LEARNING, LLC - TL				4.C FE	453,123	94.3750	429,784	455,400	429,784	(23,695)	327	0	0	7.884	8.090	MON	100	21,088	11/18/2021	12/11/2028
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN			5	4.B FE	108,902	96.9250	105,818	109,175	105,818	(3,133)	49	0	0	7.823	7.998	MON	24	5,387	01/26/2022	02/12/2027
04621H-AU-7	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN			5	4.B FE	96,500	99.1880	99,188	100,000	96,593	0	93	0	0	8.576	9.712	MON	167	0	11/09/2022	02/12/2027

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
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN				4.A FE	292,757	96.9110	286,977	296,124	286,977	(7,021)	1,224	0	0	7.384	7.900	MON	61	23,820	10/15/2021	11/03/2024
04649V-AZ-3	ASURION, LLC - NEW B-3 TERM LOAN (SECOND				4.C FE	427,583	77.5830	349,124	450,000	349,124	(81,198)	2,726	0	0	9.634	10.884	MON	120	23,473	05/31/2022	01/31/2028
04649V-BB-5	ASURION, LLC - TERM LOAN			5	4.A FE	454,930	89.0250	426,318	478,874	426,318	(30,015)	1,403	0	0	7.653	8.831	FMAN	9,264	2,554	08/17/2022	08/19/2028
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B			5	4.B FE	432,822	90.0360	391,654	434,997	391,654	(41,446)	278	0	0	7.821	8.028	MON	945	18,267	01/27/2022	02/15/2029
04686R-AC-7	ATHENAHEALTH, INC. - DELAYED DRAW TERM L			5	4.B FE	73,543	90.0360	66,548	73,913	66,548	(7,042)	47	0	0	3.500	3.632	JAJO	47	661	01/27/2022	02/15/2029
04761P-AF-2	SIMPLY GOOD FOODS USA, INC.			5	3.C FE	278,100	99.8440	277,666	278,100	277,666	(434)	0	0	0	7.720	7.819	JAJO	2,266	10,391	01/14/2022	07/07/2024
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5				3.A FE	276,573	99.3890	275,227	276,919	275,227	(1,124)	57	0	0	6.634	6.753	MON	51	28,422	10/19/2021	11/08/2027
05355J-AD-0	AVEANNA HEALTHCARE LLC - TERM LOAN (SECO				5.C FE	297,000	55.0000	165,000	300,000	165,000	(132,388)	376	0	0	11.389	11.737	MON	285	21,885	12/09/2021	12/10/2029
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA				4.C FE	360,117	97.5140	361,858	371,084	361,858	(2,398)	4,871	0	0	7.370	8.850	MON	2,279	18,918	12/16/2021	04/03/2024
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA				4.A FE	434,326	95.8750	428,185	446,608	428,185	(7,431)	1,290	0	0	8.134	8.841	MON	101	18,433	05/13/2022	03/06/2028
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE				4.C FE	582,451	96.0160	571,768	595,492	571,768	(12,231)	1,371	0	0	7.855	8.424	MON	4,315	23,058	05/13/2022	03/11/2028
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM				4.B FE	293,430	97.3190	288,939	296,899	288,939	(5,337)	1,033	0	0	7.077	7.537	JAJO	3,736	10,260	10/21/2021	06/15/2025
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,				5.A FE	295,383	89.2500	264,954	296,867	264,954	(25,662)	562	0	0	8.493	8.823	JAJO	4,932	11,032	10/21/2021	06/21/2024
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B			5	4.B FE	591,030	96.1250	573,866	597,000	573,866	(17,749)	585	0	0	7.573	7.864	MON	126	22,374	04/14/2022	04/20/2029
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM				4.A FE	517,162	98.0140	509,066	519,381	509,066	(8,481)	337	0	0	6.571	6.743	MON	2,844	24,203	10/29/2021	06/07/2028
12546F-AF-9	CHG PPC PARENT LLC - TL				4.B FE	587,585	96.5000	569,869	590,538	569,869	(16,660)	420	0	0	7.438	7.636	MON	122	27,603	11/17/2021	12/08/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B				4.A FE	337,533	99.6830	338,630	339,707	338,286	25	719	0	0	7.134	7.469	MON	67	19,133	12/06/2021	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-				4.A FE	166,691	99.6590	169,208	169,787	167,185	0	494	0	0	7.884	8.662	MON	37	4,094	07/19/2022	07/21/2025
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N			5	4.B FE	211,786	98.4500	209,551	212,850	209,551	(2,367)	104	0	0	8.073	8.307	MON	48	8,841	02/15/2022	12/29/2028
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN				4.B FE	311,347	94.0830	294,139	312,638	294,139	(17,423)	184	0	0	7.321	7.501	MON	1,940	21,475	10/22/2021	11/03/2028
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA				3.A FE	290,953	99.7500	296,906	297,650	292,359	0	1,406	0	0	6.390	7.452	MON	53	7,625	06/10/2022	12/27/2024
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -			5	4.B FE	257,729	95.0420	251,232	264,338	251,232	(7,189)	691	0	0	8.361	8.949	MON	1,842	10,421	03/30/2022	04/13/2029
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN			5	4.A FE	173,455	98.7500	177,750	180,000	173,740	0	286	0	0	7.436	8.097	MON	1,078	1,078	08/09/2022	11/02/2029
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B				3.B FE	193,903	99.1610	192,758	194,389	192,758	(1,221)	69	0	0	6.586	6.743	MON	1,067	5,117	11/17/2021	11/30/2028
22282G-AD-9	COVANTA HOLDING CORP - TERM LOAN C				3.B FE	14,598	99.1610	14,511	14,634	14,511	(92)	5	0	0	6.586	6.743	MON	80	3,145	11/17/2021	11/30/2028
22704N-AD-4	CROCS, INC. - TERM LOAN B			5	3.B FE	948,173	97.8750	932,688	952,938	932,688	(16,099)	614	0	0	7.416	7.616	JJ	17,864	23,467	01/27/2022	02/20/2029
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F				4.B FE	440,989	96.4640	431,873	447,704	431,873	(10,044)	928	0	0	8.696	9.230	MN	3,352	15,782	05/13/2022	10/16/2026
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL			5	4.C FE	306,880	93.2190	287,508	308,422	287,508	(19,585)	213	0	0	7.836	8.064	JAJO	3,816	10,933	04/14/2022	04/09/2027
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT				4.A FE	427,710	98.9110	428,608	433,327	428,608	(291)	1,189	0	0	7.639	8.129	MON	276	13,694	02/22/2022	02/06/2026
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B				4.A FE	158,404	98.6880	157,111	159,200	157,111	(1,424)	114	0	0	7.174	7.367	JAJO	2,887	6,523	10/28/2021	11/06/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM				3.A FE	280,606	95.8590	271,019	282,727	271,019	(8,091)	370	0	0	5.870	6.102	MON	2,481	9,294	10/29/2021	08/01/2027
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (				4.C FE	386,439	91.3750	362,696	396,931	362,696	(25,731)	1,989	0	0	7.571	8.374	MON	2,504	16,709	02/22/2022	07/24/2026
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,				4.B FE	281,513	89.6250	267,520	298,489	267,520	(15,628)	1,636	0	0	7.717	9.092	MON	1,536	8,632	06/07/2022	02/10/2028
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B			5	2.C FE	290,636	99.6250	293,894	295,000	291,130	0	493	0	0	5.976	6.312	MN	6,675	7,858	03/04/2022	07/06/2029
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -				3.C FE	384,420	98.6670	385,705	390,916	385,705	(690)	1,975	0	0	7.134	7.912	MON	77	12,958	03/02/2022	11/29/2024
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA				4.C FE	293,864	79.6670	237,190	297,727	237,190	(57,318)	644	0	0	7.424	7.841	MJSD	5,587	13,959	03/04/2022	02/18/2027
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B			5	4.B FE	113,852	94.8880	108,303	114,138	108,303	(5,587)	38	0	0	8.323	8.492	MON	26	6,091	01/13/2022	01/27/2029
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR				4.C FE	197,505	98.0000	194,040	198,000	194,040	(3,548)	71	0	0	7.571	7.726	MON	1,249	11,765	10/19/2021	10/21/2028
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN				4.A FE	448,756	94.4000	425,113	450,331	425,113	(23,855)	211	0	0	8.368	8.595	AO	6,386	20,512	04/27/2022	03/30/2027
33718F-AB-6	FIRST STUDENT BIDCO INC. - INITIAL TERM				3.C FE	79,737	90.1040	72,878	80,882	72,878	(6,925)	190	0	0	7.726	8.099	JAJO	35	2,861	10/18/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM				3.C FE	214,394	90.1040	195,953	217,474	195,953	(18,619)	511	0	0	7.726	8.099	JAJO	100	7,746	10/18/2021	07/21/2028
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T			5	3.C FE	258,078	94.7500	265,792	280,519	259,851	0	1,773	0	0	7.653	9.489	MJSD	5,427	8,809	06/29/2022	07/21/2028
33718F-AF-7	FIRST STUDENT BIDCO INC. - INCREMENTAL T			5	3.C FE	17,690	94.7500	18,458	19,481	17,832	0	141	0	0	7.653	9.759	MJSD	377	612	06/29/2022	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,				3.A FE	628,776	98.8440	629,930	637,297	628,596	(1,534)	1,383	0	0	6.134	6.461	MON	109	18,265	02/28/2022	04/28/2028
35100D-AS-5	FOUR SEASONS HOLDINGS INC. - TERM LOAN B		A	5	3.C FE	511,730	99.9640	519,336	519,523	511,831	0	101	0	0	7.214	7.618	MON	1,770	0	11/17/2022	11/30/2029

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
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL				4.B FE	445,611	95.1790	425,069	446,600	425,069	(20,678)	136	0	0	7.438	7.587	FMAN	8,396	23,389	02/14/2022	05/01/2028
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S				3.A FE	293,957	99.0630	294,920	297,710	294,576	0	619	0	0	5.936	6.304	MON	1,473	10,249	02/24/2022	03/01/2027
38017B-AT-3	GO DADDY OPERATING COMPANY, LLC (GD FINA			5	3.B FE	587,706	99.7360	591,094	592,659	589,479	569	1,874	0	0	7.573	7.797	MON	125	30,153	02/28/2022	11/09/2029
38101J-AC-0	GOLDEN ENTERTAINMENT, INC. - TERM B FACI				3.C FE	331,316	99.6250	330,487	331,731	330,487	(960)	131	0	0	7.390	7.550	MON	204	12,084	02/24/2022	10/21/2024
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T				4.B FE	443,250	95.4380	424,089	444,361	424,089	(18,143)	173	0	0	6.884	7.046	MON	85	18,216	12/16/2021	05/30/2028
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL				4.C FE	290,290	92.7500	276,147	297,733	276,147	(15,572)	1,429	0	0	8.387	9.509	MON	208	9,040	06/07/2022	04/30/2025
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO				4.C FE	294,773	91.3330	271,259	297,000	271,259	(23,871)	358	0	0	8.278	8.544	MJSD	4,849	13,323	12/15/2021	04/21/2028
44108H-AJ-0	HOSTESS BRANDS, LLC - 2019 REFINANCING T				4.A FE	262,269	99.5830	269,779	270,908	263,907	0	1,637	0	0	6.665	7.866	FMAN	3,051	2,105	05/16/2022	08/03/2025
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM				4.B FE	437,890	98.7920	440,338	445,722	438,231	(1,396)	1,736	0	0	7.327	8.078	FMAN	12,573	3,308	05/31/2022	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN				4.B FE	103,680	98.9770	102,617	103,678	102,617	(1,062)	(1)	0	0	7.528	7.629	FMAN	1,539	15,211	11/18/2021	04/25/2025
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B			5	4.B FE	134,400	98.8060	138,328	140,000	134,516	0	116	0	0	8.220	9.113	JAJO	1,407	0	10/31/2022	11/10/2029
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING				4.C FE	441,871	98.5250	439,159	445,733	439,159	(3,949)	1,237	0	0	7.884	8.404	MON	98	22,721	05/16/2022	07/01/2024
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER				4.B FE	441,811	98.9840	440,812	445,337	440,812	(2,230)	1,232	0	0	6.821	7.195	MON	2,532	14,929	11/04/2021	02/05/2025
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER			5	4.B FE	148,489	96.9250	143,923	148,489	143,923	(4,566)	0	0	0	7.317	7.421	MON	581	9,868	12/06/2021	12/15/2027
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B				3.B FE	640,879	98.7250	647,992	656,361	642,777	0	1,869	0	0	7.134	7.639	MON	130	17,640	05/23/2022	07/02/2029
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.) - AM				4.B FE	293,898	97.0140	288,002	296,867	288,002	(6,861)	965	0	0	8.134	8.685	MON	67	16,346	02/25/2022	09/13/2024
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20				4.B FE	321,640	97.0360	316,897	326,576	316,897	(5,980)	1,225	0	0	8.134	8.975	MON	74	19,931	06/13/2022	09/13/2024
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM				3.B FE	197,010	98.2500	194,535	198,000	194,535	(2,621)	142	0	0	6.634	6.818	MON	36	7,640	12/09/2021	12/14/2028
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN				4.A FE	444,375	98.4380	439,632	446,608	439,632	(5,041)	298	0	0	7.451	7.655	MON	2,773	18,565	02/24/2022	05/04/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN				4.A FE	148,390	98.4840	146,618	148,875	146,618	(1,686)	70	0	0	6.821	6.980	MON	846	8,008	10/20/2021	09/22/2028
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN				4.C FE	633,348	86.4690	556,409	643,478	556,409	(77,444)	1,741	0	0	7.121	7.542	MJSD	7,764	25,693	12/15/2021	12/17/2027
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (				4.C FE	439,391	95.5310	424,350	444,201	424,350	(15,502)	1,295	0	0	7.884	8.325	MON	97	20,931	12/16/2021	09/06/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP				4.B FE	443,230	98.3750	439,334	446,591	439,334	(4,394)	498	0	0	6.580	6.829	FMAN	4,816	13,937	02/16/2022	11/02/2027
55303B-AD-5	MH SUB I, LLC (WEBMD HEALTH CORP.) - 202				5.B FE	153,435	89.1250	138,144	155,000	138,144	(15,484)	194	0	0	10.649	11.004	FMAN	1,421	5,830	02/18/2022	02/23/2029
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B			5	3.A FE	578,084	98.6250	590,271	598,500	580,030	0	1,946	0	0	7.171	7.874	MON	1,192	8,104	04/11/2022	08/17/2029
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC			5	4.C FE	132,365	95.9380	128,869	134,325	128,869	(3,755)	259	0	0	7.686	8.066	MON	860	5,933	01/25/2022	01/28/2029
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T				4.A FE	143,073	85.0000	125,906	148,125	125,906	(17,225)	808	0	0	8.985	9.767	JAJO	1,149	6,967	10/15/2021	09/01/2028
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)				4.A FE	281,461	84.8750	242,393	285,588	242,393	(39,742)	675	0	0	8.440	8.836	FMAN	201	26,292	11/08/2021	09/25/2028
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC			5	4.A FE	173,690	97.2190	169,708	174,563	169,708	(4,089)	107	0	0	8.124	8.335	FA	630	8,471	02/10/2022	02/15/2029
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)			5	4.C FE	784,085	92.8390	731,595	788,025	731,595	(52,987)	497	0	0	7.974	8.184	MON	5,236	35,647	02/03/2022	03/01/2029
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE				4.A FE	291,096	94.8980	283,271	298,500	283,271	(8,753)	928	0	0	7.321	7.895	MON	1,821	8,745	02/22/2022	10/23/2028
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO				4.C FE	292,201	86.0560	255,580	296,992	255,580	(36,876)	771	0	0	7.924	8.355	MJSD	5,949	17,903	12/14/2021	04/15/2028
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE				4.B FE	186,655	91.6670	171,979	187,613	171,979	(14,527)	152	0	0	7.980	8.195	FMAN	42	10,110	11/18/2021	03/12/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T				4.C FE	294,028	91.9200	273,692	297,750	273,692	(20,796)	460	0	0	8.415	8.779	FMAN	2,714	12,554	02/28/2022	10/15/2028
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM			5	4.C FE	114,425	93.4380	107,454	115,000	107,454	(7,027)	55	0	0	8.944	9.170	JAJO	1,743	3,950	04/20/2022	05/02/2029
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO				4.B FE	142,533	85.6250	127,113	148,454	127,113	(16,762)	1,343	0	0	7.634	8.993	MON	31	25,122	02/24/2022	10/20/2025
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB				4.C FE	490,050	86.4380	427,868	495,000	427,868	(62,213)	1,272	0	0	10.500	10.950	FMAN	142	34,637	11/18/2021	10/20/2025
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER				4.B FE	437,184	98.0830	437,996	446,556	437,996	(479)	1,291	0	0	8.384	9.068	MON	104	18,326	05/13/2022	10/22/2026
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				4.A FE	233,186	94.2500	227,760	241,655	227,760	(7,145)	1,661	0	0	6.568	7.870	MON	1,228	8,097	06/13/2022	07/17/2025
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				4.A FE	289,868	89.0000	264,957	297,704	264,957	(26,162)	1,250	0	0	6.818	7.518	MON	902	10,207	03/01/2022	04/15/2027
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B			5	2.C FE	591,933	98.1460	588,876	600,000	592,905	0	972	0	0	6.186	6.495	MON	3,093	9,320	01/31/2022	09/12/2029
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L				4.B FE	284,992	94.6250	282,381	298,421	282,381	(4,953)	2,342	0	0	7.165	8.904	MJSD	3,623	5,751	06/09/2022	07/31/2025
68371Y-AN-3	OPEN TEXT CORPORATION - TERM LOAN B			5	2.C FE	615,950	97.5750	619,601	635,000	616,205	0	255	0	0	3.500	4.045	MON	0	0	11/16/2022	11/16/2029
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -				5.A FE	527,200	83.0970	441,235	530,988	441,235	(86,474)	499	0	0	8.321	8.575	MON	3,682	24,369	02/28/2022	12/15/2028
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI				4.C FE	167,871	87.6880	147,571	168,291	147,571	(20,370)	71	0	0	8.165	8.325	FMAN	2,328	8,951	11/10/2021	10/28/2027

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
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER				4.C FE	182,219	94.6250	172,857	182,676	172,857	(9,448)	75	0	0	8.230	8.424	FMAN	42	7,052	11/09/2021	11/30/2027
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM				4.C FE	397,900	82.7080	330,749	399,899	330,749	(67,586)	368	0	0	8.134	8.355	MON	90	22,334	10/18/2021	03/31/2027
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE				4.C FE	581,295	93.7050	558,264	595,767	558,264	(25,957)	2,926	0	0	7.884	9.018	MON	130	17,683	08/02/2022	02/14/2025
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL				4.B FE	275,123	94.7500	261,989	276,505	261,989	(13,271)	137	0	0	7.321	7.543	MON	1,687	8,859	02/08/2022	12/29/2028
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL				4.B FE	42,000	94.7500	39,795	42,000	39,795	(2,205)	0	0	0	5.281	5.358	FMAN	128	(2,588)	05/06/2022	12/29/2028
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B			5	3.C FE	241,954	98.8470	240,964	243,775	240,964	(1,164)	174	0	0	7.173	7.408	MON	49	7,443	04/21/2022	05/03/2029
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)				4.A FE	288,290	97.4790	284,220	291,571	284,220	(4,530)	460	0	0	8.134	8.487	MON	66	14,242	02/24/2022	02/01/2028
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.				4.A FE	285,799	96.9480	289,375	298,485	287,058	0	1,259	0	0	6.924	7.926	MON	5,224	10,989	05/31/2022	03/03/2028
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN				4.A FE	423,108	97.6560	437,238	447,733	425,640	0	2,532	0	0	7.820	9.147	MON	2,918	16,468	05/20/2022	02/11/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN				4.B FE	439,342	89.3930	399,229	446,600	399,229	(41,071)	957	0	0	7.568	8.005	MON	1,502	18,390	03/03/2022	04/12/2028
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN				4.B FE	263,959	94.4170	251,739	266,625	251,739	(12,664)	423	0	0	7.384	7.682	MON	55	13,407	12/03/2021	03/31/2028
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F				4.C FE	207,900	91.0360	189,738	208,421	189,738	(18,234)	72	0	0	7.674	7.836	FMAN	4,043	10,545	02/08/2022	06/02/2028
73179Y-AL-1	AVIENT CORPORATION - TERM LOAN B			5	3.A FE	68,268	99.8250	70,256	70,379	68,391	0	123	0	0	7.344	8.001	MON	876	598	07/27/2022	08/29/2029
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (				3.C FE	415,980	98.7500	414,348	419,593	414,348	(776)	702	0	0	7.009	7.304	MON	82	20,113	11/04/2021	02/01/2027
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS				4.B FE	588,797	94.9000	562,283	592,500	562,283	(27,113)	593	0	0	7.384	7.611	MON	2,863	21,096	12/14/2021	04/24/2028
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL				3.C FE	503,672	95.9250	501,192	522,483	499,995	(7,535)	3,858	0	0	7.884	9.337	MON	114	9,431	06/10/2022	05/30/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM				3.B FE	447,372	98.1250	443,055	451,521	443,055	(3,731)	1,235	0	0	6.134	6.512	MON	77	15,595	12/06/2021	04/16/2025
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING				4.C FE	291,440	95.4110	283,364	296,992	283,364	(8,549)	881	0	0	7.884	8.358	MON	65	11,510	12/14/2021	06/02/2028
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN			5	4.C FE	118,280	95.3750	113,592	119,100	113,592	(4,808)	120	0	0	7.923	8.171	MON	26	4,388	01/13/2022	06/02/2028
80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE			5	3.C FE	355,514	98.3930	352,444	358,200	352,444	(3,340)	271	0	0	7.417	7.659	MON	1,255	11,905	04/07/2022	04/14/2029
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC				4.B FE	435,048	97.1410	432,640	445,373	432,640	(4,129)	2,797	0	0	7.321	8.057	MON	2,717	16,310	11/04/2021	12/31/2025
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER			5	3.C FE	425,733	99.0940	434,924	438,900	426,072	0	339	0	0	8.823	9.832	MON	108	1,442	11/08/2022	01/15/2027
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER				4.C FE	144,379	92.2780	136,997	148,462	136,997	(7,190)	949	0	0	7.782	8.629	NJSD	1,926	7,979	12/15/2021	04/16/2026
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW				4.C FE	402,589	98.6140	397,009	402,589	397,009	(5,580)	0	0	0	8.050	8.165	MON	1,530	18,943	02/08/2022	08/31/2026
87159J-AH-7	SYNAPTICS INCORPORATED - TERM LOAN				3.A FE	98,503	97.7500	96,528	98,750	96,528	(2,017)	36	0	0	7.399	7.551	MON	509	2,258	10/20/2021	12/02/2028
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L				4.A FE	266,829	95.7500	266,074	277,884	266,074	(1,789)	1,034	0	0	8.688	9.687	MON	67	8,419	06/08/2022	04/10/2028
88023H-AF-7	TEMPO ACQUISITION, LLC - TERM LOAN B			5	3.C FE	444,943	99.6000	443,718	445,500	443,718	(1,301)	76	0	0	7.323	7.453	MON	91	16,024	01/26/2022	08/31/2028
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B				3.B FE	321,757	98.8890	318,979	322,563	318,979	(2,713)	115	0	0	6.634	6.777	MON	59	12,689	11/18/2021	12/01/2028
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T				4.A FE	605,326	98.8210	611,395	618,690	607,434	158	2,962	0	0	6.980	7.859	MON	120	20,318	05/16/2022	05/30/2025
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC				4.C FE	267,016	99.6560	267,435	268,358	267,435	127	460	0	0	8.800	9.126	FMAN	197	23,380	10/20/2021	09/27/2024
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA			5	3.B FE	422,507	97.7500	417,173	426,775	417,173	(5,821)	487	0	0	7.830	8.127	JAJO	7,451	13,125	03/03/2022	04/04/2029
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST				4.B FE	481,167	98.5560	478,767	485,782	478,767	(3,605)	1,037	0	0	7.110	7.477	JAJO	6,236	21,468	10/20/2021	04/29/2026
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB				4.A FE	254,559	99.3630	253,254	254,878	253,254	(1,244)	46	0	0	7.134	7.261	MON	51	11,303	11/17/2021	11/22/2028
90351N-AJ-4	USI, INC. (FKA COMPASS INVESTORS INC.) -			5	4.B FE	586,568	98.9290	590,472	596,865	588,569	(361)	2,361	0	0	7.682	8.046	MON	4,295	27,696	11/16/2022	11/22/2029
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)				4.C FE	247,949	95.0000	235,719	248,125	235,719	(10,898)	39	0	0	6.998	7.107	FMAN	4,196	4,154	11/18/2021	05/04/2026
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L				4.B FE	285,110	98.8910	294,420	297,722	286,465	0	1,355	0	0	7.438	8.468	MON	62	9,156	05/13/2022	01/20/2028
92941P-AC-7	WW INTERNATIONAL, INC. - INITIAL TERM LO				4.B FE	418,695	56.5000	240,868	426,316	240,868	(176,548)	1,234	0	0	7.580	8.037	MON	2,693	17,582	12/16/2021	04/13/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -				4.B FE	294,253	95.9380	284,921	296,985	284,921	(8,708)	495	0	0	8.153	8.452	FMAN	4,120	14,841	11/05/2021	03/02/2028
96208U-AT-8	WEX INC. - TERM B LOAN				3.C FE	292,605	99.2640	294,051	296,231	293,205	380	591	0	0	6.634	6.961	MON	55	12,753	12/08/2021	03/31/2028
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D			5	4.B FE	595,500	96.5360	574,872	595,500	574,872	(20,628)	0	0	0	7.836	7.948	MON	3,447	31,070	02/03/2022	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L				4.C FE	367,487	97.6500	364,786	373,564	364,786	(4,349)	1,648	0	0	7.023	7.664	MON	847	16,483	02/28/2022	05/18/2025
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM				4.B FE	294,750	98.7400	294,720	298,481	294,720	(504)	474	0	0	7.571	8.038	MON	1,883	10,219	06/07/2022	09/30/2026
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B			5	3.B FE	168,303	94.7750	159,909	168,725	159,909	(8,450)	56	0	0	6.186	6.339	MON	870	10,588	01/28/2022	01/29/2029
BL4064-63-2	AXALTA COATING SYSTEMS DUTCH HOLDING B B		D	5	3.A FE	420,750	100.0000	425,000	425,000	420,772	0	22	0	0	3.000	3.204	MJSD	0	0	12/08/2022	12/20/2029
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY		A		3.A FE	289,287	98.1250	290,630	296,183	290,630	(227)	1,371	0	0	6.141	6.759	MON	748	9,827	10/29/2021	11/19/2026

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
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI		A		4.C FE	369,463	77.3330	287,091	371,241	287,091	(82,601)	181	0	0	8.384	8.596	MON	86	14,171	02/14/2022	10/02/2028
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN		A	5	4.C FE	368,877	75.6670	368,877	487,500	368,877	0	1,716	110,816	0	9.667	16.252	MON	2,225	18,927	01/27/2022	02/01/2027
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-				3.C FE	430,358	99.0000	429,692	434,032	429,692	(463)	882	0	0	6.174	6.486	MJSD	6,774	9,859	12/16/2021	03/02/2026
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY		C		4.A FE	440,530	99.5000	444,349	446,582	442,192	0	1,662	0	0	7.892	8.492	MON	2,839	16,805	02/25/2022	03/01/2025
G8057J-AB-2	SETANTA AIRCRAFT LEASING DESIGNATED ACTI		C		2.B FE	523,688	99.3500	521,588	525,000	523,901	0	188	0	0	5.674	5.799	FMAN	7,530	19,157	11/02/2021	11/05/2028
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L				4.C FE	327,480	97.0000	324,950	335,000	324,950	(3,597)	1,057	0	0	7.063	7.536	FMAN	6,770	0	11/17/2021	08/06/2029
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO		D		4.C FE	584,625	97.2500	575,744	592,025	575,744	(9,740)	859	0	0	7.924	8.313	JAJO	11,859	14,231	04/29/2022	12/02/2027
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL		D		4.C FE	443,250	95.6110	426,998	446,600	426,998	(16,854)	602	0	0	7.424	7.726	FMAN	8,381	23,883	02/24/2022	10/01/2026
L9635L-AB-0	MARLINK AS - (USD) TL		C		5.B GI	132,549	91.3750	127,925	140,000	127,925	(5,811)	1,113	0	0	9.485	10.651	FMAN	1,143	4,710	11/05/2021	06/28/2029
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN		D	5	4.C FE	593,725	95.8960	572,498	596,999	572,498	(21,623)	396	0	0	7.803	8.015	FMAN	11,776	29,454	02/10/2022	03/22/2029
N6872P-AD-3	PEGASUS BIDCO BV - (USD) TERM LOAN		D	5	5.B GI	444,889	96.3750	433,688	450,000	433,688	(11,651)	450	0	0	8.515	8.846	FMAN	4,896	6,788	05/05/2022	07/12/2029
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L		D	5	4.A FE	292,791	96.8750	284,352	293,525	284,352	(8,531)	92	0	0	7.844	8.005	FMAN	3,901	10,612	02/04/2022	02/26/2029
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN			5	4.A FE	392,042	87.5890	345,112	394,013	345,112	(47,176)	245	0	0	7.859	8.066	FMAN	3,096	14,549	02/09/2022	02/26/2029
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (				3.C FE	578,218	95.6070	568,541	594,664	568,541	(12,970)	3,294	0	0	7.384	8.490	MON	122	22,233	05/23/2022	06/30/2025
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						57,139,425	XXX	55,163,751	58,128,110	55,037,030	(2,203,416)	134,380	110,816	0	XXX	XXX	XXX	349,277	2,224,723	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						57,139,425	XXX	55,163,751	58,128,110	55,037,030	(2,203,416)	134,380	110,816	0	XXX	XXX	XXX	349,277	2,224,723	XXX	XXX
2419999999. Total - Issuer Obligations						4,210,250,218	XXX	3,796,132,807	4,245,684,402	4,195,880,815	(9,986,471)	(390,391)	4,043,526	0	XXX	XXX	XXX	35,114,101	109,214,378	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,013,870,409	XXX	897,979,906	1,002,468,793	1,014,322,183	0	1,054,286	0	0	XXX	XXX	XXX	2,580,838	22,141,111	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						732,886,444	XXX	659,354,275	723,228,613	728,776,690	0	(1,241,626)	0	0	XXX	XXX	XXX	1,973,700	20,667,340	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						312,193,458	XXX	290,439,026	314,070,312	312,675,000	0	504,899	0	0	XXX	XXX	XXX	561,341	6,032,281	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						57,139,425	XXX	55,163,751	58,128,110	55,037,030	(2,203,416)	134,380	110,816	0	XXX	XXX	XXX	349,277	2,224,723	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						6,326,339,954	XXX	5,699,069,765	6,343,580,229	6,306,691,718	(12,189,886)	61,547	4,154,342	0	XXX	XXX	XXX	40,579,257	160,279,832	XXX	XXX

1.

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

1A	1A ...$ 2,373,808,265	1B ..$ 269,783,804	1C ..$ 258,646,005	1D ..$ 207,715,637	1E ..$ 185,653,955	1F ..$ 398,880,148 1G ..$ 559,312,660
1B	2A ...$ 715,262,531	2B ..$ 803,603,874	2C ..$ 269,475,838			
1C	3A ...$ 25,496,246	3B ..$ 37,726,085	3C ..$ 59,314,982			
1D	4A ...$ 41,006,528	4B ..$ 51,707,634	4C ..$ 37,027,974			
1E	5A ...$ 8,470,578	5B ..$ 2,727,443	5C ..$ 165,000			
1F	6 .....$ 906,531					

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
446150-50-0	HUNTINGTON BANCSHARES INC			200,000.000	25.00	0.000	4,800,000	24.000	4,800,000	3,403,200	84,739	183,990	0	300,000	0	0	300,000	0	2.C FE	12/29/2011
68373@-11-2	OPENLY LLC			789,639.000	1.00	8.161	6,444,560	8.161	6,444,560	999,999	0	0	0	(2,383,604)	0	0	(2,383,604)	0	6. *	05/15/2019
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							11,244,560	XXX	11,244,560	4,403,199	84,739	183,990	0	(2,083,604)	0	0	(2,083,604)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							11,244,560	XXX	11,244,560	4,403,199	84,739	183,990	0	(2,083,604)	0	0	(2,083,604)	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							11,244,560	XXX	11,244,560	4,403,199	84,739	183,990	0	(2,083,604)	0	0	(2,083,604)	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 ..$ 4,800,000

1C 3A ...$ 0 3B ..$ 0 3C ..$ 0

1D 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F 6 .....$ 6,444,560

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
00287Y-10-9	ABBVIE ORD			27,105.000	4,380,439	161.610	4,380,439	1,332,032	0	152,872	0	710,422	0	710,422	0	04/10/2014	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			5,850.000	1,803,321	308.260	1,803,321	457,066	9,477	37,206	0	23,400	0	23,400	0	04/18/2013	
018802-10-8	ALLIANT ENERGY ORD			21,239.000	1,172,605	55.210	1,172,605	459,068	0	36,319	0	(132,956)	0	(132,956)	0	10/03/2012	
031162-10-0	AMGEN ORD			6,565.000	1,724,232	262.640	1,724,232	979,727	0	50,944	0	247,304	0	247,304	0	03/09/2016	
037833-10-0	APPLE ORD			25,920.000	3,367,786	129.930	3,367,786	971,383	0	23,587	0	(1,234,829)	0	(1,234,829)	0	01/03/2019	
049560-10-5	ATMOS ENERGY ORD			33,040.000	3,702,793	112.070	3,702,793	3,135,977	0	91,851	0	241,192	0	241,192	0	09/28/2021	
060505-10-4	BANK OF AMERICA ORD			92,920.000	3,077,510	33.120	3,077,510	3,194,169	0	79,911	0	(1,056,500)	0	(1,056,500)	0	07/19/2021	
064058-10-0	BANK OF NEW YORK MELLON ORD			40,400.000	1,839,008	45.520	1,839,008	1,743,485	0	57,368	0	(507,424)	0	(507,424)	0	03/04/2021	
09247X-10-1	BLACKROCK ORD			1,200.000	850,356	708.630	850,356	476,301	0	23,424	0	(248,316)	0	(248,316)	0	01/10/2019	
125896-10-0	CMS ENERGY ORD			53,225.000	3,370,739	63.330	3,370,739	2,526,635	0	97,934	0	(91,547)	0	(91,547)	0	06/08/2021	
166764-10-0	CHEVRON ORD			26,770.000	4,804,947	179.490	4,804,947	2,203,198	0	152,054	0	1,646,525	0	1,646,525	0	01/28/2022	
17275R-10-2	CISCO SYSTEMS ORD			13,000.000	619,320	47.640	619,320	326,912	0	19,630	0	(204,490)	0	(204,490)	0	09/22/2015	
172967-42-4	CITIGROUP ORD			30,000.000	1,356,900	45.230	1,356,900	1,548,479	0	45,900	0	(191,579)	168,359	(359,938)	0	03/28/2022	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			79,100.000	3,114,167	39.370	3,114,167	2,826,228	0	128,142	0	(623,308)	0	(623,308)	0	01/21/2021	
191216-10-0	COCA-COLA ORD			50,050.000	3,183,681	63.610	3,183,681	2,049,519	0	88,088	0	220,220	0	220,220	0	05/07/2015	
20030N-10-1	COMCAST CL A ORD			89,580.000	3,132,613	34.970	3,132,613	3,393,933	0	94,955	0	(1,375,949)	0	(1,375,949)	0	12/15/2021	
25746U-10-9	DOMINION ENERGY ORD			20,820.000	1,276,682	61.320	1,276,682	1,165,559	0	55,589	0	(358,937)	0	(358,937)	0	07/09/2020	
26441C-20-4	DUKE ENERGY ORD			35,570.000	3,663,354	102.990	3,663,354	2,629,121	0	141,569	0	(61,110)	0	(61,110)	0	01/11/2022	
277432-10-0	EASTMAN CHEMICAL ORD			7,200.000	586,368	81.440	586,368	475,379	5,688	21,888	0	(284,184)	0	(284,184)	0	08/29/2019	
29364G-10-3	ENTERGY ORD			22,404.000	2,520,450	112.500	2,520,450	1,872,353	0	91,856	0	(3,361)	0	(3,361)	0	01/14/2021	
30040W-10-8	EVERSOURCE ENERGY ORD			3,900.000	326,976	83.840	326,976	171,602	0	9,945	0	(27,846)	0	(27,846)	0	09/26/2014	
30161N-10-1	EXELON ORD			62,480.000	2,701,010	43.230	2,701,010	1,740,866	0	84,348	0	960,145	0	960,145	0	11/06/2019	
30231G-10-2	EXXON MOBIL ORD			19,200.000	2,117,760	110.300	2,117,760	1,510,207	0	51,264	0	607,553	0	607,553	0	03/29/2022	
316773-10-0	FIFTH THIRD BANCORP ORD			74,330.000	2,438,767	32.810	2,438,767	2,003,681	24,529	91,426	0	(798,304)	0	(798,304)	0	01/29/2021	
337932-10-7	FIRSTENERGY ORD			48,320.000	2,026,541	41.940	2,026,541	1,479,075	0	75,379	0	16,912	0	16,912	0	06/26/2020	
375558-10-3	GILEAD SCIENCES ORD			12,240.000	1,050,804	85.850	1,050,804	785,758	0	35,741	0	209,758	0	209,758	0	02/04/2022	
437076-10-2	HOME DEPOT ORD			3,360.000	1,061,290	315.860	1,061,290	715,980	0	25,536	0	(333,144)	0	(333,144)	0	02/28/2020	
446150-10-4	HUNTINGTON BANCSHARES ORD			227,540.000	3,208,314	14.100	3,208,314	2,969,923	35,269	141,075	0	(271,095)	29,257	(300,353)	0	03/23/2021	
447011-10-7	HUNTSMAN ORD			52,950.000	1,455,066	27.480	1,455,066	1,069,119	0	45,008	0	(391,830)	0	(391,830)	0	01/30/2020	
460146-10-3	INTERNATIONAL PAPER ORD			27,080.000	937,780	34.630	937,780	1,075,288	0	50,098	0	(334,438)	0	(334,438)	0	01/09/2019	
46625H-10-0	JPMORGAN CHASE ORD			30,825.000	4,133,633	134.100	4,133,633	3,464,489	0	118,020	0	(641,669)	40,946	(682,615)	0	01/24/2022	
478160-10-4	JOHNSON & JOHNSON ORD			17,420.000	3,077,243	176.650	3,077,243	1,323,410	0	77,519	0	97,204	0	97,204	0	02/04/2014	
493267-10-8	KEYCORP ORD			215,240.000	3,749,481	17.420	3,749,481	4,240,472	0	170,040	0	(1,229,020)	0	(1,229,020)	0	07/16/2021	
539830-10-9	LOCKHEED MARTIN ORD			2,500.000	1,216,225	486.490	1,216,225	511,413	0	28,500	0	327,700	0	327,700	0	01/28/2021	
580135-10-1	MCDONALD'S ORD			9,490.000	2,500,900	263.530	2,500,900	1,082,158	0	53,713	0	(43,085)	0	(43,085)	0	11/04/2016	
58933Y-10-5	MERCK & CO. INC.			22,750.000	2,524,113	110.950	2,524,113	879,295	16,608	62,790	0	780,553	0	780,553	0	02/08/2013	
594918-10-4	MICROSOFT ORD			3,250.000	779,415	239.820	779,415	173,738	0	8,255	0	(313,625)	0	(313,625)	0	07/19/2016	
595017-10-4	MICROCHIP TECHNOLOGY ORD			42,250.000	2,968,063	70.250	2,968,063	738,511	0	48,926	0	(710,223)	0	(710,223)	0	12/14/2010	
617446-44-8	MORGAN STANLEY ORD			16,800.000	1,428,336	85.020	1,428,336	1,453,806	0	37,800	0	(25,470)	54,206	(79,676)	0	04/06/2022	
65339F-10-1	NEXTERA ENERGY ORD			45,500.000	3,803,800	83.600	3,803,800	821,368	0	77,350	0	(444,080)	0	(444,080)	0	02/14/2013	
65473P-10-5	NISOURCE ORD			84,725.000	2,323,160	27.420	2,323,160	2,019,870	0	79,642	0	(16,098)	0	(16,098)	0	11/20/2019	
665859-10-4	NORTHERN TRUST ORD			5,760.000	509,702	88.490	509,702	479,590	4,320	16,416	0	(179,251)	0	(179,251)	0	08/21/2020	
681919-10-6	OMNICOM GROUP ORD			20,160.000	1,644,451	81.570	1,644,451	1,416,054	14,112	56,448	0	167,328	0	167,328	0	12/15/2021	
682680-10-3	ONEOK ORD			4,500.000	295,650	65.700	295,650	149,490	0	16,830	0	31,230	0	31,230	0	06/20/2017	
704326-10-7	PAYCHEX ORD			23,010.000	2,659,036	115.560	2,659,036	900,116	0	69,720	0	(481,829)	0	(481,829)	0	07/26/2013	
713448-10-8	PEPSICO ORD			18,850.000	3,405,441	180.660	3,405,441	1,715,284	21,678	83,883	0	131,008	0	131,008	0	05/07/2015	

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
717081-10-3	PFIZER ORD			50,700.000	2,597,868	51.240	2,597,868	1,237,261	0	81,120	0	(395,967)	0	(395,967)	0	05/05/2014	
718546-10-4	PHILLIPS 66 ORD			63,751.000	6,635,204	104.080	6,635,204	4,621,905	0	239,750	0	1,986,767	0	1,986,767	0	03/09/2022	
742718-10-9	PROCTER & GAMBLE ORD			5,785.000	876,775	151.560	876,775	390,838	0	20,882	0	(69,536)	0	(69,536)	0	09/14/2015	
744320-10-2	PRUDENTIAL FINANCIAL ORD			28,795.000	2,863,951	99.460	2,863,951	2,063,930	0	138,216	0	(252,820)	0	(252,820)	0	08/18/2016	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			63,960.000	3,918,829	61.270	3,918,829	2,302,455	0	138,154	0	(349,222)	0	(349,222)	0	02/17/2016	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			11,920.000	1,202,966	100.920	1,202,966	796,528	0	25,747	0	177,131	0	177,131	0	01/25/2021	
7591EP-10-0	REGIONS FINANCIAL ORD			138,106.000	2,977,565	21.560	2,977,565	2,095,487	27,621	98,055	0	(33,145)	0	(33,145)	0	03/02/2021	
89832Q-10-9	TRUIST FINANCIAL ORD			74,665.000	3,212,835	43.030	3,212,835	2,623,963	0	149,330	0	(1,158,801)	0	(1,158,801)	0	01/30/2020	
902973-30-4	US BANCORP ORD			55,470.000	2,419,047	43.610	2,419,047	2,588,914	26,626	103,174	0	(696,703)	0	(696,703)	0	01/20/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			21,280.000	3,699,315	173.840	3,699,315	2,146,896	0	129,382	0	(861,840)	0	(861,840)	0	05/16/2019	
92343V-10-4	VERIZON COMMUNICATIONS ORD			81,430.000	3,208,342	39.400	3,208,342	3,772,730	0	209,479	0	(887,470)	135,291	(1,022,761)	0	01/05/2021	
92939U-10-6	WEC ENERGY GROUP ORD			32,500.000	3,047,200	93.760	3,047,200	1,615,803	0	94,575	0	(107,575)	0	(107,575)	0	12/22/2015	
931142-10-3	WALMART ORD			20,800.000	2,949,232	141.790	2,949,232	1,191,034	11,648	46,384	0	(60,320)	0	(60,320)	0	11/13/2015	
94106L-10-9	WASTE MANAGEMENT ORD			13,000.000	2,039,440	156.880	2,039,440	583,705	0	33,800	0	(130,260)	0	(130,260)	0	04/27/2016	
969457-10-0	WILLIAMS ORD			146,000.000	4,803,400	32.900	4,803,400	3,301,593	0	248,200	0	1,001,560	0	1,001,560	0	11/09/2021	
98389B-10-0	XCEL ENERGY ORD			59,611.000	4,179,327	70.110	4,179,327	1,585,417	29,060	114,453	0	143,663	0	143,663	0	06/20/2013	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					154,521,524	XXX	154,521,523	101,575,546	226,635	4,977,460	0	(7,891,585)	428,060	(8,319,644)	0	XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON	RF		49,914.000	4,991,400	100.000	4,991,400	4,991,400	0	108,434	0	0	0	0	0	10/06/2022	
37805#-10-5	GLENCOE ACQUISITION INC			4,054.000	0	0.000	0	0	0	0	0	0	0	0	0	11/20/2007	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					4,991,400	XXX	4,991,400	4,991,400	0	108,434	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					159,512,924	XXX	159,512,923	106,566,946	226,635	5,085,893	0	(7,891,585)	428,060	(8,319,644)	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
922908-76-9	VANGUARD TSM IDX ETF			84,373.000	16,131,273	191.190	16,131,274	8,249,386	0	268,585	0	(4,239,743)	0	(4,239,743)	0	02/11/2016	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					16,131,273	XXX	16,131,274	8,249,386	0	268,585	0	(4,239,743)	0	(4,239,743)	0	XXX	XXX
00959#-10-7	AIX Inc. Common Stock			100.000	95,335	953.350	95,335	121,218	0	0	0	(7,732)	0	(7,732)	0	11/06/2019	
01976#-10-4	Allmerica Fin. Benefit Ins. Co.			42,000.000	77,177,331	1,837.556	77,177,331	59,269,848	0	0	0	1,236,102	0	1,236,102	0	01/19/1996	
01977#-10-3	Allmerica Fin. Alliance Ins Co.			10,000.000	23,376,310	2,337.631	23,376,310	14,000,000	0	0	0	378,875	0	378,875	0	05/12/1995	
01999U-10-4	Allmerica Plus Ins. Agency			1.000	600,772	600,772.000	600,772	500,000	0	0	0	136,210	0	136,210	0	06/30/1993	
13460@-10-4	Campmed Casualty & Indemnity			1,500.000	20,167,052	13,444.701	20,167,052	30,478,212	0	400,000	0	(42,490)	0	(42,490)	0	03/31/2010	
17474@-10-9	Citizens Ins. Co. of the Midwest			400.000	110,371,915	275,929.788	110,371,915	80,538,458	0	0	0	1,811,052	0	1,811,052	0	12/31/2000	
174746-2*-7	Citizens Ins. Co. of America			1,700,000.000	678,356,990	399.034	678,356,990	26,589,391	0	72,000,000	0	(39,398,711)	0	(39,398,711)	0	12/31/2000	
17475*-10-0	Citizens Ins. Co. of Ohio			200.000	10,049,256	50,246.280	10,049,256	519,705	0	1,000,000	0	(861,288)	0	(861,288)	0	12/31/2000	
41070*-10-9	Hanover American Ins. Co.			10,000.000	38,627,228	3,862.723	38,627,228	24,100,000	0	0	0	896,684	0	896,684	0	10/04/1989	
41086*-10-1	The Hanover Casualty Co.			25,000.000	8,147,052	325.882	8,147,052	5,000,000	0	800,000	0	(638,429)	0	(638,429)	0	02/22/1982	
41105@-10-6	Hanover National Ins. Co.			2,000.000	12,163,561	6,081.781	12,163,561	10,000,000	0	300,000	0	(67,586)	0	(67,586)	0	02/01/2008	
41199R-10-5	Hanover New Jersey Ins. Co.			10,000.000	5,239,636	523.964	5,239,636	5,277,330	0	4,739,091	0	(6,867,231)	0	(6,867,231)	0	07/29/2003	
57544#-10-9	Massachusetts Bay Ins. Co.			10,000.000	79,028,750	7,902.875	79,028,750	46,502,379	0	0	0	1,495,559	0	1,495,559	0	07/19/1956	
66977#-10-6	Nova Casualty Co.			14,000.000	99,777,929	7,126.995	99,777,929	96,897,251	0	0	0	(1,066,305)	0	(1,066,305)	0	11/06/2019	
74313@-10-5	Professionals Direct Inc.			100.000	139,681	1,396.810	139,681	5,471,807	0	0	0	(2,284)	0	(2,284)	0	09/14/2007	
92346*-10-0	Verlan Fire Ins. Co.			10,000.000	25,822,272	2,582.227	25,822,272	16,613,636	0	550,000	0	(44,943)	0	(44,943)	0	03/17/2008	
G4279@-10-7	Hanover Atlantic Ins. Co. Ltd.		C	120,000.000	50,895,461	424.129	50,895,461	52,000,000	0	0	0	(4,257,583)	0	(4,257,583)	0	05/24/2016	

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
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,240,036,531	XXX	1,240,036,531	473,879,235	0	79,789,091	0	(47,300,100)	0	(47,300,100)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,240,036,531	XXX	1,240,036,531	473,879,235	0	79,789,091	0	(47,300,100)	0	(47,300,100)	0	XXX	XXX
5989999999 - Total Common Stocks					1,415,680,728	XXX	1,415,680,727	588,695,566	226,635	85,143,569	0	(59,431,428)	428,060	(59,859,488)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,426,925,287	XXX	1,426,925,287	593,098,765	311,374	85,327,558	0	(61,515,032)	428,060	(61,943,092)	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
36179V-ZQ-6	G2 MA7051 - RMBS		06/28/2022	BARCLAYS CAPITAL INC		1,053,250	1,196,658	1,795
36179W-BY-3	G2 MA7255 - RMBS		06/28/2022	INL		176,542	194,637	365
36179X-H2-5	G2 MA8349 - RMBS		09/28/2022	INL		4,254,648	4,250,000	12,337
912810-TB-4	UNITED STATES TREASURY		05/31/2022	B.A. Securities Inc.		381,934	500,000	433
912810-TC-2	UNITED STATES TREASURY		06/13/2022	B.A. Securities Inc.		988,772	1,275,000	2,079
912810-TG-3	UNITED STATES TREASURY		09/22/2022	GOLDMAN		1,805,030	2,040,000	13,100
912810-TL-2	UNITED STATES TREASURY		12/28/2022	B.A. Securities Inc.		447,833	445,000	2,164
912828-3P-3	UNITED STATES TREASURY		11/18/2022	Transfer		334,647	350,000	3,017
912828-6F-2	UNITED STATES TREASURY		08/04/2022	BARCLAYS CAPITAL INC		4,186,416	4,250,000	46,484
912828-6S-4	UNITED STATES TREASURY		09/19/2022	BARCLAYS CAPITAL INC		1,617,988	1,700,000	15,799
912828-U2-4	UNITED STATES TREASURY		11/18/2022	Transfer		2,333,359	2,500,000	2,640
91282C-CB-5	UNITED STATES TREASURY		06/28/2022	SALOMON BROTHERS INC		263,930	300,000	583
91282C-DJ-7	UNITED STATES TREASURY		01/27/2022	Various		1,930,977	2,000,000	5,356
91282C-DY-4	UNITED STATES TREASURY		03/24/2022	Various		4,400,566	4,500,000	3,962
91282C-EF-4	UNITED STATES TREASURY		04/14/2022	Various		4,489,000	4,500,000	2,281
91282C-EP-2	UNITED STATES TREASURY		08/26/2022	Various		3,559,215	3,600,000	14,273
91282C-ET-4	UNITED STATES TREASURY		06/02/2022	Various		4,214,404	4,250,000	753
91282C-EW-7	UNITED STATES TREASURY		10/13/2022	Various		930,070	950,000	5,118
91282C-EY-3	UNITED STATES TREASURY		08/02/2022	MORGAN STANLEY CO		3,805,195	3,800,000	6,196
91282C-FF-3	UNITED STATES TREASURY		10/28/2022	B.A. Securities Inc.		806,906	900,000	5,179
91282C-FN-6	UNITED STATES TREASURY		10/28/2022	WELLS FARGO SECURITIES LLC		4,237,881	4,250,000	15,879
91282C-FP-1	UNITED STATES TREASURY		10/13/2022	JP Morgan Securities LLC		2,487,598	2,500,000	584
91282C-FQ-9	UNITED STATES TREASURY		11/14/2022	Various		8,024,982	8,050,000	11,433
91282C-FV-8	UNITED STATES TREASURY		12/20/2022	JP Morgan Securities LLC		985,959	950,000	3,897
91282C-FX-4	UNITED STATES TREASURY		12/06/2022	BARCLAYS CAPITAL INC		4,261,123	4,250,000	4,203
91282C-FZ-9	UNITED STATES TREASURY		12/29/2022	JP Morgan Securities LLC		8,467,461	8,500,000	27,146
0109999999. Subtotal - Bonds - U.S. Governments						70,445,687	72,001,295	207,056
13063D-C4-8	CALIFORNIA ST		12/07/2022	JP Morgan Securities LLC		3,706,808	4,250,000	25,689
419792-J7-2	HAWAII ST		10/20/2022	MORGAN STANLEY CO		4,185,000	4,185,000	0
419792-ZA-7	HAWAII ST		10/25/2022	JP Morgan Securities LLC		1,365,980	2,000,000	9,866
594612-BB-8	MICHIGAN ST		11/18/2022	Transfer		95,477	100,000	24
677522-4J-0	OHIO ST		11/18/2022	MORGAN STANLEY CO		238,224	300,000	1,543
68608K-NE-4	OREGON ST		06/28/2022	Transfer		146,854	143,000	3,353
68609T-7H-5	OREGON ST		05/11/2022	MORGAN STANLEY CO		1,000,000	1,000,000	0
76222R-YC-0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		06/28/2022	Transfer		99,577	100,000	475
76222R-YD-8	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		06/28/2022	Transfer		197,488	200,000	950
880541-XZ-5	TENNESSEE ST		11/18/2022	Transfer		367,838	400,000	3,056
97705M-VN-2	WISCONSIN ST		06/28/2022	SMITH NEW COURT		257,823	300,000	666
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,661,068	12,978,000	45,622
212204-JP-7	CONTRA COSTA CALIF CMNTY COLLEGE DIST		06/28/2022	MORGAN STANLEY CO		203,985	250,000	2,616
212204-JQ-5	CONTRA COSTA CALIF CMNTY COLLEGE DIST		11/18/2022	MORGAN STANLEY CO		2,421,682	3,120,000	24,231
212204-ME-8	CONTRA COSTA CALIF CMNTY COLLEGE DIST		09/16/2022	MORGAN STANLEY CO		1,900,000	1,900,000	0
442331-7E-8	HOUSTON TEX		06/28/2022	MESIROW FINANCIAL INC		290,325	350,000	2,033
446222-UT-6	HUNTINGTON BEACH CALIF UN HIGH SCH DIST		05/10/2022	WELLS FARGO SECURITIES LLC		1,460,518	1,625,000	6,994
446222-UV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST		06/28/2022	WELLS FARGO SECURITIES LLC		257,982	300,000	2,308
54438C-YL-0	LOS ANGELES CALIF CMNTY COLLEGE DIST		11/22/2022	RBC CAPITAL MARKETS		919,874	1,050,000	3,904
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST		06/28/2022	RBC CAPITAL MARKETS		413,200	500,000	4,769
678519-C3-1	OKLAHOMA CITY OKLA		06/28/2022	Transfer		43,494	45,000	443
678519-C4-9	OKLAHOMA CITY OKLA		06/28/2022	Transfer		124,736	130,000	1,318
79623P-EX-9	SAN ANTONIO TEX		11/18/2022	SIEBERT BRANDFORD SHANK		2,350,290	3,000,000	16,612
799017-UZ-9	SAN MATEO CALIF UN HIGH SCH DIST		06/28/2022	Transfer		143,951	150,000	1,452
95736V-FA-5	WESTCHESTER CNTY N Y		12/15/2022	Southwest Securities		2,060,200	2,000,000	1,111
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						12,590,236	14,420,000	67,791
051249-HB-9	AUGUSTA GA WTR & SEW REV		06/28/2022	Transfer		298,542	300,000	2,755
052414-TD-1	AUSTIN TEX ELEC UTIL SYS REV		06/28/2022	Transfer		224,813	250,000	802

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
091096-NZ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV		06/28/2022	MESIROW FINANCIAL INC		173,050	200,000	1,586
091096-PG-6	BIRMINGHAM ALA WTRWKS BRD WTR REV		11/03/2022	Southwest Securities		630,531	900,000	7,916
13077D-QH-8	CALIFORNIA ST UNIV REV		10/28/2022	PIPER JAFFRAY		657,055	845,000	0
13077D-QJ-4	CALIFORNIA ST UNIV REV		06/28/2022	PIPER JAFFRAY		288,278	350,000	994
196480-K3-0	COLORADO HSG & FIN AUTH		07/15/2022	RBC CAPITAL MARKETS		8,500,000	8,500,000	0
196480-N7-8	COLORADO HSG & FIN AUTH		11/02/2022	RBC CAPITAL MARKETS		8,500,000	8,500,000	0
20775C-W2-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/28/2022	Transfer		128,614	130,000	450
20775C-W5-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/28/2022	Transfer		154,287	165,000	700
235036-4R-8	DALLAS FORT WORTH TEX INTL ARPT REV		03/01/2022	SALOMON BROTHERS INC		3,925,280	4,000,000	34,621
235036-6Y-1	DALLAS FORT WORTH TEX INTL ARPT REV		11/03/2022	Southwest Securities		288,264	400,000	193
25477G-UZ-6	DISTRICT COLUMBIA INCOME TAX REV		07/13/2022	B.A. Securities Inc.		1,500,000	1,500,000	0
259561-PH-5	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W		06/28/2022	Transfer		261,618	250,000	4,343
3128MJ-WV-8	FH G08659 - RMBS		06/28/2022	Transfer		88,705	91,107	239
3128MM-YP-2	FH G18717 - RMBS		06/28/2022	Transfer		79,787	79,013	237
3132D6-DJ-6	FH SB8205 - RMBS		12/20/2022	BMO Capital Markets		2,194,829	2,195,000	5,762
3132DN-7K-3	FH SD1798 - RMBS		10/21/2022	JP Morgan Securities LLC		1,727,852	1,750,000	6,149
3132DN-T8-6	FH SD1475 - RMBS		09/08/2022	MORGAN STANLEY CO		8,434,144	8,438,099	13,712
3132DN-YG-2	FH SD1611 - RMBS		09/20/2022	PPS		7,132,986	7,150,863	11,918
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -		10/19/2022	WELLS FARGO SECURITIES LLC		4,192,431	4,176,768	9,050
31335A-BE-7	FH G60037 - RMBS		06/28/2022	Transfer		116,743	123,585	278
31335B-M6-0	FH G61281 - RMBS		06/28/2022	Transfer		63,813	65,708	172
3133BD-NG-6	FH QE3991 - RMBS		06/08/2022	PPS		7,285,596	7,305,000	9,740
3133KP-MD-7	FH RA7556 - RMBS		06/09/2022	WELLS FARGO SECURITIES LLC		16,211,250	16,000,000	24,000
3133KP-Q7-6	FH RA7678 - RMBS		09/01/2022	JP Morgan Securities LLC		9,305,098	9,223,670	1,281
3133KQ-EV-4	FH RA8248 - RMBS		12/19/2022	GOLDMAN		8,490,350	8,462,582	23,507
3134GW-XT-8	FEDERAL HOME LOAN MORTGAGE CORP		06/28/2022	STC		783,311	1,000,000	2,530
3135G0-Q2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/28/2022	Transfer		282,579	300,000	1,469
3136A4-HQ-5	FNR 2012-20 QZ - CMO/RMBS		12/01/2022	Direct		35,408	35,408	0
3136AA-EK-7	FNR 2012-129 TD - CMO/RMBS		06/28/2022	Transfer		20,614	22,186	33
3136BL-G9-5	FNR 2022-4 JC - CMO/RMBS		01/19/2022	BMO Capital Markets		10,153,125	10,000,000	20,833
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS		11/17/2022	WELLS FARGO SECURITIES LLC		21,229,746	21,250,000	94,149
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS		11/29/2022	Transfer		12,800,155	12,665,583	1,935
3137AH-2W-7	FHR 3936 AB - CMO/RMBS		06/28/2022	Transfer		106,791	107,496	242
3137AS-RZ-9	FHR 4099 VB - CMO/RMBS		06/28/2022	Transfer		73,261	73,168	165
3137FU-HU-1	FHR 4992 NB - CMO/RMBS		11/18/2022	Various		2,278,996	3,000,000	2,833
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		03/25/2022	PPM		12,909,375	12,750,000	37,188
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		07/08/2022	INL		8,625,840	8,500,000	29,750
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		08/09/2022	PPS		8,468,196	8,477,137	10,361
3137H9-DC-0	FHR 5270 AB - CMO/RMBS		10/26/2022	INL		12,722,109	12,750,000	58,438
3138WE-6W-4	FN AS5384 - RMBS		06/28/2022	Transfer		83,700	83,772	251
31394G-U9-2	FHR 2666 BD - CMO/RMBS		06/28/2022	Transfer		5,632	5,622	19
3140MA-T7-9	FN BU8673 - RMBS		05/05/2022	TORONTO DOMINION SECS USA INC		8,440,234	8,500,000	10,389
3140MR-ZP-5	FN BW0749 - RMBS		11/18/2022	SALOMON BROTHERS INC		21,571,376	21,718,460	31,091
3140Q7-SL-2	FN CA0522 - RMBS		06/28/2022	Transfer		65,382	71,564	161
3140QP-CL-9	FN CB3674 - RMBS		11/18/2022	INL		24,018,236	24,849,129	31,022
3140QP-EY-9	FN CB3750 - RMBS		05/20/2022	JP Morgan Securities LLC		8,670,664	8,500,000	23,375
3140QP-H2-6	FN CB3848 - RMBS		06/07/2022	BMO Capital Markets		16,210,220	16,575,396	19,338
3140QP-PY-7	FN CB4038 - RMBS		09/15/2022	BMO Capital Markets		8,469,312	8,458,738	14,098
3140QP-RK-5	FN CB4089 - RMBS		07/08/2022	MORGAN STANLEY CO		8,390,360	8,477,118	9,419
3140XD-6H-4	FN FM9871 - RMBS		01/05/2022	Morgan Stanley		10,141,037	9,962,797	8,302
3140XF-ZD-6	FN FS0739 - RMBS		03/17/2022	JP Morgan Securities LLC		10,151,895	9,958,940	16,460
3140XG-GA-1	FN FS1092 - RMBS		03/23/2022	Morgan Stanley		2,576,994	2,550,000	5,702
3140XG-U3-1	FN FS1501 - RMBS		04/14/2022	JP Morgan Securities LLC		4,295,156	4,250,000	8,028
3140XH-WC-7	FN FS2442 - RMBS		08/05/2022	MORGAN STANLEY CO		8,492,551	8,447,672	9,386
31418D-Z8-8	FN MA4366 - RMBS		06/28/2022	WELLS FARGO SECURITIES LLC		397,302	437,579	820

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
31418E-CZ-1	FN MA4587 - RMBS		03/23/2022	CMG		2,562,070	2,652,418	2,210
31418E-KV-1	FN MA4807 - RMBS		09/27/2022	TORONTO DOMINION SECS USA INC		893,180	900,000	275
392275-AA-1	GREATER ORLANDO AVIATION AUTHORITY		02/09/2022	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0
438701-M9-2	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS		11/18/2022	WELLS FARGO SECURITIES LLC		2,899,430	3,000,000	37,689
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMISSION FACS		11/18/2022	Transfer		3,350,993	3,650,000	23,538
45506E-CU-5	INDIANA ST FIN AUTH REV		05/27/2022	PIPER JAFFRAY		950,324	1,080,000	5,713
462467-R4-5	IOWA FIN AUTH SINGLE FAMILY MTG REV		01/12/2022	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		06/28/2022	Transfer		197,452	200,000	3,919
495290-CU-0	KING CNTY WASH SWR REV		11/22/2022	WELLS FARGO SECURITIES LLC		971,246	1,140,000	5,928
546475-TQ-7	LOUISIANA ST GAS & FUELS TAX REV		11/15/2022	RBC CAPITAL MARKETS		4,499,718	5,225,000	2,914
56041M-VF-8	MAINE GOVERNMENTAL FACS AUTH LEASE RENT		06/28/2022	PIPER JAFFRAY		166,400	200,000	959
576000-ZG-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		05/25/2022	PIPER JAFFRAY		3,420,000	3,800,000	13,824
576004-HD-0	MASSACHUSETTS (COMMONWEALTH OF)		12/07/2022	Southwest Securities		969,830	1,000,000	10,120
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)		08/19/2022	Jefferies		5,993,770	6,000,000	0
594698-SC-7	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		06/28/2022	SALOMON BROTHERS INC		246,912	300,000	2,075
594698-TA-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		05/23/2022	Various		6,492,800	6,600,000	8,307
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		08/24/2022	RBC CAPITAL MARKETS		8,250,000	8,250,000	0
61212L-TA-7	MONTANA ST BRD REGENTS HIGHER ED REV		06/28/2022	WELLS FARGO SECURITIES LLC		260,733	300,000	545
647201-RN-4	NEW MEXICO MTG FIN AUTH		01/14/2022	RBC CAPITAL MARKETS		3,217,202	3,217,202	0
64990F-E2-6	NEW YORK STATE DORMITORY AUTHORITY		06/28/2022	Jefferies		168,192	200,000	1,231
64990F-S9-6	NEW YORK STATE DORMITORY AUTHORITY		05/19/2022	PIPER JAFFRAY		1,651,980	1,750,000	12,658
65887P-XV-2	NORTH DAKOTA PUB FIN AUTH		06/30/2022	JP Morgan Securities LLC		5,040,800	5,000,000	0
65887P-XW-0	NORTH DAKOTA PUB FIN AUTH		06/30/2022	JP Morgan Securities LLC		3,529,260	3,500,000	0
66285W-D4-5	NORTH TEX TWY AUTH REV		06/28/2022	RBC CAPITAL MARKETS		255,762	300,000	2,921
68607V-3L-7	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/13/2022	GOLDMAN		1,000,000	1,000,000	0
68607V-3M-5	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/13/2022	GOLDMAN		700,000	700,000	0
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		06/28/2022	Transfer		19,324	20,000	131
759136-VG-6	REGIONAL TRANSN DIST COLO SALES TAX REV		06/28/2022	Transfer		162,292	200,000	582
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV		06/28/2022	GOLDMAN		160,232	200,000	623
79766D-UT-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		01/27/2022	SALOMON BROTHERS INC		2,101,946	2,100,000	0
80168A-BY-2	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		06/28/2022	Transfer		24,633	25,000	50
80168A-BZ-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		06/28/2022	Transfer		48,947	50,000	104
80168A-CA-3	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		06/28/2022	Transfer		48,570	50,000	107
80168A-CB-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		06/28/2022	Transfer		24,129	25,000	56
80168A-CC-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		06/28/2022	Transfer		143,856	150,000	350
810489-WJ-9	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX		06/28/2022	WELLS FARGO SECURITIES LLC		160,314	200,000	1,530
91412G-XB-6	UNIVERSITY CALIF REVS		06/28/2022	Transfer		196,976	200,000	755
91412H-FG-3	UNIVERSITY CALIF REVS		04/06/2022	Various		4,140,760	4,000,000	29,397
91412H-GG-2	UNIVERSITY CALIF REVS		06/28/2022	RBC CAPITAL MARKETS		124,034	150,000	289
914437-VC-9	UNIVERSITY MASS BLDG AUTH REV		06/28/2022	MORGAN STANLEY CO		166,394	200,000	595
914440-UP-5	UNIVERSITY MASS BLDG AUTH PROJ REV		03/16/2022	SALOMON BROTHERS INC		1,500,000	1,500,000	0
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		06/28/2022	Transfer		127,057	133,233	325
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		07/22/2022	SALOMON BROTHERS INC		4,477,432	4,253,357	57,243
0909999999. Subtotal - Bonds - U.S. Special Revenues						392,638,420	396,550,372	835,155
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	C	08/02/2022	B.A. Securities Inc.		3,395,000	3,395,000	0
001877-AA-7	API GROUP DE INC		11/22/2022	Various		348,969	420,000	6,173
001940-AC-9	ATS CORP	C	11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		343,132	400,000	7,333
00206R-DQ-2	AT&T INC		06/13/2022	GOLDMAN		3,952,240	4,000,000	49,111
00206R-HW-5	AT&T INC		05/23/2022	MORGAN STANLEY CO		3,993,640	4,000,000	42,222
00217G-AA-1	APTIV PLC	C	02/10/2022	Various		4,196,746	4,200,000	0
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		12/30/2022	Various		971,538	1,012,143	6,319
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		12/06/2022	Various		831,463	920,000	3,699
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC		12/08/2022	Various		709,976	750,000	16,699
00440E-AS-6	CHUBB INA HOLDINGS INC		11/18/2022	Transfer		3,853,147	4,000,000	22,050
004498-AB-7	ACI WORLDWIDE INC		10/27/2022	Various		319,138	335,000	3,925

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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
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	11/14/2022	JEFFERIES PARTNERS OPPORTUNITY		583,538	630,000	7,763
00724F-AC-5	ADOBE INC		11/28/2022	MITSUBISHI UFJ SECURITIES		810,607	831,000	8,927
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		11/16/2022	MORGAN STANLEY & COMPANY		226,463	245,000	1,633
012653-AD-3	ALBEMARLE CORP		05/10/2022	B.A. Securities Inc.		309,715	310,000	0
013817-AW-1	HOWMET AEROSPACE INC		12/06/2022	GOLDMAN		49,573	50,000	477
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC		11/18/2022	Transfer		1,887,922	2,200,000	19,181
01741R-AH-5	ATI INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		346,470	375,000	10,648
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		11/30/2022	BANC OF AMERICA/FIXED INCOME		470,357	555,000	71
019736-AE-7	ALLISON TRANSMISSION INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		581,644	625,000	3,711
019736-AF-4	ALLISON TRANSMISSION INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		572,778	610,000	16,426
019736-AG-2	ALLISON TRANSMISSION INC		12/06/2022	Various		266,584	325,000	3,858
02005N-BF-6	ALLY FINANCIAL INC		12/06/2022	Various		631,338	640,000	332
02008J-AC-0	ALLYA 2022-1 A3 - ABS		05/10/2022	BARCLAYS CAPITAL INC		3,824,259	3,825,000	0
02008J-AD-8	ALLYA 2022-1 A4 - ABS		06/13/2022	Various		2,428,690	2,450,000	0
02154C-AH-6	ALTICE FINANCING SA	C	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		161,824	200,000	3,099
02156L-AC-5	ALTICE FRANCE SA	C	12/05/2022	Various		1,418,934	1,730,000	8,855
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		680,676	735,000	5,972
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC		11/07/2022	Citigroup (SSB)		471,951	560,000	2,956
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		12/06/2022	Various		502,974	565,000	8,219
025816-CV-9	AMERICAN EXPRESS CO		04/28/2022	MORGAN STANLEY CO		2,549,745	2,550,000	0
02582J-HU-7	AMXCA 2018-2 A - ABS		06/28/2022	Transfer		99,790	100,000	109
02665W-CJ-8	AMERICAN HONDA FINANCE CORP		06/28/2022	Transfer		100,069	100,000	1,572
03065W-AB-1	AMCAR 2022-2 A2A - ABS		06/14/2022	JP Morgan Securities LLC		8,579,350	8,580,000	0
030981-AJ-3	AMERIGAS PARTNERS LP		12/06/2022	Various		622,701	650,000	9,284
031162-CU-2	AMGEN INC		06/28/2022	B.A. Securities Inc.		259,691	300,000	2,593
031162-DD-9	AMGEN INC		02/17/2022	SALOMON BROTHERS INC		2,990,610	3,000,000	0
031162-DF-4	AMGEN INC		02/17/2022	SALOMON BROTHERS INC		1,024,253	1,030,000	0
032095-AJ-0	AMPHENOL CORP		11/18/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,135,431	2,500,000	18,083
03217C-AA-4	AMS OSRAM AG	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		384,100	400,000	10,267
032654-AN-5	ANALOG DEVICES INC		12/19/2022	SALOMON BROTHERS INC		910,895	945,000	1,470
032654-AZ-8	ANALOG DEVICES INC		12/19/2022	JP Morgan Securities LLC		985,013	1,032,000	593
03674X-AQ-9	ANTERO RESOURCES CORP		12/20/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		280,485	276,000	8,243
03674X-AS-5	ANTERO RESOURCES CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		42,341	45,000	652
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		12/06/2022	Various		746,043	800,000	18,184
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		11/14/2022	BANC OF AMERICA/FIXED INCOME		587,412	560,000	123
03740L-AD-4	AON CORP		02/23/2022	MORGAN STANLEY CO		2,998,320	3,000,000	0
037735-CU-9	APPALACHIAN POWER CO		06/28/2022	Transfer		196,658	200,000	510
037833-BG-4	APPLE INC		12/06/2022	TORONTO DOMINION SECS USA INC		4,124,795	4,250,000	9,444
038522-AQ-1	ARAMARK SERVICES INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		391,378	420,000	7,096
039524-AA-1	ARCHES BUYER INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		376,378	455,000	8,411
03959K-AC-4	ARCHROCK PARTNERS LP		12/06/2022	Various		384,545	410,000	3,375
03966V-AA-5	ARCONIC CORP (PITTSBURGH)		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		499,834	540,000	8,950
03966V-AB-3	ARCONIC CORP (PITTSBURGH)		12/19/2022	Various		355,497	360,000	1,048
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	11/14/2022	BANC OF AMERICA/FIXED INCOME		453,616	525,000	60
040555-CS-1	ARIZONA PUBLIC SERVICE CO		06/28/2022	Transfer		97,514	100,000	376
04342J-AA-5	ASB BANK LTD	C	06/08/2022	SALOMON BROTHERS INC		3,500,000	3,500,000	0
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC		01/25/2022	WCB		897,750	900,000	7,863
05352T-AA-7	AVANTOR FUNDING INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		739,658	810,000	13,438
053611-AJ-8	AVERY DENNISON CORP		06/28/2022	Transfer		149,634	150,000	447
05368V-AA-4	AVIENT CORP		12/06/2022	Various		275,848	285,000	5,330
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		11/02/2022	GOLDMAN		1,091,500	1,180,000	20,368
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		12/06/2022	Various		389,519	440,000	5,605
05453G-AC-9	AXALTA COATING SYSTEMS LLC		11/28/2022	JANE STREET EXECUTION SERVICES LLC		459,183	560,000	5,513
05454N-AA-7	AXALTA COATING SYSTEMS LLC		11/16/2022	MORGAN STANLEY & COMPANY		346,305	375,000	7,570
05531F-BB-8	TRUIST FINANCIAL CORP		06/28/2022	Transfer		97,773	100,000	491
05578A-E4-6	BPCE SA	C	07/11/2022	JP Morgan Securities LLC		4,239,333	4,250,000	0

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05602R-AD-3	BMWOT 2022-A A3 - ABS		11/03/2022	Various		6,023,831	6,165,000	4,093
05602R-AE-1	BMWOT 2022-A A4 - ABS		05/10/2022	RBC CAPITAL MARKETS		2,079,383	2,080,000	0
05605H-AC-4	BWX TECHNOLOGIES INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		178,050	200,000	917
056083-AA-6	BXP 2017-GM A - CMBS		04/27/2022	Blackrock Emergin		8,984,806	9,225,000	20,479
05609X-AA-9	BX 22CLS A - CMBS		10/06/2022	MORGAN STANLEY CO		7,012,409	7,030,000	19,122
06036F-BB-6	BANK 2018-BNK15 A3 - CMBS		11/18/2022	Transfer		4,688,766	5,000,000	9,770
06051G-FF-1	BANK OF AMERICA CORP		06/28/2022	Transfer		251,399	250,000	2,417
06051G-KP-3	BANK OF AMERICA CORP		04/21/2022	B.A. Securities Inc.		1,700,000	1,700,000	0
06051G-LA-5	BANK OF AMERICA CORP		07/19/2022	B.A. Securities Inc.		1,500,000	1,500,000	0
06368D-3S-1	BANK OF MONTREAL	C	05/31/2022	BMO Capital Markets		3,709,147	3,710,000	0
06368L-AP-1	BANK OF MONTREAL	C	09/07/2022	BMO Capital Markets		2,498,425	2,500,000	0
06368L-AQ-9	BANK OF MONTREAL	C	09/07/2022	BMO Capital Markets		1,699,252	1,700,000	0
06405L-AC-5	BANK OF NEW YORK MELLON		11/15/2022	JP Morgan Securities LLC		4,250,000	4,250,000	0
06406R-BL-0	BANK OF NEW YORK MELLON CORP		10/18/2022	SALOMON BROTHERS INC		1,925,000	1,925,000	0
06406Y-AA-0	BANK OF NEW YORK MELLON CORP		02/08/2022	WELLS FARGO SECURITIES LLC		3,010,402	2,907,000	44,501
06417X-AD-3	BANK OF NOVA SCOTIA	C	01/03/2022	SCOTIA CAPITAL (USA) INC.		2,998,680	3,000,000	0
065403-BB-2	BANK 2019-BNK17 A3 - CMBS		03/11/2022	WFM		5,036,390	4,925,000	6,619
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS		06/28/2022	KEY CAPITAL MARKETS		243,607	300,000	637
07336A-AC-1	BBCMS 2022-C14 A3 - CMBS		02/02/2022	BARCLAYS CAPITAL INC		2,059,980	2,000,000	3,625
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	02/09/2022	SALOMON BROTHERS INC		999,450	1,000,000	0
08161B-AW-3	BMARK 2018-B3 A3 - CMBS		06/23/2022	Deutsche Bank Securities, Inc.		8,239,361	8,340,000	24,266
08161C-AC-5	BMARK-18B2-A3 - CMBS		05/26/2022	Deutsche Bank Securities, Inc.		1,985,498	2,005,000	5,921
08161Y-BD-4	BMARK 2022-B34 A2 - CMBS		03/30/2022	Deutsche Bank Securities, Inc.		3,588,450	3,500,000	4,845
08162T-BA-0	BMARK 2018-B7 A3 - CMBS		03/16/2022	Morgan Stanley		2,788,666	2,680,000	5,367
08163N-BG-9	BMARK 2022-B32 A3 - CMBS		02/01/2022	JP Morgan Securities LLC		3,681,211	3,574,000	4,529
08163P-BD-1	BMARK 2022-B33 A2 - CMBS		02/24/2022	GOLDMAN		2,059,990	2,000,000	2,581
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP		03/07/2022	B.A. Securities Inc.		443,429	445,000	0
085770-AB-1	BERRY GLOBAL INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		384,548	395,000	7,468
08949L-AB-6	BIG RIVER STEEL LLC		12/07/2022	JEFFERIES PARTNERS OPPORTUNITY		350,100	360,000	8,546
090572-AR-9	BIO RAD LABORATORIES INC		02/24/2022	SALOMON BROTHERS INC		4,992,800	5,000,000	0
092174-AA-9	BLACK KNIGHT INFOSERV LLC		12/06/2022	Various		271,894	305,000	2,639
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		01/18/2022	SALOMON BROTHERS INC		957,610	1,000,000	889
095796-AH-1	BLUE RACER MIDSTREAM LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		454,422	455,000	15,419
096630-AD-0	BOARDWALK PIPELINES LP		07/25/2022	US BANCORP INVESTMENTS INC.		4,531,005	4,500,000	25,988
097751-BT-7	BOMBARDIER INC	C	12/20/2022	Various		1,039,297	1,060,000	12,845
09951L-AB-9	BOOZ ALLEN HAMILTON INC		01/28/2022	SALOMON BROTHERS INC		893,250	900,000	3,000
10112R-BC-7	BOSTON PROPERTIES LP		11/18/2022	JP MORGAN SECURITIES LLC		2,030,044	2,500,000	12,688
103557-AC-8	BOYNE USA INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		610,799	680,000	1,559
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		06/28/2022	JP Morgan Securities LLC		316,607	355,000	520
109696-AA-2	BRINKS CO		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		387,031	420,000	2,233
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC	C	06/21/2022	FIRST BOSTON		3,972,800	4,000,000	10,819
114259-AT-1	BROOKLYN UNION GAS CO		06/28/2022	Transfer		93,288	100,000	1,224
115236-AB-7	BROWN & BROWN INC		03/14/2022	GOLDMAN		5,157,200	5,000,000	625
118230-AQ-4	BUCKEYE PARTNERS LP		12/06/2022	Various		389,142	435,000	7,095
118230-AU-5	BUCKEYE PARTNERS LP		11/22/2022	Various		465,960	520,000	5,304
12008R-AP-2	BUILDERS FIRSTSOURCE INC		12/06/2022	Various		614,738	760,000	9,525
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO		12/19/2022	Various		1,497,328	1,550,000	9,167
1248EP-BX-0	CCO HOLDINGS LLC		12/06/2022	Various		2,300,078	2,590,000	37,201
1248EP-CE-1	CCO HOLDINGS LLC		12/08/2022	Various		2,591,262	3,190,000	36,851
1248EP-CK-7	CCO HOLDINGS LLC		12/06/2022	Various		1,054,509	1,305,000	16,280
1248EP-CP-6	CCO HOLDINGS LLC		12/06/2022	Various		595,230	790,000	11,389
12510C-AA-9	CD&R SMOKEY BUYER INC		11/10/2022	MORGAN STANLEY & COMPANY		559,320	590,000	13,275
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		12/06/2022	GOLDMAN		500,173	570,000	7,130
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		12/06/2022	Various		944,482	1,300,000	26,084
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC		05/17/2022	SALOMON BROTHERS INC		1,556,690	1,565,000	0
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		10/07/2022	Various		3,972,420	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
12593F-BD-5	COMM 2015-LC21 A4 - CMBS		08/10/2022	PPS		7,797,855	7,900,000	8,951
12593Q-BH-2	COMM 2015-CCRE26 B - CMBS		05/10/2022	PPS		3,905,824	3,915,000	5,314
126307-AY-3	CSC HOLDINGS LLC		11/14/2022	BANC OF AMERICA/FIXED INCOME		565,657	710,000	9,023
126307-AZ-0	CSC HOLDINGS LLC		11/14/2022	DEUTSCHE BANK SECURITIES, INC.		1,737,313	1,925,000	36,495
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS		10/21/2022	Various		7,591,448	7,755,000	17,582
12659D-AE-0	COMM 22HC B - CMBS		01/12/2022	Deutsche Bank Securities, Inc.		10,299,604	10,000,000	22,035
12664J-AB-6	CNH 2022-C A2 - ABS		11/17/2022	WELLS FARGO SECURITIES LLC		4,249,986	4,250,000	0
13057Q-AH-0	CALIFORNIA RESOURCES CORP		12/01/2022	Various		497,876	505,000	10,782
13607H-6M-9	CANADIAN IMPERIAL BANK OF COMMERCE	C	08/05/2022	Various		4,246,882	4,250,000	222
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE	C	08/31/2022	BMO Capital Markets		3,846,480	4,000,000	55,583
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO	C	06/28/2022	Transfer		146,961	150,000	450
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		06/28/2022	Transfer		146,385	150,000	798
14040H-CH-6	CAPITAL ONE FINANCIAL CORP		02/10/2022	JP Morgan Securities LLC		2,130,990	2,223,000	11,829
14040H-CN-3	CAPITAL ONE FINANCIAL CORP		03/01/2022	MORGAN STANLEY CO		5,000,000	5,000,000	0
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	MORGAN STANLEY CO		1,700,000	1,700,000	0
14040H-CU-7	CAPITAL ONE FINANCIAL CORP		07/25/2022	MORGAN STANLEY CO		1,500,000	1,500,000	0
14043G-AB-0	COPAR 2022-2 A2A - ABS		08/02/2022	JP Morgan Securities LLC		1,769,911	1,770,000	0
14043G-AD-6	COPAR 2022-2 A3 - ABS		08/02/2022	JP Morgan Securities LLC		1,699,878	1,700,000	0
14043Q-AB-8	COPAR 2022-1 A2 - ABS		04/26/2022	WFM		949,910	950,000	0
14043Q-AC-6	COPAR 2022-1 A3 - ABS		04/26/2022	WFM		2,611,429	2,612,000	0
14043Q-AD-4	COPAR 2022-1 A4 - ABS		06/09/2022	Various		4,556,390	4,570,000	4,208
141781-BP-8	CARGILL INC		10/26/2022	JP Morgan Securities LLC		1,226,966	1,300,000	1,242
141781-BQ-6	CARGILL INC		06/28/2022	MITSUBISHI UFJ SECURITIES		403,356	500,000	3,447
14316N-AD-1	CARMX 2021-1 A4 - ABS		04/06/2022	BARCLAYS CAPITAL INC		1,003,232	1,060,000	359
14318M-AD-1	CARMX 2022-3 A3 - ABS		07/12/2022	RBC CAPITAL MARKETS		4,249,900	4,250,000	0
14318M-AE-9	CARMX 2022-3 A4 - ABS		07/12/2022	RBC CAPITAL MARKETS		4,249,931	4,250,000	0
143658-BG-6	CARNIVAL CORP		11/30/2022	JANE STREET EXECUTION SERVICES LLC		345,362	340,000	11,999
143658-BQ-4	CARNIVAL CORP		11/30/2022	WELLS FARGO SECURITIES LLC		581,210	700,000	9,411
144285-AL-7	CARPENTER TECHNOLOGY CORP		11/22/2022	Various		345,141	365,000	8,051
14688D-AD-3	CRVNA 2022-P1 A4 - ABS		03/31/2022	Deutsche Bank Securities, Inc.		4,237,881	4,250,000	1,662
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORP		06/28/2022	Transfer		100,304	100,000	213
150190-AE-6	CEDAR FAIR LP		12/08/2022	Various		712,835	800,000	16,056
15135B-AY-7	CENTENE CORP		11/02/2022	BANC OF AMERICA/FIXED INCOME		156,784	190,000	1,409
156700-BB-1	LUMEN TECHNOLOGIES INC		12/06/2022	Various		1,262,588	1,450,000	18,910
156700-BC-9	LUMEN TECHNOLOGIES INC		12/06/2022	Various		940,902	1,110,000	11,083
16115Q-AF-7	CHART INDUSTRIES INC		12/08/2022	MORGAN STANLEY & COMPANY		158,844	161,000	0
16115Q-AG-5	CHART INDUSTRIES INC		12/08/2022	MORGAN STANLEY & COMPANY		54,851	56,000	0
16876A-AB-0	CHILDRENS HOSPITAL MEDICAL CENTER		06/28/2022	Transfer		286,787	300,000	1,022
171779-AL-5	CIENA CORP		01/11/2022	B.A. Securities Inc.		90,000	90,000	0
172441-BC-0	CINEMARK USA INC		11/22/2022	Various		339,901	335,000	1,408
172967-MQ-1	CITIGROUP INC		01/18/2022	SALOMON BROTHERS INC		2,166,402	2,100,000	18,481
172967-NA-5	CITIGROUP INC		01/18/2022	MORGAN STANLEY CO		1,923,060	2,000,000	3,330
172967-NG-2	CITIGROUP INC		02/16/2022	SALOMON BROTHERS INC		3,000,000	3,000,000	0
172967-NS-6	CITIGROUP INC		05/17/2022	SALOMON BROTHERS INC		2,500,000	2,500,000	0
172967-NX-5	CITIGROUP INC		09/22/2022	SALOMON BROTHERS INC		4,250,000	4,250,000	0
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS		08/18/2022	Blackrock Emergin		8,479,082	8,500,000	19,947
17322V-AT-3	CGCMT 2014-GC23 A4 - CMBS		06/03/2022	BARCLAYS CAPITAL INC		9,417,146	9,450,000	5,705
17323C-AE-7	CGCMT 2015-GC27 A5 - CMBS		06/30/2022	Various		12,154,596	12,335,500	15,405
17323C-AK-3	CGCMT 2015-GC27 B - CMBS		05/11/2022	B.A. Securities Inc.		1,498,743	1,530,000	1,924
18060T-AA-3	CLARIOS GLOBAL LP		12/19/2022	Various		229,425	230,000	1,553
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	C	12/06/2022	Various		269,495	310,000	4,793
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		12/08/2022	Various		1,515,010	1,705,000	21,395
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		11/17/2022	DEUTSCHE BANK SECURITIES, INC.		567,575	730,000	5,658
18977W-2C-3	CNO GLOBAL FUNDING		01/18/2022	Various		6,957,520	7,000,000	2,061
20030N-DZ-1	COMCAST CORP		10/31/2022	TORONTO DOMINION SECS USA INC		1,699,541	1,700,000	0
200340-AQ-0	COMERICA INC		06/21/2022	KEY CAPITAL MARKETS		4,691,395	4,769,000	67,551

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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
2027A0-KB-4	COMMONWEALTH BANK OF AUSTRALIA	C	06/28/2022	Transfer		99,211	100,000	223
203372-AX-5	COMMSCOPE INC		12/06/2022	GOLDMAN		615,699	735,000	7,848
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		509,625	550,000	16,225
20338Q-AA-1	COMMSCOPE INC		12/06/2022	Various		717,884	850,000	14,811
20338Q-AD-5	COMMSCOPE INC		12/06/2022	Various		726,910	755,000	8,183
205768-AS-3	COMSTOCK RESOURCES INC		12/20/2022	Various		997,429	1,030,000	14,873
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		340,993	415,000	1,660
20826F-AU-0	CONOCOPHILLIPS CO		02/22/2022	SALOMON BROTHERS INC		2,996,460	3,000,000	0
222070-AB-0	COTY INC		12/19/2022	RBC CAPITAL MARKETS		32,010	33,000	393
222070-AE-4	COTY INC		12/06/2022	Various		510,904	530,000	2,419
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		12/06/2022	Various		386,216	410,000	1,116
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		06/28/2022	Transfer		146,546	150,000	1,560
22822V-AZ-4	CROWN CASTLE INTERNATIONAL CORP		03/02/2022	B.A. Securities Inc.		2,992,740	3,000,000	0
23311V-AH-0	DCP MIDSTREAM OPERATING LP		04/29/2022	B.A. Securities Inc.		1,775,250	1,800,000	43,050
23345M-AA-5	DT MIDSTREAM INC		12/06/2022	Various		504,884	575,000	10,184
233853-AL-4	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC		03/31/2022	JP Morgan Securities LLC		4,245,325	4,250,000	0
23918K-AT-5	DAVITA INC		12/06/2022	GOLDMAN		26,030	35,000	412
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)		01/04/2022	Deutsche Bank Securities, Inc.		5,000,000	5,000,000	0
25461L-AA-0	DIRECTV FINANCING LLC		12/06/2022	Various		859,933	940,000	14,121
25470M-AG-4	DISH NETWORK CORP		12/08/2022	Various		1,065,492	1,065,000	3,680
25470X-AW-5	DISH DBS CORP		12/06/2022	Various		1,749,291	1,890,000	470
25470X-BE-4	DISH DBS CORP		12/06/2022	Various		1,202,899	1,420,000	33,247
256677-AJ-4	DOLLAR GENERAL CORP		09/06/2022	GOLDMAN		2,497,675	2,500,000	0
256677-AK-1	DOLLAR GENERAL CORP		09/06/2022	SALOMON BROTHERS INC		5,095,053	5,100,000	0
25755T-AL-4	DPABS 2019-1 A2 - RMBS		03/16/2022	PPS		2,358,983	2,401,000	12,766
25830J-AA-9	DORNOCH DEBT MERGER SUB INC		11/30/2022	DEUTSCHE BANK SECURITIES, INC.		234,605	350,000	3,027
26884L-AM-1	EQT CORP		04/28/2022	RBC CAPITAL MARKETS		696,413	735,000	10,655
26885B-AB-6	EQM MIDSTREAM PARTNERS LP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		469,639	515,000	10,091
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		12/06/2022	Various		971,559	1,125,000	17,139
278642-AW-3	EBAY INC		06/28/2022	B.A. Securities Inc.		255,591	300,000	2,408
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		12/06/2022	Various		622,343	665,000	15,677
28414H-AG-8	ELANCO ANIMAL HEALTH INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		458,899	495,000	7,440
28470R-AH-5	CAESARS ENTERTAINMENT INC		12/06/2022	Various		493,077	505,000	11,869
28618M-AA-4	ELEMENT SOLUTIONS INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		352,688	415,000	3,350
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC		11/16/2022	MORGAN STANLEY & COMPANY		465,023	485,000	1,947
29261A-AA-8	ENCOMPASS HEALTH CORP		12/06/2022	Various		397,410	440,000	5,899
29261A-AB-6	ENCOMPASS HEALTH CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		39,946	45,000	754
29272W-AD-1	ENERGIZER HOLDINGS INC		12/06/2022	Various		467,352	545,000	3,706
29336T-AA-8	ENLINK MIDSTREAM LLC		11/22/2022	Various		348,733	365,000	9,386
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		11/30/2022	Various		224,467	235,000	4,177
29355X-AG-2	ENPRO INDUSTRIES INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		345,972	355,000	2,098
29364W-AV-0	ENTERGY LOUISIANA LLC		02/15/2022	KEY CAPITAL MARKETS		684,639	650,000	2,860
29364W-BH-0	ENTERGY LOUISIANA LLC		06/28/2022	MITSUBISHI UFJ SECURITIES		413,027	500,000	424
29365B-AA-1	ENTEGRIS ESCROW CORP		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		348,028	385,000	2,032
29670G-AF-9	ESSENTIAL UTILITIES INC		06/28/2022	SALOMON BROTHERS INC		247,233	300,000	1,140
29717P-AQ-0	ESSEX PORTFOLIO LP		06/28/2022	Transfer		143,929	150,000	1,027
30212P-AR-6	EXPEDIA GROUP INC		11/18/2022	B.A. Securities Inc.		2,082,975	2,500,000	20,990
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	C	12/06/2022	GOLDMAN		33,898	40,000	326
303075-AA-3	FACTSET RESEARCH SYSTEMS INC		02/16/2022	Various		7,095,622	7,097,000	0
31429K-AG-8	FEDERATION OF CAISSES DESJARDINS DU QUEB	C	08/16/2022	BMO Capital Markets		4,245,750	4,250,000	0
31429K-AH-6	FEDERATION OF CAISSES DESJARDINS DU QUEB	C	08/16/2022	BMO Capital Markets		4,249,448	4,250,000	0
316773-DE-7	FIFTH THIRD BANCORP		04/20/2022	GOLDMAN		1,055,000	1,055,000	0
337120-AA-7	FIRST STUDENT BIDCO INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		348,768	420,000	5,367
33938E-AU-1	FLEX LTD	C	05/31/2022	MORGAN STANLEY CO		3,014,020	2,960,000	65,223
345295-AB-5	FORDO 2022-D A2A - ABS		11/17/2022	JP Morgan Securities LLC		3,189,780	3,190,000	0
34533Y-AE-0	FORDO 2020-C A4 - ABS		05/03/2022	CMG		5,452,552	5,790,000	1,641

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34533Y-AF-7	FORDO 2020-C B - ABS		03/31/2022	WFM		5,128,252	5,420,000	2,260
34534L-AD-9	FORDO 2022-B - ABS		06/22/2022	RBC CAPITAL MARKETS		1,909,897	1,910,000	0
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		11/14/2022	Various		1,472,520	1,790,000	11,689
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC		11/18/2022	Various		2,990,086	3,500,000	19,906
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/06/2022	Various		392,914	415,000	2,685
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/19/2022	Various		829,396	925,000	3,613
36166T-AB-6	GCI LLC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		679,080	800,000	3,906
36168Q-AL-8	GFL ENVIRONMENTAL INC	C	12/06/2022	Various		388,645	450,000	5,439
36250G-AP-0	GSMS 2015-GC30 A4 - CMBS		09/27/2022	PPS		10,046,745	10,300,402	25,186
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS		06/28/2022	Transfer		237,814	250,000	694
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS		08/17/2022	Blackrock Emergin		8,466,465	8,500,000	16,992
36253G-AE-2	GSMS 2014-GC24 A5 - CMBS		05/17/2022	B.A. Securities Inc.		3,745,020	3,750,000	7,371
362585-AC-5	GMCAR 2022-2 A3 - ABS		04/05/2022	RBC CAPITAL MARKETS		1,259,737	1,260,000	0
362585-AD-3	GMCAR 2022-2 A4 - ABS		04/05/2022	RBC CAPITAL MARKETS		679,908	680,000	0
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS		07/26/2022	GOLDMAN		6,882,302	7,330,127	13,744
36265W-AD-5	GMCAR 2022-3 A3 - ABS		07/06/2022	B.A. Securities Inc.		1,659,989	1,660,000	0
36265W-AE-3	GMCAR 2022-3 A4 - ABS		07/07/2022	B.A. Securities Inc.		1,529,890	1,530,000	0
36266F-AC-3	GMALT 2022-2 A3 - ABS		05/03/2022	BMO Capital Markets		1,249,870	1,250,000	0
36266F-AD-1	GMALT 2022-2 A4 - ABS		05/03/2022	BMO Capital Markets		3,999,231	4,000,000	0
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS		05/26/2022	GOLDMAN		12,416,704	12,750,000	31,875
364760-AP-3	GAP INC		12/06/2022	GOLDMAN		31,248	40,000	270
36485M-AK-5	GARDA WORLD SECURITY CORP	C	11/16/2022	MORGAN STANLEY & COMPANY		340,484	380,000	4,540
366651-AG-2	GARTNER INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		253,773	285,000	5,080
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS		08/22/2022	B.A. Securities Inc.		10,921,116	11,000,180	39,876
37045X-DW-3	GENERAL MOTORS FINANCIAL COMPANY INC		06/06/2022	MIZUHO SECURITIES USA/FIXED INCOME		2,497,200	2,500,000	0
37185L-AM-4	GENESIS ENERGY LP		12/06/2022	GOLDMAN		43,254	45,000	1,430
37940X-AP-7	GLOBAL PAYMENTS INC		08/08/2022	JP Morgan Securities LLC		3,397,382	3,400,000	0
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC		11/18/2022	Various		466,151	610,000	16,097
380130-AD-6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		08/09/2022	WELLS FARGO SECURITIES LLC		5,949,451	5,950,000	0
380130-AE-4	GMALT 2022-3 A4 - ABS		08/09/2022	WELLS FARGO SECURITIES LLC		6,374,106	6,375,000	0
38141G-YG-3	GOLDMAN SACHS GROUP INC		06/28/2022	GOLDMAN		261,491	300,000	1,388
382550-BN-0	GOODYEAR TIRE & RUBBER CO		11/14/2022	BANC OF AMERICA/FIXED INCOME		436,960	500,000	8,403
389284-AA-8	GRAY TELEVISION INC		12/06/2022	Various		916,911	1,040,000	34,059
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP		06/28/2022	Transfer		145,272	150,000	691
398433-AP-7	GRIFFON CORP		12/06/2022	Various		503,372	545,000	6,687
39843U-AA-0	GRIFOLS ESCROW ISSUER SA	C	12/08/2022	Various		509,262	600,000	4,143
402635-AQ-9	GULFPORT ENERGY OPERATING CORP		11/17/2022	JANE STREET EXECUTION SERVICES LLC		683,267	685,000	25,878
402635-AR-7	GULFPORT ENERGY OPERATING CORP		11/17/2022	BANC OF AMERICA/FIXED INCOME		44,775	45,000	1,700
404119-CE-7	HCA INC		03/02/2022	JP Morgan Securities LLC		994,550	1,000,000	0
404119-CG-2	HCA INC		03/02/2022	SALOMON BROTHERS INC		449,559	450,000	0
404121-AJ-4	HCA INC		11/29/2022	MORGAN STANLEY & COMPANY		2,343,225	2,355,000	33,117
40434L-AK-1	HP INC		03/29/2022	B.A. Securities Inc.		798,136	800,000	0
40434L-AM-7	HP INC		06/06/2022	JP Morgan Securities LLC		4,243,243	4,250,000	0
423012-AF-0	HEINEKEN NV	C	06/28/2022	Transfer		95,702	100,000	1,449
42704L-AA-2	HERC HOLDINGS INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		609,692	650,000	12,722
428040-DA-4	HERTZ CORP		11/16/2022	MORGAN STANLEY & COMPANY		349,045	405,000	8,689
428040-DB-2	HERTZ CORP		12/06/2022	Various		586,266	745,000	13,883
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		826,274	890,000	20,926
431318-AS-3	HILCORP ENERGY I LP		12/21/2022	Various		370,626	387,000	1,744
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC		11/02/2022	DEUTSCHE BANK SECURITIES, INC.		577,260	600,000	288
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC		12/06/2022	Various		273,961	315,000	1,042
435765-AH-5	HOLLY ENERGY PARTNERS LP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		346,485	375,000	5,781
436440-AP-6	HOLOGIC INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		34,776	40,000	408
43815P-AB-5	HAROT 2022-2 A2 - ABS		11/10/2022	PPS		1,701,120	1,720,000	4,915
43815P-AC-3	HAROT 2022-2 A3 - ABS		08/15/2022	MITSUBISHI UFJ SECURITIES		1,039,938	1,040,000	0
43815P-AD-1	HAROT 2022-2 A4 - ABS		08/15/2022	MITSUBISHI UFJ SECURITIES		794,826	795,000	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
440452-AG-5	HORMEL FOODS CORP		12/02/2022	SALOMON BROTHERS INC		3,580,626	3,800,000	206
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		380,006	410,000	8,508
445658-CF-2	J B HUNT TRANSPORT SERVICES INC		06/28/2022	Transfer		49,149	50,000	630
446150-AM-6	HUNTINGTON BANCSHARES INC		06/28/2022	Transfer		84,278	85,000	406
446150-BB-9	HUNTINGTON BANCSHARES INC		09/13/2022	Various		6,110,710	6,170,000	9,715
44644M-AF-8	HUNTINGTON NATIONAL BANK		05/06/2022	B.A. Securities Inc.		3,540,000	3,540,000	0
45174H-BD-8	IHEARTCOMMUNICATIONS INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		362,156	400,000	3,815
45174H-BE-6	IHEARTCOMMUNICATIONS INC		12/06/2022	Various		615,605	690,000	9,301
45174H-BG-1	IHEARTCOMMUNICATIONS INC		11/02/2022	MORGAN STANLEY & COMPANY		1,125,009	1,290,000	18,553
45258L-AA-5	IMOLA MERGER CORP		12/06/2022	Various		616,794	710,000	224
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		346,658	385,000	5,306
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		958,151	1,045,000	14,480
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		376,620	400,000	2,613
46117N-AA-0	TOWN 22STAY A - CMBS		07/29/2022	Deutsche Bank Securities, Inc.		8,457,500	8,500,000	0
46266T-AA-6	IQVIA INC		11/17/2022	WELLS FARGO SECURITIES LLC		691,200	720,000	600
465979-AA-0	JPMCC 22NXSS A - CMBS		09/16/2022	JP Morgan Securities LLC		8,478,750	8,500,000	0
46625H-QW-3	JPMORGAN CHASE & CO		06/28/2022	Transfer		193,394	200,000	1,595
466313-AM-5	JABIL INC		04/20/2022	JP Morgan Securities LLC		2,539,341	2,550,000	0
466365-AD-5	JACK 221 A21 - RMBS		02/02/2022	GUGGENHEIM		3,000,000	3,000,000	0
466365-AE-3	JACK 221 A22 - RMBS		02/02/2022	GUGGENHEIM		3,000,000	3,000,000	0
46647P-CV-6	JPMORGAN CHASE & CO		02/16/2022	JP Morgan Securities LLC		3,000,000	3,000,000	0
46653P-AM-9	JPMMT 216 A6 - CMO/RMBS		09/21/2022	JP Morgan Securities LLC		1,494,130	1,629,035	2,489
46655K-BV-7	JPMMT 226 12A - CMO/RMBS		05/25/2022	JP Morgan Securities LLC		8,759,324	8,835,000	25,769
46655N-CS-7	JPMMT 227 24A - CMO/RMBS		08/04/2022	JP Morgan Securities LLC		12,173,672	12,452,496	3,198
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS		07/27/2022	JP Morgan Securities LLC		10,691,938	10,720,000	37,520
46655V-BE-1	JPMMT 228 12A - CMO/RMBS		07/27/2022	JP Morgan Securities LLC		1,779,901	1,800,000	5,600
46817M-AR-8	JACKSON FINANCIAL INC		06/02/2022	MORGAN STANLEY CO		950,000	950,000	0
475795-AD-2	JELD-WEN INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		358,427	465,000	9,886
475795-AE-0	JELD-WEN INC		11/16/2022	MORGAN STANLEY & COMPANY		231,795	245,000	128
49306S-AA-4	KEYBANK NA		06/07/2022	FIRST BOSTON		2,966,225	2,950,000	0
49326E-EJ-8	KEYCORP		02/07/2022	KEY CAPITAL MARKETS		3,987,480	4,000,000	32,300
49327M-3E-2	KEYBANK NA		08/03/2022	KEY CAPITAL MARKETS		4,248,810	4,250,000	0
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC		05/24/2022	THE SEAPORT GROUP		4,093,880	4,000,000	25,556
49461M-AA-8	KINETIK HOLDINGS LP		12/06/2022	Various		268,819	285,000	7,589
497266-AC-0	KIRBY CORP		06/28/2022	Transfer		92,893	100,000	1,365
501044-CS-8	KROGER CO		06/28/2022	Transfer		200,894	200,000	3,144
50168A-AB-6	LABL INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		836,492	880,000	21,560
501797-AR-5	BATH & BODY WORKS INC		12/06/2022	Various		392,262	405,000	13,118
50212Y-AC-8	LPL HOLDINGS INC		11/30/2022	GOLDMAN		225,863	245,000	535
513075-BW-0	LAMAR MEDIA CORP		04/27/2022	BARCLAYS CAPITAL INC		859,500	900,000	5,363
513272-AD-6	LAMB WESTON HOLDINGS INC		12/06/2022	Various		501,929	570,000	7,157
524901-AT-2	LEGG MASON INC		06/28/2022	Transfer		150,098	150,000	2,683
536797-AF-0	LITHIA MOTORS INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		359,359	425,000	7,592
538034-AR-0	LIVE NATION ENTERTAINMENT INC		12/06/2022	Various		1,649,579	1,850,000	5,112
538034-AV-1	LIVE NATION ENTERTAINMENT INC		12/06/2022	Various		968,302	970,000	1,274
539439-AQ-2	LLOYDS BANKING GROUP PLC	D	06/28/2022	Transfer		185,878	200,000	1,013
53944Y-AT-0	LLOYDS BANKING GROUP PLC	C	08/05/2022	Various		5,430,140	5,435,000	0
539830-BH-1	LOCKHEED MARTIN CORP		06/28/2022	Transfer		75,407	76,000	1,222
55261F-AQ-7	M&T BANK CORP		08/09/2022	RBC CAPITAL MARKETS		4,125,000	4,125,000	0
552953-CE-9	MGM RESORTS INTERNATIONAL		12/06/2022	Various		857,430	875,000	21,938
552953-CF-6	MGM RESORTS INTERNATIONAL		12/06/2022	Various		968,398	1,035,000	5,053
55336V-AR-1	MPLX LP		01/27/2022	FIRST BOSTON		4,494,630	4,250,000	64,222
55336V-BN-9	MPLX LP		06/09/2022	MORGAN STANLEY CO		2,456,325	2,500,000	3,542
55337P-AA-0	MIWD HOLDCO II LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		240,094	290,000	5,051
55760L-AA-5	MADISON IAQ LLC		12/06/2022	Various		505,646	590,000	9,862
55760L-AB-3	MADISON IAQ LLC		11/30/2022	Various		242,038	330,000	7,978

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55903V-AB-9	MAGALLANES INC		03/09/2022	GOLDMAN		5,000,000	5,000,000	0
55903V-AJ-2	MAGALLANES INC		03/10/2022	Various		3,006,240	3,000,000	0
55903V-AQ-6	MAGALLANES INC		03/09/2022	JP Morgan Securities LLC		670,000	670,000	0
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC		11/30/2022	BANC OF AMERICA/FIXED INCOME		228,632	230,000	665
571748-AX-0	MARSH & MCLENNAN COMPANIES INC		11/18/2022	Transfer		3,134,786	3,235,000	21,387
575385-AD-1	MASONITE INTERNATIONAL CORP		11/22/2022	Various		345,674	380,000	5,480
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II		11/18/2022	Transfer		4,796,423	5,000,000	52,035
576323-AP-4	MASTEC INC		11/22/2022	Various		464,728	515,000	6,213
57636Q-AB-0	MASTERCARD INC		11/03/2022	WELLS FARGO SECURITIES LLC		4,155,608	4,250,000	14,344
577081-BD-3	MATTEL INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		400,602	405,000	11,376
579780-AK-3	MCCORMICK & COMPANY INC		06/28/2022	Transfer		242,995	250,000	970
58768P-AB-0	MBART 2022-1 A2 - ABS		11/15/2022	MIZUHO SECURITIES USA/FIXED INCOME		8,499,457	8,500,000	0
58933Y-AR-6	MERCK & CO INC		10/31/2022	B.A. Securities Inc.		3,241,978	3,393,000	21,253
59156R-BH-0	METLIFE INC		06/28/2022	Transfer		250,058	250,000	1,950
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		512,175	580,000	9,144
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		11/22/2022	Various		339,220	370,000	5,434
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC		05/19/2022	JP Morgan Securities LLC		4,098,700	4,250,000	28,392
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		326,108	327,750	3,847
60337J-AA-4	MINERVA MERGER SUB INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		359,585	475,000	10,034
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	06/28/2022	Transfer		99,095	100,000	1,050
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/11/2022	MORGAN STANLEY CO		2,500,000	2,500,000	0
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/11/2022	MITSUBISHI UFJ SECURITIES		2,500,000	2,500,000	0
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	09/06/2022	MITSUBISHI UFJ SECURITIES		2,500,000	2,500,000	0
606940-AB-0	MMAF 22B A2 - ABS		11/01/2022	JP Morgan Securities LLC		4,249,451	4,250,000	0
609207-BA-2	MONDELEZ INTERNATIONAL INC		03/03/2022	FIRST BOSTON		1,994,880	2,000,000	0
615369-AY-1	MOODY'S CORP		02/22/2022	JP Morgan Securities LLC		491,410	500,000	0
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS		05/05/2022	Blackrock Emergin		978,549	992,191	761
61746B-EF-9	MORGAN STANLEY		06/28/2022	Transfer		192,402	200,000	3,182
61763K-BD-5	MSBAM 2014-C15 B - CMBS		04/27/2022	PPM		2,812,797	2,800,000	9,942
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS		04/28/2022	Blackrock Emergin		4,165,104	4,199,222	379
62482B-AA-0	MOZART DEBT MERGER SUB INC		12/06/2022	GOLDMAN		847,436	1,050,000	4,529
62482B-AB-8	MOZART DEBT MERGER SUB INC		11/28/2022	PERSHING DIV OF DLJ SEC LNDING		373,237	455,000	3,915
62886E-BA-5	NCR CORP		12/06/2022	GOLDMAN		34,664	40,000	302
62929R-AC-2	NMG HOLDING COMPANY INC		12/28/2022	SMBC SECURITIES INC		405,540	432,000	7,610
62954W-AC-9	NTT FINANCE CORP	C	07/22/2022	B.A. Securities Inc.		1,556,740	1,715,000	6,255
62954W-AH-8	NTT FINANCE CORP	C	10/26/2022	WELLS FARGO SECURITIES LLC		2,001,992	2,035,000	21,307
62954W-AJ-4	NTT FINANCE CORP	C	12/09/2022	TORONTO DOMINION SECS USA INC		4,136,570	4,200,000	64,256
62954W-AK-1	NTT FINANCE CORP	C	07/20/2022	MORGAN STANLEY CO		500,000	500,000	0
63307A-2S-3	NATIONAL BANK OF CANADA	C	06/02/2022	NATIONAL BANK OF CANADA		5,995,440	6,000,000	0
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		12/06/2022	Various		621,767	745,000	10,492
64083Y-AA-9	NESCO HOLDINGS II INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		341,156	390,000	2,205
641062-AR-5	NESTLE HOLDINGS INC		11/23/2022	GOLDMAN		3,021,328	3,410,000	7,874
641062-BA-1	NESTLE HOLDINGS INC		11/23/2022	GOLDMAN		1,648,290	1,670,000	13,917
651229-AW-6	NEWELL BRANDS INC		12/06/2022	Various		858,886	915,000	5,683
65249B-AA-7	NEWS CORP		12/08/2022	Various		541,579	615,000	928
65336Y-AN-3	NEXSTAR MEDIA INC		12/06/2022	Various		1,643,144	1,890,000	950
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/28/2022	FIRST BOSTON		258,139	300,000	206
65343H-AA-9	NEXSTAR ESCROW INC		12/06/2022	Various		281,085	300,000	5,866
65480L-AD-7	NALT 2022-A A3 - ABS		11/18/2022	SALOMON BROTHERS INC		9,970,880	10,000,000	476
665859-AW-4	NORTHERN TRUST CORP		05/05/2022	WELLS FARGO SECURITIES LLC		4,243,115	4,250,000	0
670001-AE-6	NOVELIS CORP		12/06/2022	Various		272,544	310,000	4,536
670001-AG-1	NOVELIS CORP		12/06/2022	Various		271,756	305,000	117
670346-AV-7	NUCOR CORP		03/02/2022	WELLS FARGO SECURITIES LLC		264,133	265,000	0
670346-AY-1	NUCOR CORP		05/18/2022	B.A. Securities Inc.		1,497,600	1,500,000	0
67059T-AE-5	NUSTAR LOGISTICS LP		12/06/2022	Various		730,956	785,000	2,363
67066G-AM-6	NVIDIA CORP		03/01/2022	WELLS FARGO SECURITIES LLC		2,849,340	3,000,000	10,075

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67103H-AF-4	O'REILLY AUTOMOTIVE INC		11/18/2022	Various		3,412,041	3,625,000	28,413
674215-AL-2	CHORD ENERGY CORP		12/21/2022	JEFFERIES PARTNERS OPPORTUNITY		409,919	420,000	11,232
67421Q-AA-0	CRESTWOOD MIDSTREAM PARTNERS LP		11/22/2022	Various		462,432	455,000	4,944
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS		06/07/2022	B.A. Securities Inc.		8,246,329	8,500,000	31,403
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS		11/16/2022	B.A. Securities Inc.		4,285,913	4,590,000	10,710
681919-BD-7	OMNICOM GROUP INC		06/28/2022	SALOMON BROTHERS INC		249,353	300,000	3,185
682189-AQ-8	ON SEMICONDUCTOR CORP		11/14/2022	BANC OF AMERICA/FIXED INCOME		462,977	520,000	4,198
682357-AA-6	180 MEDICAL INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		515,942	600,000	3,251
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	12/06/2022	GOLDMAN		40,329	45,000	402
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	12/06/2022	GOLDMAN		40,597	45,000	126
68389X-BC-8	ORACLE CORP		11/18/2022	Transfer		47,467	50,000	12
68389X-CF-0	ORACLE CORP		11/07/2022	JP Morgan Securities LLC		1,697,773	1,700,000	0
68389X-CH-6	ORACLE CORP		11/07/2022	JP Morgan Securities LLC		899,145	900,000	0
68622T-AA-9	ORGANON & CO		03/11/2022	B.A. Securities Inc.		873,000	900,000	13,922
68622T-AB-7	ORGANON & CO		11/16/2022	MORGAN STANLEY & COMPANY		351,455	405,000	1,038
690732-AF-9	OWENS & MINOR INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		575,830	705,000	4,054
690732-AG-7	OWENS & MINOR INC		12/09/2022	MORGAN STANLEY & COMPANY		63,175	70,000	928
69331C-AH-1	PG&E CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		390,888	425,000	8,423
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC		10/25/2022	PNC BANK		2,550,000	2,550,000	0
69356M-AA-4	PM GENERAL PURCHASER LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		342,822	390,000	17,908
69867D-AA-6	CLARIOS GLOBAL LP		12/06/2022	Various		528,092	545,000	14,905
69867D-AC-2	CLARIOS GLOBAL LP		11/14/2022	BANC OF AMERICA/FIXED INCOME		459,564	465,000	110
713448-CT-3	PEPSICO INC		10/28/2022	TORONTO DOMINION SECS USA INC		4,295,526	4,515,000	345
71376L-AE-0	PERFORMANCE FOOD GROUP INC		12/06/2022	Various		260,529	300,000	3,836
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANCE LLC		06/28/2022	B.A. Securities Inc.		250,698	300,000	906
71677K-AA-6	PETSMART LLC		11/23/2022	Various		1,354,669	1,505,000	19,582
718546-BA-1	PHILLIPS 66		02/02/2022	Various		1,012,699	1,070,000	7,749
740212-AL-9	PRECISION DRILLING CORP	C	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		341,095	345,000	8,672
74101X-AE-0	PRESIDIO HOLDINGS INC		11/16/2022	MORGAN STANLEY & COMPANY		337,169	365,000	5,289
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC		12/06/2022	Various		619,806	710,000	10,144
74166N-AA-2	ADT SECURITY CORP		11/22/2022	Various		1,147,873	1,350,000	23,163
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		06/28/2022	MIZUHO SECURITIES USA/FIXED INCOME		130,566	155,000	123
74841C-AA-9	ROCKET MORTGAGE LLC		12/06/2022	Various		727,750	920,000	7,037
749571-AF-2	RHP HOTEL PROPERTIES LP		12/06/2022	Various		500,324	550,000	2,380
749571-AG-0	RHP HOTEL PROPERTIES LP		12/19/2022	Various		845,873	970,000	10,724
74977R-DL-5	COOPERATIEVE RABOBANK UA	C	02/14/2022	RBC CAPITAL MARKETS		2,896,650	3,000,000	10,065
74977R-DR-2	COOPERATIEVE RABOBANK UA	C	08/15/2022	B.A. Securities Inc.		4,250,000	4,250,000	0
75281A-BK-4	RANGE RESOURCES CORP		01/24/2022	Various		1,350,000	1,350,000	0
75524K-NQ-3	CITIZENS BANK NA		05/18/2022	MORGAN STANLEY CO		2,500,000	2,500,000	0
75524K-PG-3	CITIZENS BANK NA		08/04/2022	MORGAN STANLEY CO		4,250,000	4,250,000	0
75524K-PT-5	CITIZENS BANK, NATIONAL ASSOCIATION		10/20/2022	MORGAN STANLEY CO		2,500,000	2,500,000	0
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC		12/06/2022	Various		923,089	935,000	271
767754-CL-6	RITE AID CORP		11/30/2022	JEFFERIES PARTNERS OPPORTUNITY		467,285	755,000	22,986
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC		11/18/2022	Various		231,072	270,000	251
776743-AD-8	ROPER TECHNOLOGIES INC		06/28/2022	Transfer		194,119	200,000	274
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		11/30/2022	WELLS FARGO SECURITIES LLC		574,446	570,000	19,143
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		11/09/2022	Citigroup (SSB)		454,500	450,000	4,394
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		11/30/2022	BARCLAYS CAPITAL INC FIXED INC		585,249	580,000	7,443
78016E-ZD-2	ROYAL BANK OF CANADA	C	05/24/2022	Various		4,968,375	5,000,000	10,573
78409V-BB-9	S&P GLOBAL INC		03/04/2022	GOLDMAN		4,962,400	5,000,000	0
78454L-AL-4	SM ENERGY CO		11/08/2022	GOLDMAN		582,000	600,000	14,906
78471R-AB-2	SRS DISTRIBUTION INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		573,801	650,000	12,025
78471R-AD-8	SRS DISTRIBUTION INC		12/19/2022	BARCLAYS CAPITAL INC FIXED INC		271,425	330,000	1,100
78486Q-AR-2	SVB FINANCIAL GROUP		05/26/2022	MITSUBISHI UFJ SECURITIES		2,154,644	2,150,000	8,304
785592-AY-2	SABINE PASS LIQUEFACTION LLC		11/14/2022	GOLDMAN		748,920	750,000	0
78573N-AF-9	SABRE GLBL INC		12/06/2022	Various		391,630	410,000	7,699

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79466L-AG-9	SALESFORCE INC		11/01/2022	PPS		1,072,824	1,150,000	2,156
79466L-AH-7	SALESFORCE.COM INC		03/01/2022	WELLS FARGO SECURITIES LLC		1,901,600	2,000,000	4,000
80285U-AD-3	SDART 2022-3 A3 - ABS		11/18/2022	PPS		4,268,610	4,330,000	2,117
80286F-AB-9	SDART 2022-4 A2 - ABS		07/12/2022	WELLS FARGO SECURITIES LLC		9,324,650	9,325,000	0
80287H-AC-2	SDART 2022-5 A3 - ABS		08/16/2022	SOCIETE GENERALE		1,509,943	1,510,000	0
802918-AB-8	SDART 2022-6 A2 - ABS		09/12/2022	RBC CAPITAL MARKETS		2,074,961	2,075,000	0
81104P-AA-7	E W SCRIPPS CO		11/30/2022	JANE STREET EXECUTION SERVICES LLC		359,308	400,000	8,943
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	12/08/2022	Various		1,072,928	1,235,000	5,617
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		12/06/2022	GOLDMAN		42,354	45,000	1,000
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		12/06/2022	GOLDMAN		42,917	45,000	45
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		12/06/2022	GOLDMAN		34,548	40,000	102
829259-BA-7	SINCLAIR TELEVISION GROUP INC		12/06/2022	Various		265,005	345,000	5,868
82967N-BA-5	SIRIUS XM RADIO INC		12/06/2022	GOLDMAN		42,410	45,000	794
82967N-BG-2	SIRIUS XM RADIO INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		33,962	40,000	720
82967N-BJ-6	SIRIUS XM RADIO INC		12/06/2022	Various		427,612	495,000	6,590
82967N-BL-1	SIRIUS XM RADIO INC		12/06/2022	GOLDMAN		40,498	45,000	379
82967N-BM-9	SIRIUS XM RADIO INC		12/06/2022	GOLDMAN		33,058	40,000	418
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		12/06/2022	Various		278,523	285,000	4,908
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		12/06/2022	Various		744,648	820,000	5,100
83545G-BD-3	SONIC AUTOMOTIVE INC		12/06/2022	Various		262,612	315,000	224
845467-AP-4	SOUTHWESTERN ENERGY CO		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		413,285	395,000	7,995
845467-AS-8	SOUTHWESTERN ENERGY CO		12/06/2022	Various		631,148	670,000	6,250
85205T-AN-0	SPIRIT AEROSYSTEMS INC		12/06/2022	Various		273,873	271,000	195
85207U-AJ-4	SPRINT LLC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		594,447	575,000	14,249
852234-AP-8	BLOCK INC		12/06/2022	Various		625,931	770,000	12,112
853496-AD-9	STANDARD BUILDING SOLUTIONS INC		12/06/2022	Various		741,204	830,000	14,256
853496-AG-2	STANDARD BUILDING SOLUTIONS INC		12/06/2022	Various		504,003	615,000	10,268
85440K-AB-0	LELAND STANFORD JUNIOR UNIVERSITY		06/28/2022	Transfer		189,069	200,000	978
855030-AN-2	STAPLES INC		12/06/2022	Various		962,714	1,095,000	7,278
855030-AP-7	STAPLES INC		11/18/2022	Various		354,728	480,000	5,141
855244-AW-9	STARBUCKS CORP		11/18/2022	Various		1,503,419	1,800,000	7,425
857691-AG-4	STATION CASINOS LLC		12/06/2022	Various		615,247	710,000	8,200
858912-AG-3	STERICYCLE INC		12/06/2022	Various		500,326	575,000	7,596
86562M-CN-8	SUMITOMO MITSUI FINANCIAL GROUP INC	C	03/10/2022	JP Morgan Securities LLC		2,844,480	3,000,000	12,360
86563V-BA-6	SUMITOMO MITSUI TRUST BANK LTD	C	03/03/2022	GOLDMAN		4,995,350	5,000,000	0
86563V-BC-2	SUMITOMO MITSUI TRUST BANK LTD	C	09/06/2022	GOLDMAN		1,699,439	1,700,000	0
86765B-AU-3	ENERGY TRANSFER LP		01/18/2022	FIRST BOSTON		2,109,800	2,000,000	24,222
86765L-AZ-0	SUNOCO LP		12/06/2022	Various		442,155	510,000	1,130
86828L-AC-6	SUPERIOR PLUS LP	C	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		226,586	265,000	2,219
86960B-AX-0	SVENSKA HANDELSBANKEN AB	C	11/18/2022	Transfer		3,959,532	4,000,000	77,133
87157D-AG-4	SYNAPTICS INC		12/08/2022	Various		477,344	565,000	10,378
87166B-AA-0	SYNEOS HEALTH INC		11/22/2022	Various		345,030	460,000	5,659
872540-AQ-2	TJX COMPANIES INC		11/18/2022	Transfer		4,142,600	4,500,000	17,719
87264A-AV-7	T-MOBILE USA INC		09/13/2022	FIRST BOSTON		4,142,390	4,250,000	24,674
87267W-AA-2	TMUST 221 A - ABS		10/04/2022	RBC CAPITAL MARKETS		4,249,456	4,250,000	0
872882-AM-7	TSMC GLOBAL LTD	C	07/19/2022	GOLDMAN		1,499,265	1,500,000	0
872898-AA-9	TSMC ARIZONA CORP		02/25/2022	MIZUHO SECURITIES USA/FIXED INCOME		2,891,760	3,000,000	18,375
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC		06/02/2022	JP Morgan Securities LLC		3,941,640	4,000,000	21,378
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		12/06/2022	Various		621,136	685,000	13,401
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP		11/18/2022	Various		575,749	605,000	7,808
87612B-BG-6	TARGA RESOURCES PARTNERS LP		11/30/2022	Citigroup (SSB)		579,341	610,000	11,607
87612G-AA-9	TARGA RESOURCES CORP		03/23/2022	B.A. Securities Inc.		304,436	305,000	0
879369-AG-1	TELEFLEX INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		233,518	250,000	325
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		12/06/2022	Various		859,398	1,020,000	3,611
88033G-CS-7	TENET HEALTHCARE CORP		12/06/2022	GOLDMAN		43,985	45,000	827
88033G-CX-6	TENET HEALTHCARE CORP		12/06/2022	Various		512,046	540,000	9,500

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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
88033G-CY-4	TENET HEALTHCARE CORP		12/06/2022	GOLDMAN		43,088	45,000	957
88033G-DA-5	TENET HEALTHCARE CORP		12/06/2022	Various		1,023,235	1,130,000	2,245
88033G-DL-1	TENET HEALTHCARE CORP		12/06/2022	Various		416,609	485,000	8,701
880779-BA-0	TEREX CORP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		452,980	505,000	491
882508-BR-4	TEXAS INSTRUMENTS INC		11/15/2022	JP Morgan Securities LLC		2,498,875	2,500,000	0
882508-BV-5	TEXAS INSTRUMENTS INC		11/15/2022	MIZUHO SECURITIES USA/FIXED INCOME		4,241,018	4,250,000	1,629
89114T-ZN-5	TORONTO-DOMINION BANK	C	01/05/2022	TORONTO DOMINION SECS USA INC		4,994,550	5,000,000	0
89115A-2C-5	TORONTO-DOMINION BANK	C	06/02/2022	Various		4,253,220	4,250,000	0
89115A-2H-4	TORONTO-DOMINION BANK	C	09/08/2022	TORONTO DOMINION SECS USA INC		1,700,000	1,700,000	0
89115A-2J-0	TORONTO-DOMINION BANK	C	09/08/2022	TORONTO DOMINION SECS USA INC		2,500,000	2,500,000	0
89190G-AD-9	TAOT 2021-B A4 - ABS		04/27/2022	CMG		5,120,328	5,456,000	1,125
89233M-AE-3	TAOT 2019-D A4 - ABS		06/13/2022	WELLS FARGO SECURITIES LLC		444,973	450,000	0
89237J-AA-4	TALNT 201 A - ABS		04/06/2022	BARCLAYS CAPITAL INC		2,322,107	2,465,000	1,202
89238J-AC-9	TAOT 2021-D A3 - ABS		11/03/2022	Deutsche Bank Securities, Inc.		3,985,371	4,250,000	1,844
89239H-AB-4	TAOT 2022-D A2A - ABS		11/01/2022	SOCIETE GENERALE		2,759,969	2,760,000	0
893647-BE-6	TRANSDIGM INC		12/20/2022	Various		1,091,179	1,100,000	15,340
893800-AA-0	TRANSOCEAN GUARDIAN LTD		11/16/2022	MORGAN STANLEY & COMPANY		122,931	124,843	2,506
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	12/08/2022	Various		128,828	131,600	2,535
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS		06/28/2022	Transfer		98,627	100,000	586
896215-AH-3	TRIMAS CORP		11/22/2022	Various		339,373	395,000	1,799
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA	C	11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		361,207	445,000	1,462
89668Q-AF-5	TRINSEO MATERIALS OPERATING SCA	C	11/22/2022	Various		244,851	390,000	5,378
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	11/16/2022	MORGAN STANLEY & COMPANY		342,640	365,000	5,186
89788M-AG-7	TRUIST FINANCIAL CORP		06/01/2022	STC		2,500,000	2,500,000	0
89788M-AH-5	TRUIST FINANCIAL CORP		07/26/2022	Various		1,700,854	1,700,000	0
902104-AC-2	COHERENT CORP		12/21/2022	Various		932,865	1,070,000	16,763
902613-AH-1	UBS GROUP AG	C	01/06/2022	BARCLAYS CAPITAL INC		2,907,480	3,000,000	18,675
902613-AM-0	UBS GROUP AG	C	05/03/2022	UBS		2,500,000	2,500,000	0
902613-AS-7	UBS GROUP AG	C	08/02/2022	UBS		4,241,771	4,250,000	0
90290M-AD-3	US FOODS INC		12/06/2022	Transfer		495,059	550,000	6,868
90320B-AA-7	UPC BROADBAND FINCO BV	C	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		169,658	200,000	3,440
90351D-AB-3	UBS GROUP AG	C	06/28/2022	UBS		197,386	200,000	2,154
90353T-AE-0	UBER TECHNOLOGIES INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		393,351	390,000	5,823
90353T-AK-6	UBER TECHNOLOGIES INC		12/06/2022	Various		384,904	445,000	5,186
904764-BB-2	UNILEVER CAPITAL CORP		06/28/2022	Transfer		197,643	200,000	1,800
90932L-AG-2	UNITED AIRLINES INC		12/06/2022	Various		274,305	295,000	1,232
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		04/27/2022	GOLDMAN		888,750	900,000	12,675
91159H-HW-3	US BANCORP		01/20/2022	KEY CAPITAL MARKETS		1,548,270	1,500,000	21,750
91159H-JF-8	US BANCORP		07/19/2022	US BANCORP INVESTMENTS INC.		2,000,000	2,000,000	0
91159H-JH-4	US BANCORP		10/18/2022	US BANCORP INVESTMENTS INC.		1,700,000	1,700,000	0
911684-AD-0	UNITED STATES CELLULAR CORP		12/08/2022	PERSHING DIV OF DLJ SEC LNDING		590,588	675,000	21,259
912909-AU-2	UNITED STATES STEEL CORP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		228,022	240,000	3,713
91324P-DX-7	UNITEDHEALTH GROUP INC		01/27/2022	JP Morgan Securities LLC		959,630	1,000,000	4,222
91324P-ED-0	UNITEDHEALTH GROUP INC		06/28/2022	SALOMON BROTHERS INC		128,414	150,000	412
91324P-EG-3	UNITEDHEALTH GROUP INC		05/18/2022	Various		2,547,464	2,550,000	0
91324P-EM-0	UNITEDHEALTH GROUP INC		10/26/2022	JP Morgan Securities LLC		2,552,219	2,550,000	0
91324P-EN-8	UNITEDHEALTH GROUP INC		10/25/2022	B.A. Securities Inc.		849,924	850,000	0
91324P-EP-3	UNITEDHEALTH GROUP INC		10/25/2022	B.A. Securities Inc.		849,643	850,000	0
914906-AU-6	UNIVISION COMMUNICATIONS INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		398,293	405,000	11,432
914906-AV-4	UNIVISION COMMUNICATIONS INC		12/06/2022	Various		623,903	725,000	2,160
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS		09/29/2022	INL		4,344,443	5,020,663	697
91879Q-AL-3	VAIL RESORTS INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		573,089	570,000	99
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		246,179	280,000	1,754
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		233,935	305,000	13,496
92348K-AM-5	VZMT 2022-1 B - RMBS		01/19/2022	B.A. Securities Inc.		869,992	870,000	0
92348K-AN-3	VZMT 2022-1 C - RMBS		01/19/2022	B.A. Securities Inc.		789,885	790,000	0
92348K-AS-2	VZMT 2022-4 A - RMBS		05/19/2022	SALOMON BROTHERS INC		6,129,690	6,130,000	0

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92537R-AA-7	TK ELEVATOR US NEWCO INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		597,605	660,000	13,219
92564R-AA-3	VICI PROPERTIES LP		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		1,174,194	1,250,000	4,211
92564R-AB-1	VICI PROPERTIES LP		11/07/2022	BNP Paribas		1,122,300	1,290,000	26,185
92660F-AK-0	VIDEOTRON LTD	C	12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		615,164	655,000	3,813
92735L-AA-0	CHESAPEAKE ENERGY CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		851,502	860,000	6,116
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		469,968	555,000	8,117
92857W-BH-2	VODAFONE GROUP PLC	C	11/18/2022	Transfer		3,456,234	3,500,000	44,479
92868A-AC-9	VWALT 2022-A A3 - ABS		06/07/2022	RBC CAPITAL MARKETS		1,264,899	1,265,000	0
92868A-AD-7	VWALT 2022-A A4 - ABS		06/07/2022	RBC CAPITAL MARKETS		1,219,773	1,220,000	0
92933B-AT-1	WMG ACQUISITION CORP		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		470,637	540,000	9,788
929342-AA-1	WMRK 22WMRK A - CMBS		10/28/2022	SALOMON BROTHERS INC		3,969,965	4,000,000	0
92943G-AA-9	W R GRACE HOLDINGS LLC		12/08/2022	Various		252,377	300,000	5,473
92943G-AD-3	W R GRACE HOLDINGS LLC		12/06/2022	Various		389,555	440,000	9,131
929566-AL-1	WABASH NATIONAL CORP		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		346,413	405,000	2,025
94106L-AZ-2	WASTE MANAGEMENT INC		06/28/2022	Transfer		99,510	100,000	418
94106L-BQ-1	WASTE MANAGEMENT INC		06/28/2022	Transfer		258,364	300,000	450
948565-AD-8	WEEKLEY HOMES LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		233,110	285,000	2,702
94989M-AD-1	WFCM 2015-NXS2 A4 - CMBS		11/18/2022	Transfer		3,790,666	4,000,000	6,607
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		03/02/2022	CMG		8,151	8,113	2
95000L-BE-2	WFCM 2016-C33 B - CMBS		09/08/2022	Various		3,435,741	3,502,000	6,376
95000U-2V-4	WELLS FARGO & CO		03/17/2022	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0
95000U-3A-9	WELLS FARGO & CO		07/18/2022	Various		4,247,821	4,250,000	0
95000U-3C-5	WELLS FARGO & CO		08/08/2022	WELLS FARGO SECURITIES LLC		2,550,000	2,550,000	0
95001A-BC-9	WFCM 2017-C41 A3 - CMBS		02/28/2022	CMG		2,104,364	2,065,000	184
95003N-AD-8	WFMBS 22INV1 A4 - CMO/RMBS		10/25/2022	WELLS FARGO SECURITIES LLC		12,592,115	13,240,000	28,687
95058X-AM-0	WENDYS FUNDING LLC, SERIES 2022-1 - ABS		03/23/2022	BARCLAYS CAPITAL INC		2,550,000	2,550,000	0
95081Q-AN-4	WESCO DISTRIBUTION INC		12/06/2022	GOLDMAN		50,853	50,000	1,712
95081Q-AP-9	WESCO DISTRIBUTION INC		12/06/2022	Various		515,201	505,000	15,762
958254-AH-7	WESTERN MIDSTREAM OPERATING LP		11/22/2022	Various		342,899	370,000	3,813
961214-EC-3	WESTPAC BANKING CORP	C	06/28/2022	Transfer		99,514	100,000	1,118
961214-FC-2	WESTPAC BANKING CORP	C	05/18/2022	B.A. Securities Inc.		2,500,000	2,500,000	0
963320-AY-2	WHIRLPOOL CORP		06/28/2022	WELLS FARGO SECURITIES LLC		246,102	300,000	860
970648-AL-5	WILLIS NORTH AMERICA INC		05/12/2022	SALOMON BROTHERS INC		4,248,088	4,250,000	0
98163L-AD-2	WOART 2021-B A4 - ABS		05/05/2022	JP Morgan Securities LLC		7,965,430	8,500,000	3,910
98163N-AC-0	WOLS 2022-A A3 - ABS		04/05/2022	B.A. Securities Inc.		679,906	680,000	0
98163N-AD-8	WOLS 2022-A A4 - ABS		04/05/2022	B.A. Securities Inc.		999,942	1,000,000	0
98163Q-AD-1	WOART 22B A3 - ABS		05/24/2022	MITSUBISHI UFJ SECURITIES		5,194,370	5,195,000	0
98163Q-AE-9	WOART 22B A4 - ABS		05/24/2022	MITSUBISHI UFJ SECURITIES		7,648,075	7,650,000	0
98163T-AB-9	WOART 2022-C A2 - ABS		08/02/2022	WELLS FARGO SECURITIES LLC		2,549,734	2,550,000	0
98163T-AD-5	WOART 2022-C A3 - ABS		08/02/2022	WELLS FARGO SECURITIES LLC		1,699,872	1,700,000	0
983130-AV-7	WYNN LAS VEGAS LLC		12/06/2022	Various		734,790	765,000	8,917
983133-AB-5	WYNN RESORTS FINANCE LLC		12/06/2022	Various		848,873	855,000	7,584
98379J-AA-3	RXO INC		12/08/2022	Various		600,154	590,000	4,245
98389B-AR-1	XCEL ENERGY INC		06/28/2022	Transfer		195,386	200,000	495
984851-AD-7	YARA INTERNATIONAL ASA	C	06/28/2022	Transfer		237,602	250,000	581
988498-AR-2	YUM! BRANDS INC		03/24/2022	B.A. Securities Inc.		900,000	900,000	0
98919V-AA-3	ZAYO GROUP HOLDINGS INC		12/08/2022	Various		231,721	305,000	2,988
98978V-AU-7	ZOETIS INC		11/08/2022	JP Morgan Securities LLC		2,548,139	2,550,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,111,307,981	1,142,643,265	4,144,798
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/01/2022	Adjustment		(88,358)	(88,358)	0
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/16/2022	DIRECT		639,143	651,642	0
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		04/22/2022	BZW SECS		146,661	150,000	0
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		05/05/2022	FREIMARK BLAIR & COMPANY, INC/		413,471	420,000	0
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		04/01/2022	DIRECT		(6,391)	0	0
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		05/06/2022	Citi Bank		347,400	360,000	0
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		05/16/2022	DIRECT		144,750	150,000	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
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN		05/11/2022	JP Morgan		438,750	450,000	0
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		05/23/2022	JP Morgan		292,470	300,000	0
04009D-AA-2	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP		02/24/2022	UBS		448,875	450,000	0
04621H-AU-7	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		11/09/2022	MORGAN SECURITIES-FIXED INC		96,500	100,000	0
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN		01/01/2022	DIRECT		(1,825)	0	0
04649V-AZ-3	ASURION, LLC - NEW B-3 TERM LOAN (SECOND		05/31/2022	Various		129,083	150,000	0
04649V-BB-5	ASURION, LLC - TERM LOAN		08/17/2022	Bank of America Merrill Lynch		454,930	478,874	0
04761P-AF-2	SIMPLY GOOD FOODS USA, INC.		01/14/2022	BZW SECS		300,000	300,000	0
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		06/01/2022	DIRECT		(6,378)	0	0
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		05/13/2022	JP Morgan		437,625	450,000	0
08511L-AX-6	BERLIN PACKAGING LLC 1L TLB CL		03/01/2022	Citi Bank		(2,142)	0	0
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		05/13/2022	Citi Bank		585,608	598,500	0
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		01/01/2022	DIRECT		(1,626)	0	0
10801X-AD-9	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B		04/14/2022	JP Morgan		594,000	600,000	0
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-		07/19/2022	Various		246,606	250,204	0
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		05/01/2022	GOLDMAN		213,418	214,463	0
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA		06/10/2022	JP Morgan		293,250	300,000	0
18972F-AA-0	CLYDESDALE ACQUISITION HOLDINGS, INC. -		03/30/2022	FREIMARK BLAIR & COMPANY, INC/		258,375	265,000	0
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		08/09/2022	Bank of America Merrill Lynch		173,455	180,000	0
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		05/13/2022	FREIMARK BLAIR & COMPANY, INC/		443,250	450,000	0
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		04/14/2022	GOLDMAN		308,450	310,000	0
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT		02/22/2022	Bank of America Merrill Lynch		444,167	450,000	0
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (		02/22/2022	BZW SECS		389,426	400,000	0
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		06/07/2022	JP Morgan		282,938	300,000	0
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B		03/04/2022	DIRECT		290,636	295,000	0
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -		03/02/2022	DIRECT		389,931	396,521	0
30233P-AA-8	EYECARE PARTNERS, LLC - INITIAL TERM LOA		03/04/2022	Citi Bank		296,114	300,000	0
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		04/27/2022	Jefferies & Co., Inc.		208,425	210,000	0
33718F-AB-6	FIRST STUDENT BIDCO INC. - INITIAL TERM		02/01/2022	DIRECT		(741)	0	0
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		02/01/2022	DIRECT		(2,008)	0	0
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T		06/29/2022	BZW SECS		258,078	280,519	0
33718F-AF-7	FIRST STUDENT BIDCO INC. - INCREMENTAL T		06/29/2022	BZW SECS		17,690	19,481	0
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		02/28/2022	Bank of America Merrill Lynch		148,526	150,000	0
35100D-AS-5	FOUR SEASONS HOLDINGS INC. - TERM LOAN B	A	11/17/2022	Citi Bank		511,730	519,523	0
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		02/14/2022	JP Morgan		449,004	450,000	0
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S		02/24/2022	Citi Bank		296,219	300,000	0
38017B-AN-6	GO DADDY OPERATING COMPANY, LLC (GD FINA		02/28/2022	DIRECT		296,145	300,000	0
38101J-AA-4	GOLDEN ENTERTAINMENT, INC. - TERM B FACI		02/24/2022	JP Morgan		374,531	375,000	0
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL		06/07/2022	Jefferies & Co., Inc.		292,500	300,000	0
44108H-AJ-0	HOSTESS BRANDS, LLC - 2019 REFINANCING T		05/16/2022	DIRECT		290,433	300,000	0
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		05/31/2022	Citi Bank		442,125	450,000	0
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		01/01/2022	c		(1)	0	0
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B		10/31/2022	MORGAN SECURITIES-FIXED INC		134,400	140,000	0
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING		05/16/2022	FUNB FUNDS II		446,114	450,000	0
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		02/01/2022	Adjustment		(3,553)	0	0
44988L-AH-0	IRB HOLDING CORP. - FOURTH AMENDMENT INC		04/01/2022	Adjustment		(149,622)	(149,622)	0
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		08/01/2022	Various		149,244	149,244	0
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		05/23/2022	JP Morgan		139,416	150,000	0
45567Y-AA-3	MH SUB I, LLC (MICRO HOLDING CORP.) - AM		02/25/2022	UBS		297,000	300,000	0
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		06/13/2022	WELLS FARGO		145,505	150,000	0
45784Q-AA-7	INSULET CORPORATION - TERM B LOAN		02/24/2022	MORGAN SECURITIES-FIXED INC		447,750	450,000	0
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		03/01/2022	BZW SECS		(5,359)	0	0
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		02/16/2022	JP Morgan		446,614	450,000	0
55303B-AD-5	MH SUB I, LLC (WEBMD HEALTH CORP.) - 202		02/18/2022	DIRECT		153,435	155,000	0
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		04/11/2022	JP Morgan		579,533	600,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		03/01/2022	DIRECT		(2,206)	0	0
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		03/01/2022	DIRECT		(3,586)	0	0
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		02/10/2022	JP Morgan		174,125	175,000	0
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		02/03/2022	JP Morgan		786,050	790,000	0
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		02/22/2022	MORGAN SECURITIES-FIXED INC		292,559	300,000	0
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		04/01/2022	DIRECT		(2,390)	0	0
60662W-AQ-5	MITCHELL INTERNATIONAL, INC. - INITIAL T		02/28/2022	GOLDMAN		296,250	300,000	0
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM		04/20/2022	DBC-FI		114,425	115,000	0
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		02/24/2022	BZW SECS		144,018	150,000	0
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		05/13/2022	JP Morgan		440,555	450,000	0
64072U-AA-0	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		03/01/2022	JP Morgan		292,104	300,000	0
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		06/13/2022	WELLS FARGO		143,250	150,000	0
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L		06/09/2022	JP Morgan		286,500	300,000	0
68371Y-AN-3	OPEN TEXT CORPORATION - TERM LOAN B		11/16/2022	BZW SECS		615,950	635,000	0
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -		02/28/2022	DIRECT		296,780	300,000	0
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		08/02/2022	Various		585,433	600,000	0
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		02/08/2022	FREIMARK BLAIR & COMPANY, INC/		276,505	277,895	0
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		05/06/2022	DIRECT		42,105	42,105	0
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		04/21/2022	Bank of America Merrill Lynch		243,170	245,000	0
71360H-AA-5	PERATON CORP. - TERM B LOAN (FIRST LIEN)		02/24/2022	JP Morgan		296,625	300,000	0
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.		05/31/2022	Citi Bank		287,250	300,000	0
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		05/20/2022	JP Morgan		425,250	450,000	0
72431H-AA-8	CORNERSTONE BUILDING BRANDS, INC. - TRAN		03/03/2022	JP Morgan		442,688	450,000	0
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		02/08/2022	JP Morgan		209,475	210,000	0
73179Y-AL-1	AVIENT CORPORATION - TERM LOAN B		07/27/2022	MORGAN SECURITIES-FIXED INC		97,000	100,000	0
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		06/10/2022	BZW SECS		506,137	525,000	0
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		02/01/2022	DBC-FI		(451)	0	0
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		05/01/2022	Bank of America Merrill Lynch		(5,971)	(752)	0
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		01/13/2022	DIRECT		118,876	119,700	0
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC. - I		01/01/2022	FUNB FUNDS II		(2,177)	0	0
80875A-AS-0	SCIENTIFIC GAMES CORPORATION - FIRST LIE		04/07/2022	JP Morgan		357,300	360,000	0
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		05/01/2022	DIRECT		(7,796)	0	0
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		11/08/2022	MORGAN SECURITIES-FIXED INC		426,800	440,000	0
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW		02/08/2022	BZW SECS		450,000	450,000	0
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		06/08/2022	FREIMARK BLAIR & COMPANY, INC/		268,850	280,000	0
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		05/16/2022	FUNB FUNDS II		315,250	325,000	0
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		03/03/2022	GOLDMAN		425,700	430,000	0
90351N-AE-5	USI, INC. (FKA COMPASS INVESTORS INC.) -		05/16/2022	Bank of America Merrill Lynch		442,658	450,000	0
90351N-AJ-4	USI, INC. (FKA COMPASS INVESTORS INC.) -		11/16/2022	JP Morgan		147,000	150,000	0
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		05/13/2022	FUNB FUNDS II		287,292	300,000	0
92941P-AC-7	WW INTERNATIONAL, INC. - INITIAL TERM LO		04/01/2022	Bank of America Merrill Lynch		(5,490)	0	0
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		03/01/2022	DIRECT		(2,760)	0	0
96208U-AT-8	WEX INC. - TERM B LOAN		04/01/2022	Bank of America Merrill Lynch		(2,167)	0	0
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		02/03/2022	DIRECT		600,000	600,000	0
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		02/28/2022	JP Morgan		443,063	450,000	0
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM		06/07/2022	MORGAN SECURITIES-FIXED INC		296,250	300,000	0
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		01/28/2022	DIRECT		169,575	170,000	0
99Z0KX-9T-8	MKS INSTRUMENTS, INC. - TERM LOAN		05/01/2022	DIRECT		838	0	0
99Z0L6-FW-2	MARLINK AS - (USD) TL		07/01/2022	DIRECT		(3,251)	0	0
99Z0LL-3D-4	ICU MEDICAL, INC. - TERM LOAN A		01/01/2022	BZW SECS		(169,150)	(170,000)	0
99Z0LW-4J-6	CROCS, INC. - TERM LOAN B		01/27/2022	Citi Bank		960,175	965,000	0
99Z0LW-6K-1	GOLDEN NUGGET, INC. - TERM LOAN B		01/13/2022	Jefferies & Co., Inc.		114,713	115,000	0
99Z0LW-RI-3	NORTONLIFELOCK INC. - TERM LOAN B		01/31/2022	DIRECT		591,933	600,000	0
99Z0LY-5N-2	MJH HEALTHCARE HOLDINGS, LLC - TERM LOAN		01/25/2022	Bank of America Merrill Lynch		133,030	135,000	0
99Z0LY-I3-2	ATHENAHEALTH, INC. - TERM LOAN B		01/27/2022	JP Morgan		433,907	436,087	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
99Z0LY-14-0	ATHENAHEALTH, INC. - DELAYED DRAW TERM L		01/27/2022	JP Morgan		73,543	73,913	0
99Z0LZ-R8-8	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		01/26/2022	BZW SECS		109,725	110,000	0
99Z0M0-8T-9	TEMPO ACQUISITION, LLC - TERM LOAN B		01/26/2022	Bank of America Merrill Lynch		449,438	450,000	0
BL4064-63-2	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	12/08/2022	BZW SECS		420,750	425,000	0
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	05/01/2022	GOLDMAN		372,318	374,060	0
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	01/27/2022	BZW SECS		490,232	500,000	0
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-		01/01/2022	GOLDMAN		(994)	0	0
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	02/25/2022	DBC-FI		443,901	450,000	0
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L		09/01/2022	DIRECT		(6,683)	0	0
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO	D	04/29/2022	JP Morgan		587,563	595,000	0
L8908Y-AA-6	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	02/24/2022	BZW SECS		446,625	450,000	0
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN	D	02/10/2022	FREIMARK BLAIR & COMPANY, INC/		596,708	599,999	0
N6872P-AD-3	PEGASUS BIDCO BV - (USD) TERM LOAN	D	05/05/2022	GOLDMAN		444,889	450,000	0
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D	02/04/2022	GOLDMAN		294,263	295,000	0
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN		02/09/2022	JP Morgan		393,025	395,000	0
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (		05/23/2022	JP Morgan		583,500	600,000	0
XAL246-5B-A	FORMULA ONE HOLDINGS LIMITED - TERM LOAN	D	11/16/2022	GOLDMAN		420,750	425,000	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						35,945,265	36,693,998	0
2509999997. Total - Bonds - Part 3						1,634,588,658	1,675,286,931	5,300,422
2509999998. Total - Bonds - Part 5						38,068,599	39,114,717	93,876
2509999999. Total - Bonds						1,672,657,257	1,714,401,648	5,394,298
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
166764-10-0	CHEVRON ORD		01/28/2022	Fidelity Capital Markets	1,520.000	195,335		0
172967-42-4	CITIGROUP ORD		03/28/2022	Fidelity Capital Markets	30,000.000	1,716,838		0
26441C-20-4	DUKE ENERGY ORD		01/11/2022	Fidelity Capital Markets	3,840.000	395,988		0
30161N-10-1	EXELON ORD		02/02/2022	Fidelity Capital Markets	62,480.000	1,740,866		0
30231G-10-2	EXXON MOBIL ORD		03/29/2022	Fidelity Capital Markets	19,200.000	1,510,207		0
375558-10-3	GILEAD SCIENCES ORD		02/04/2022	Fidelity Capital Markets	6,000.000	387,960		0
46625H-10-0	JPMORGAN CHASE ORD		01/24/2022	Fidelity Capital Markets	5,280.000	771,197		0
617446-44-8	MORGAN STANLEY ORD		04/06/2022	Fidelity Capital Markets	16,800.000	1,508,012		0
718546-10-4	PHILLIPS 66 ORD		03/09/2022	Fidelity Capital Markets	4,800.000	376,848		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						8,603,251	XXX	0
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON		10/06/2022	Direct	61,612.000	6,161,200		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,161,200	XXX	0
01976#-10-4	Allmerica Fin. Benefit Ins. Co.		11/17/2022	Direct	0.000	5,000,000		0
01977#-10-3	Allmerica Fin. Alliance Ins Co.		11/18/2022	Direct	0.000	3,000,000		0
174748-10-9	Citizens Ins. Co. of the Midwest		11/18/2022	Direct	0.000	10,000,000		0
41070*-10-9	Hanover American Ins. Co.		11/18/2022	Direct	0.000	3,000,000		0
57544#-10-9	Massachusetts Bay Ins. Co.		11/18/2022	Direct	0.000	12,000,000		0
G4279@-10-7	Hanover Atlantic Ins. Co. Ltd.		12/08/2022	Direct	0.000	5,000,000		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						38,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						52,764,451	XXX	0
5989999998. Total - Common Stocks - Part 5						16,690,891	XXX	0
5989999999. Total - Common Stocks						69,455,342	XXX	0
5999999999. Total - Preferred and Common Stocks						69,455,342	XXX	0
6009999999 - Totals						1,742,112,599	XXX	5,394,298

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
36179V-ZQ-6	G2 MA7051 - RMBS		12/01/2022	Paydown		68,858	68,858	60,606	0	0	8,252	0	8,252	0	68,858	0	0	0	362	12/20/2050
36179W-BY-3	G2 MA7255 - RMBS		12/01/2022	Paydown		1,080,242	1,080,242	1,120,364	1,109,850	0	(40,997)	0	(40,997)	0	1,080,242	0	0	0	11,459	03/20/2051
36179W-NE-4	G2 MA7589 - RMBS		12/01/2022	Paydown		1,000,995	1,000,995	1,033,566	1,033,024	0	(32,029)	0	(32,029)	0	1,000,995	0	0	0	13,609	09/20/2051
36179X-H2-5	G2 MA8349 - RMBS		12/01/2022	Paydown		16,624	16,624	16,642	0	0	(18)	0	(18)	0	16,624	0	0	0	116	10/20/2052
3620AR-3K-5	GN 738002 - RMBS		12/01/2022	Paydown		116,970	116,970	124,281	123,658	0	(6,688)	0	(6,688)	0	116,970	0	0	0	2,034	02/15/2041
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS		12/01/2022	Paydown		797,713	797,713	821,271	813,215	0	(15,502)	0	(15,502)	0	797,713	0	0	0	13,055	04/20/2046
38377L-LN-6	GNR 2010-116 GW - CMO/RMBS		01/01/2022	Adjustment		(6,878)	0	0	0	0	0	0	0	0	0	0	(6,878)	(6,878)	(5)	12/20/2039
38377T-MF-5	GNR 2011-003 JC - CMO/RMBS		01/01/2022	Adjustment		(12,080)	0	0	0	0	0	0	0	0	0	0	(12,080)	(12,080)	(7)	07/20/2040
38378V-2P-9	GNR 2013-117 B - CMO/RMBS		12/01/2022	Paydown		300,511	300,511	288,678	297,465	0	3,046	0	3,046	0	300,511	0	0	0	4,023	10/20/2040
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		12/01/2022	Paydown		1,874,350	1,874,350	1,911,544	1,897,445	0	(23,095)	0	(23,095)	0	1,874,350	0	0	0	18,919	01/20/2047
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		12/01/2022	Paydown		663,941	663,941	671,618	666,629	0	(2,688)	0	(2,688)	0	663,941	0	0	0	7,362	10/20/2045
38380Y-R4-9	GNR 2018-122 HA - CMO/RMBS		12/01/2022	Paydown		626,450	626,450	624,786	625,053	0	1,397	0	1,397	0	626,450	0	0	0	9,515	05/20/2045
38381R-3C-1	GNR 2019-038 JG - CMO/RMBS		12/01/2022	Paydown		427,092	427,092	428,027	428,215	0	(1,123)	0	(1,123)	0	427,092	0	0	0	5,441	03/20/2049
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		12/01/2022	Paydown		1,064,497	1,064,497	1,060,016	1,057,265	0	7,232	0	7,232	0	1,064,497	0	0	0	9,133	10/20/2049
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		12/01/2022	Paydown		562,781	562,781	572,981	572,516	0	(9,735)	0	(9,735)	0	562,781	0	0	0	6,185	07/20/2051
912810-QU-5	UNITED STATES TREASURY		02/18/2022	BARCLAYS CAPITAL INC		807,782	715,000	828,006	808,906	0	(519)	0	(519)	0	808,386	0	(604)	(604)	11,604	02/15/2042
912828-2P-4	UNITED STATES TREASURY		07/31/2022	Maturity @ 100.00		175,000	175,000	176,463	175,179	0	(179)	0	(179)	0	175,000	0	0	0	3,281	07/31/2022
912828-YB-0	UNITED STATES TREASURY		01/20/2022	GOLDMAN		989,961	1,000,000	986,680	989,555	0	69	0	69	0	989,625	0	336	336	7,021	08/15/2029
912828-ZT-0	UNITED STATES TREASURY		12/28/2022	Various		2,747,461	3,000,000	2,959,102	2,964,720	0	8,728	0	8,728	0	2,973,448	0	(225,987)	(225,987)	7,036	05/31/2025
0109999999. Subtotal - Bonds - U.S. Governments						13,302,270	13,491,024	13,684,630	13,562,694	0	(103,850)	0	(103,850)	0	13,547,482	0	(245,212)	(245,212)	130,144	XXX
041042-WK-4	ARKANSAS ST		04/12/2022	ROBERT W. BAIRD		3,551,650	3,535,000	3,535,000	3,535,000	0	0	0	0	0	3,535,000	0	16,650	16,650	86,146	07/01/2022
546417-DV-5	LOUISIANA ST		11/18/2022	Transfer		2,423,640	3,000,000	2,986,590	2,986,656	0	1,311	0	1,311	0	2,987,966	0	(564,326)	(564,326)	49,274	06/01/2030
68608K-NE-4	OREGON ST		08/01/2022	Call @ 100.00		48,000	48,000	53,166	21,521	0	(365)	0	(365)	0	49,911	0	(1,911)	(1,911)	1,952	08/01/2024
882722-KE-0	TEXAS ST		04/01/2022	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,013	04/01/2029
917542-QR-6	UTAH ST		07/01/2022	Call @ 100.00		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	9,336	07/01/2024
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,303,290	6,863,000	6,854,756	6,823,177	0	946	0	946	0	6,852,877	0	(549,587)	(549,587)	148,721	XXX
052396-UU-0	AUSTIN TEX		09/01/2022	Call @ 100.00		245,000	245,000	278,185	255,157	0	(2,449)	0	(2,449)	0	252,708	0	(7,708)	(7,708)	11,628	09/01/2024
346604-LQ-2	FORSYTH CNTY GA SCH DIST		11/18/2022	Transfer		1,272,480	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(227,520)	(227,520)	25,072	02/01/2029
408072-GY-6	HAMILTON TWP MERCER CNTY N J BRD ED		11/18/2022	Transfer		1,061,577	1,100,000	1,084,182	1,095,985	0	1,316	0	1,316	0	1,097,302	0	(35,725)	(35,725)	36,334	08/15/2024
494791-SR-8	KING CNTY WASH PUB HOSP DIST NO 002		11/18/2022	Transfer		939,116	1,095,000	1,095,000	1,095,000	0	0	0	0	0	1,095,000	0	(155,884)	(155,884)	21,787	12/01/2028
610767-QH-1	MONROE CNTY PA		12/15/2022	Maturity @ 100.00		1,585,000	1,585,000	1,606,287	1,587,090	0	(2,090)	0	(2,090)	0	1,585,000	0	0	0	91,930	12/15/2022
613478-KG-0	MONTGOMERY CNTY OHIO		06/02/2022	Transfer		1,147,684	1,140,000	1,175,830	1,146,980	0	(3,164)	0	(3,164)	0	1,143,816	0	3,868	3,868	18,628	12/01/2022
64966H-YE-4	NEW YORK N Y		03/01/2022	Maturity @ 100.00		2,000,000	2,000,000	2,217,140	2,004,967	0	(4,967)	0	(4,967)	0	2,000,000	0	0	0	50,240	03/01/2022
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,250,856	8,665,000	8,956,624	8,685,180	0	(11,354)	0	(11,354)	0	8,673,826	0	(422,970)	(422,970)	255,619	XXX
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV		11/15/2022	Call @ 100.00		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	9,918	11/15/2025
082869-LH-9	BENTON CNTY WASH PUB UTIL DIST NO 001 EL		11/01/2022	Call @ 100.00		185,000	185,000	228,434	202,717	0	(2,828)	0	(2,828)	0	199,889	0	(14,889)	(14,889)	10,841	11/01/2026
13034P-YT-8	CALIFORNIA HSG FIN AGY REV		08/01/2022	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	48,630	08/01/2025
13034P-ZM-2	CALIFORNIA HSG FIN AGY REV		11/01/2022	Call @ 100.00		1,315,000	1,315,000	1,314,211	1,314,791	0	91	0	91	0	1,314,881	0	119	119	42,712	08/01/2023
196479-U6-4	COLORADO HSG & FIN AUTH		11/01/2022	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	463	05/01/2027
196479-U7-2	COLORADO HSG & FIN AUTH		11/01/2022	Call @ 100.00		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	278	11/01/2027
196479-U8-0	COLORADO HSG & FIN AUTH		11/01/2022	Call @ 100.00		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	568	05/01/2028
196479-U9-8	COLORADO HSG & FIN AUTH		11/01/2022	Call @ 100.00		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	756	11/01/2028
196479-WK-1	COLORADO HSG & FIN AUTH		05/02/2022	Various		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	4,105	05/01/2022
196479-WL-9	COLORADO HSG & FIN AUTH		07/01/2022	Call @ 100.00		470,000	470,000	470,000	470,000	0	0	0	0	0	470,000	0	0	0	7,751	11/01/2022
196479-WN-5	COLORADO HSG & FIN AUTH		03/01/2022	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	76	11/01/2023
196480-GG-6	COLORADO HSG & FIN AUTH		12/01/2022	Paydown		1,223,324	1,223,324	1,219,118	1,219,280	0	4,044	0	4,044	0	1,223,324	0	0	0	13,094	04/01/2050
196480-K3-0	COLORADO HSG & FIN AUTH		12/01/2022	Call @ 100.00		8,961	8,961	8,961	0	0	0	0	0	0	8,961	0	0	0	120	10/01/2052
20281P-BB-7	COMMONWEALTH FING AUTH PA REV		06/01/2022	Call @ 100.00		295,000	295,000	296,475	295,223	0	(63)	0	(63)	0	295,159	0	(159)	(159)	8,306	06/01/2023
210295-DE-8	CONSOLIDATED WYO MUNICIPALTIES ELEC PWR		12/01/2022	Call @ 100.00		1,425,000	1,425,000	1,425,000	1,425,000	0	0	0	0	0	1,425,000	0	0	0	78,958	06/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29270C-R8-0	ENERGY NORTHWEST WASH ELEC REV		06/02/2022	Transfer		3,740,620	3,820,000	4,114,446	4,108,365	0	(21,143)	0	(21,143)	0	4,087,222	0	(346,602)	(346,602)	107,124	07/01/2027
29270C-YQ-2	ENERGY NORTHWEST WASH ELEC REV		07/01/2022	Maturity @ 100.00		100,000	100,000	107,138	100,627	0	(627)	0	(627)	0	100,000	0	0	0	2,953	07/01/2022
3128JM-TH-0	FH 1B2451 - RMBS		06/08/2022	Various		373,128	368,764	364,847	353,851	0	12,748	0	12,748	0	366,599	0	6,529	6,529	3,959	11/01/2035
3128LX-QN-3	FH G02261 - RMBS		12/01/2022	Paydown		70,650	70,650	74,061	74,547	0	(3,897)	0	(3,897)	0	70,650	0	0	0	1,909	12/01/2035
3128M8-G9-9	FH G06224 - RMBS		12/01/2022	Paydown		93,035	93,035	88,849	89,167	0	3,868	0	3,868	0	93,035	0	0	0	1,381	01/01/2041
3128ME-WZ-0	FH G15864 - RMBS		12/01/2022	Paydown		117,701	117,701	123,917	122,102	0	(4,401)	0	(4,401)	0	117,701	0	0	0	1,446	07/01/2031
3128MF-AN-8	FH G16113 - RMBS		12/01/2022	Paydown		99,345	99,345	102,465	101,745	0	(2,400)	0	(2,400)	0	99,345	0	0	0	1,396	03/01/2032
3128MJ-3J-7	FH G08800 - RMBS		12/01/2022	Paydown		1,087,163	1,087,163	1,099,651	1,098,696	0	(11,533)	0	(11,533)	0	1,087,163	0	0	0	15,271	02/01/2048
3128MJ-W9-7	FH G08671 - RMBS		12/01/2022	Paydown		68,852	68,852	70,450	70,768	0	(1,916)	0	(1,916)	0	68,852	0	0	0	981	10/01/2045
3128MJ-WV-8	FH G08659 - RMBS		12/01/2022	Paydown		278,936	278,936	277,105	270,515	0	2,102	0	2,102	0	278,936	0	0	0	4,003	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS		12/01/2022	Paydown		551,980	551,980	567,638	568,469	0	(16,489)	0	(16,489)	0	551,980	0	0	0	6,329	11/01/2045
3128MJ-XJ-4	FH G08680 - RMBS		12/01/2022	Paydown		1,085,551	1,085,551	1,102,763	1,103,467	0	(17,916)	0	(17,916)	0	1,085,551	0	0	0	13,191	12/01/2045
3128MJ-Y5-3	FH G08731 - RMBS		12/01/2022	Paydown		548,338	548,338	546,697	547,225	0	1,113	0	1,113	0	548,338	0	0	0	5,740	11/01/2046
3128MJ-ZB-9	FH G08737 - RMBS		12/01/2022	Paydown		1,128,258	1,128,258	1,143,772	1,143,232	0	(14,974)	0	(14,974)	0	1,128,258	0	0	0	11,764	12/01/2046
3128MJ-ZF-0	FH G08741 - RMBS		12/01/2022	Paydown		158,085	158,085	157,906	157,906	0	179	0	179	0	158,085	0	0	0	1,985	01/01/2047
3128MM-VL-4	FH G18618 - RMBS		12/01/2022	Paydown		444,614	444,614	419,875	423,478	0	21,136	0	21,136	0	444,614	0	0	0	4,584	11/01/2031
3128MM-YP-2	FH G18717 - RMBS		12/01/2022	Paydown		8,317	8,317	8,399	0	0	(81)	0	(81)	0	8,317	0	0	0	86	12/01/2033
3128P8-E8-0	FH C91959 - RMBS		12/01/2022	Paydown		413,662	413,662	399,346	396,189	0	17,473	0	17,473	0	413,662	0	0	0	4,969	11/01/2037
31292L-AD-7	FH C03604 - RMBS		12/01/2022	Paydown		39,817	39,817	38,025	37,858	0	1,959	0	1,959	0	39,817	0	0	0	682	12/01/2040
312943-NE-9	FH A94889 - RMBS		12/01/2022	Paydown		838,547	838,547	858,329	857,270	0	(18,723)	0	(18,723)	0	838,547	0	0	0	11,944	11/01/2040
31323A-BM-3	FH T65444 - RMBS		12/01/2022	Paydown		321,629	321,629	318,865	319,012	0	2,617	0	2,617	0	321,629	0	0	0	2,992	11/01/2047
3132AE-J7-2	FH ZT2086 - RMBS		12/01/2022	Paydown		683,718	683,718	700,010	716,391	0	(32,673)	0	(32,673)	0	683,718	0	0	0	9,240	06/01/2049
3132AE-KL-9	FH ZT2099 - RMBS		12/01/2022	Paydown		99,645	99,645	102,899	103,894	0	(4,248)	0	(4,248)	0	99,645	0	0	0	1,177	11/01/2046
3132D6-NU-0	FH SB8503 - RMBS		12/01/2022	Paydown		284,253	284,253	297,932	297,363	0	(13,110)	0	(13,110)	0	284,253	0	0	0	2,794	08/01/2035
3132DM-SK-2	FH SD0522 - RMBS		12/01/2022	Paydown		118,077	118,077	125,623	124,770	0	(6,693)	0	(6,693)	0	118,077	0	0	0	1,144	12/01/2050
3132DM-WT-8	FH SD0658 - RMBS		12/01/2022	Paydown		1,305,896	1,305,896	1,376,437	1,375,273	0	(69,377)	0	(69,377)	0	1,305,896	0	0	0	19,783	06/01/2051
3132DN-7K-3	FH SD1798 - RMBS		12/01/2022	Paydown		25,527	25,527	25,204	0	0	323	0	323	0	25,527	0	0	0	210	11/01/2052
3132DN-T8-6	FH SD1475 - RMBS		12/01/2022	Paydown		73,355	73,355	73,321	0	0	34	0	34	0	73,355	0	0	0	503	08/01/2052
3132DN-YG-2	FH SD1611 - RMBS		12/01/2022	Paydown		21,810	21,810	21,756	0	0	55	0	55	0	21,810	0	0	0	135	10/01/2052
3132DV-3J-2	FH SD8001 - RMBS		12/01/2022	Paydown		341,125	341,125	349,494	356,963	0	(15,837)	0	(15,837)	0	341,125	0	0	0	4,323	07/01/2049
3132DV-3N-3	FH SD8005 - RMBS		12/01/2022	Paydown		941,577	941,577	965,558	991,619	0	(50,042)	0	(50,042)	0	941,577	0	0	0	12,559	08/01/2049
3132DV-4V-4	FH SD8036 - RMBS		12/01/2022	Paydown		489,394	489,394	496,811	502,307	0	(12,913)	0	(12,913)	0	489,394	0	0	0	5,413	01/01/2050
3132DV-LC-7	FH SD7523 - RMBS		12/01/2022	Paydown		399,188	399,188	414,252	414,469	0	(15,280)	0	(15,280)	0	399,188	0	0	0	4,892	08/01/2050
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2022	Paydown		43,353	43,353	43,515	0	0	(163)	0	(163)	0	43,353	0	0	0	217	10/01/2052
3132GS-N6-2	FH Q07313 - RMBS		12/01/2022	Paydown		214,419	214,419	221,585	220,267	0	(5,849)	0	(5,849)	0	214,419	0	0	0	3,482	03/01/2042
3132WH-5N-1	FH Q44452 - RMBS		12/01/2022	Paydown		856,125	856,125	860,078	859,651	0	(3,525)	0	(3,525)	0	856,125	0	0	0	10,183	11/01/2046
3132WJ-ZS-3	FH Q45252 - RMBS		12/01/2022	Paydown		931,279	931,279	915,127	916,094	0	15,186	0	15,186	0	931,279	0	0	0	12,153	01/01/2047
3132WK-Q8-4	FH Q45878 - RMBS		12/01/2022	Paydown		513,109	513,109	510,423	510,323	0	2,786	0	2,786	0	513,109	0	0	0	5,099	12/01/2046
31331V-JU-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/06/2022	Maturity @ 100.00		5,875,000	5,875,000	6,291,538	5,886,294	0	(11,294)	0	(11,294)	0	5,875,000	0	0	0	154,219	04/06/2022
31335A-BE-7	FH G60037 - RMBS		12/01/2022	Paydown		861,762	861,762	837,576	829,661	0	24,635	0	24,635	0	861,762	0	0	0	10,900	10/01/2043
31335B-C2-0	FH G60989 - RMBS		12/01/2022	Paydown		517,266	517,266	516,054	516,023	0	1,243	0	1,243	0	517,266	0	0	0	6,761	12/01/2046
31335B-M6-0	FH G61281 - RMBS		12/01/2022	Paydown		591,391	591,391	614,447	614,610	0	(27,458)	0	(27,458)	0	591,391	0	0	0	8,271	01/01/2048
3133A2-D6-4	FH QA7325 - RMBS		12/01/2022	Paydown		161,731	161,731	165,825	167,425	0	(5,694)	0	(5,694)	0	161,731	0	0	0	2,033	02/01/2050
3133AL-JE-9	FH QC2061 - RMBS		12/01/2022	Paydown		71,371	71,371	71,348	71,348	0	22	0	22	0	71,371	0	0	0	727	05/01/2051
3133AR-UQ-6	FH QC6891 - RMBS		12/01/2022	Paydown		887,294	887,294	913,566	913,004	0	(25,710)	0	(25,710)	0	887,294	0	0	0	11,633	09/01/2051
3133BD-NG-6	FH QE3991 - RMBS		12/01/2022	Paydown		149,996	149,996	149,597	0	0	398	0	398	0	149,996	0	0	0	1,673	05/01/2052
3133EJ-PJ-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/02/2022	Transfer		4,994,043	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(5,958)	(5,958)	99,906	05/16/2028
3133KL-A9-8	FH RA4532 - RMBS		12/01/2022	Paydown		1,752,336	1,752,336	1,820,561	1,819,775	0	(67,439)	0	(67,439)	0	1,752,336	0	0	0	19,309	02/01/2051
3133KL-H2-6	FH RA4749 - RMBS		12/01/2022	Paydown		2,003,792	2,003,792	2,068,603	2,063,865	0	(60,073)	0	(60,073)	0	2,003,792	0	0	0	22,792	03/01/2051

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
3133KL-S6-5	FH RA5041 - RMBS		12/01/2022	Various		5,809,515	6,188,144	6,176,541	6,176,584	0	1,285	0	1,285	0	6,177,869	0	(368,354)	(368,354)	40,190	04/01/2051
3133KM-QG-3	FH RA5855 - RMBS		06/07/2022	Various		21,867,943	23,870,683	24,791,616	24,760,190	0	(10,203)	0	(10,203)	0	24,749,987	0	(2,882,044)	(2,882,044)	304,383	09/01/2051
3133KN-BN-2	FH RA6345 - RMBS		12/01/2022	Paydown		184,555	184,555	194,907	194,923	0	(10,368)	0	(10,368)	0	184,555	0	0	0	3,684	11/01/2051
3133KP-MD-7	FH RA7556 - RMBS		12/01/2022	Paydown		177,428	177,428	179,770	0	0	(2,343)	0	(2,343)	0	177,428	0	0	0	2,268	06/01/2052
3133KP-Q7-6	FH RA7678 - RMBS		12/01/2022	Paydown		30,788	30,788	31,060	0	0	(272)	0	(272)	0	30,788	0	0	0	252	07/01/2052
3133L8-B6-1	FH RC1861 - RMBS		12/20/2022	Various		1,687,855	1,845,153	1,894,742	1,893,146	0	(8,361)	0	(8,361)	0	1,884,786	0	(196,931)	(196,931)	36,036	03/01/2036
3133TH-V7-9	FHR 2113 QG - CMO/RMBS		12/01/2022	Paydown		37,107	37,107	37,467	37,342	0	(235)	0	(235)	0	37,107	0	0	0	1,073	01/15/2029
3133XP-KG-8	FEDERAL HOME LOAN BANKS		06/02/2022	Transfer		1,530,545	1,500,000	1,492,305	1,499,201	0	309	0	309	0	1,499,511	0	31,034	31,034	51,854	03/10/2023
31346Y-VM-2	FH QA5120 - RMBS		12/01/2022	Paydown		871,432	871,432	901,592	915,633	0	(44,201)	0	(44,201)	0	871,432	0	0	0	10,930	11/01/2049
3136A0-3K-1	FNR 2011-87 LB - CMO/RMBS		12/01/2022	Paydown		780,620	780,620	819,651	786,242	0	(5,622)	0	(5,622)	0	780,620	0	0	0	13,691	09/25/2026
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS		12/01/2022	Paydown		1,072,400	1,072,400	1,106,331	1,077,994	0	(5,594)	0	(5,594)	0	1,072,400	0	0	0	20,148	05/25/2027
3136A5-ZR-0	FNR 2012-54 WA - CMO/RMBS		12/01/2022	Paydown		169,778	169,778	169,353	169,384	0	394	0	394	0	169,778	0	0	0	2,381	04/25/2032
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		12/01/2022	Paydown		443,536	443,536	417,350	422,247	0	21,289	0	21,289	0	443,536	0	0	0	2,371	06/25/2042
3136A9-2Q-0	FNR 2012-118 VD - CMO/RMBS		12/01/2022	Paydown		4,668,909	4,668,909	4,731,998	4,655,122	0	13,787	0	13,787	0	4,668,909	0	0	0	60,735	10/25/2032
3136AA-EK-7	FNR 2012-129 TD - CMO/RMBS		12/01/2022	Paydown		7,157	7,157	7,050	5,523	0	106	0	106	0	7,157	0	0	0	54	05/25/2040
3136AE-BJ-5	FNR 2013-47 YA - CMO/RMBS		12/01/2022	Paydown		195,193	195,193	184,214	185,243	0	9,950	0	9,950	0	195,193	0	0	0	1,591	05/25/2040
3136AH-6F-2	FNR 2014-5 JL - CMO/RMBS		12/01/2022	Paydown		910,372	910,372	951,481	931,384	0	(21,013)	0	(21,013)	0	910,372	0	0	0	16,189	02/25/2044
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		12/01/2022	Paydown		115,366	115,366	114,724	114,848	0	518	0	518	0	115,366	0	0	0	1,809	01/25/2044
3136AH-M2-3	FNR 2013-130 AG - CMO/RMBS		12/01/2022	Paydown		280,090	280,090	283,419	282,561	0	(2,471)	0	(2,471)	0	280,090	0	0	0	4,985	10/25/2043
3136AK-2Y-8	FNR 2014-64 TY - CMO/RMBS		12/01/2022	Paydown		1,024,406	1,024,406	1,004,878	1,018,089	0	6,316	0	6,316	0	1,024,406	0	0	0	13,500	09/25/2042
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS		12/01/2022	Paydown		182,637	182,637	183,636	182,699	0	(62)	0	(62)	0	182,637	0	0	0	2,532	05/25/2042
3136AX-C8-6	FNR 2017-69 EG - CMO/RMBS		12/01/2022	Paydown		469,841	469,841	468,919	468,891	0	950	0	950	0	469,841	0	0	0	6,006	09/25/2047
3136B0-CA-2	FNR 2017-97 HP - CMO/RMBS		12/01/2022	Paydown		665,073	665,073	645,381	648,164	0	16,909	0	16,909	0	665,073	0	0	0	7,291	07/25/2047
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		12/01/2022	Paydown		217,269	217,269	219,170	217,614	0	(345)	0	(345)	0	217,269	0	0	0	4,141	04/25/2031
3136B3-VJ-6	FNR 2018-96 BH - CMO/RMBS		12/01/2022	Paydown		1,005,029	1,005,029	1,038,516	1,031,663	0	(26,634)	0	(26,634)	0	1,005,029	0	0	0	16,784	09/25/2047
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS		12/01/2022	Paydown		735,328	735,328	735,213	735,963	0	(636)	0	(636)	0	735,328	0	0	0	6,880	08/25/2049
3136B6-YL-1	FNR 2019-66 LA - CMO/RMBS		12/01/2022	Paydown		823,305	823,305	815,329	813,681	0	9,624	0	9,624	0	823,305	0	0	0	6,159	11/25/2049
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		12/01/2022	Paydown		1,669,533	1,669,533	1,709,706	1,706,986	0	(37,453)	0	(37,453)	0	1,669,533	0	0	0	12,854	10/25/2048
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		12/01/2022	Paydown		803,943	803,943	838,362	838,088	0	(34,145)	0	(34,145)	0	803,943	0	0	0	11,500	09/25/2051
3136BL-G9-5	FNR 2022-4 JC - CMO/RMBS		12/01/2022	Paydown		507,185	507,185	514,951	0	0	(7,766)	0	(7,766)	0	507,185	0	0	0	7,070	02/25/2052
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS		12/01/2022	Paydown		196,075	196,075	195,888	0	0	187	0	187	0	196,075	0	0	0	899	08/25/2047
3137A1-PS-6	FHR 3734 B - CMO/RMBS		12/01/2022	Paydown		309,626	309,626	310,303	309,440	0	186	0	186	0	309,626	0	0	0	5,924	09/15/2025
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		12/01/2022	Paydown		1,100,111	1,100,111	1,100,111	1,100,111	0	0	0	0	0	1,100,111	0	0	0	19,665	11/15/2025
3137A4-2G-1	FHR 3777 DY - CMO/RMBS		12/01/2022	Paydown		478,383	478,383	493,632	481,098	0	(2,715)	0	(2,715)	0	478,383	0	0	0	8,340	12/15/2025
3137A6-L6-7	FHR 3814 B - CMO/RMBS		12/01/2022	Paydown		177,552	177,552	186,631	179,213	0	(1,661)	0	(1,661)	0	177,552	0	0	0	1,874	02/15/2026
3137AH-2W-7	FHR 3936 AB - CMO/RMBS		12/01/2022	Paydown		295,123	295,123	300,249	273,118	0	(665)	0	(665)	0	295,123	0	0	0	4,710	10/15/2026
3137AM-UP-0	FHR 4010 QA - CMO/RMBS		12/01/2022	Paydown		78,069	78,069	72,018	72,830	0	5,239	0	5,239	0	78,069	0	0	0	672	01/15/2042
3137AR-5L-6	FHR 4060 JC - CMO/RMBS		12/01/2022	Paydown		156,498	156,498	146,228	154,492	0	2,006	0	2,006	0	156,498	0	0	0	1,318	02/15/2041
3137AS-RZ-9	FHR 4099 VB - CMO/RMBS		12/01/2022	Paydown		9,706,169	9,706,169	10,041,968	9,678,989	0	(42,414)	0	(42,414)	0	9,706,169	0	0	0	121,771	09/15/2033
3137AU-A4-1	FHR 4103 DV - CMO/RMBS		12/01/2022	Paydown		408,695	408,695	412,632	409,061	0	(367)	0	(367)	0	408,695	0	0	0	6,672	11/15/2025
3137AU-KR-9	FHR 4102 BC - CMO/RMBS		12/01/2022	Paydown		699,210	699,210	728,052	705,413	0	(6,203)	0	(6,203)	0	699,210	0	0	0	15,778	08/15/2027
3137AY-D3-2	FHR 4166 PV - CMO/RMBS		12/01/2022	Paydown		182,572	182,572	192,014	186,354	0	(3,782)	0	(3,782)	0	182,572	0	0	0	3,230	07/15/2037
3137B1-LM-2	FHR 4198 BM - CMO/RMBS		12/01/2022	Paydown		318,871	318,871	318,186	318,437	0	434	0	434	0	318,871	0	0	0	4,508	10/15/2040
3137B7-ZX-0	FHR 4300 KN - CMO/RMBS		12/01/2022	Paydown		691,810	691,810	694,837	691,193	0	617	0	617	0	691,810	0	0	0	10,153	06/15/2040
3137BA-J3-7	FHR 4345 AG - CMO/RMBS		12/01/2022	Paydown		1,177,200	1,177,200	1,158,623	1,173,699	0	3,501	0	3,501	0	1,177,200	0	0	0	12,131	02/15/2040
3137BA-W8-1	FHR 4340 UE - CMO/RMBS		12/01/2022	Paydown		1,341,482	1,341,482	1,360,965	1,354,925	0	(13,443)	0	(13,443)	0	1,341,482	0	0	0	16,163	05/15/2042
3137BC-L2-2	FHR 4367 CY - CMO/RMBS		11/15/2022	Paydown		2,338,540	2,338,540	2,299,077	2,333,238	0	5,350	0	5,350	0	2,338,540	0	0	0	29,203	02/15/2040
3137BD-UD-6	FHR 4385 MQ - CMO/RMBS		12/01/2022	Paydown		2,472,672	2,472,672	2,482,603	2,484,900	0	(12,227)	0	(12,227)	0	2,472,672	0	0	0	30,783	07/15/2041
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS		12/01/2022	Paydown		740,927	740,927	767,382	765,031	0	(24,105)	0	(24,105)	0	740,927	0	0	0	7,744	12/25/2050

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
3137F7-MW-2	FHR 5050 CP - CMO/RMBS		12/01/2022	Paydown		736,645	736,645	764,730	761,546	0	(24,901)	0	(24,901)	0	736,645	0	0	0	7,432	12/25/2050
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		12/01/2022	Paydown		559,651	559,651	579,458	577,645	0	(17,994)	0	(17,994)	0	559,651	0	0	0	5,663	02/25/2051
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		12/01/2022	Paydown		370,352	370,352	373,824	375,031	0	(4,678)	0	(4,678)	0	370,352	0	0	0	4,294	03/15/2049
3137FL-3R-3	FHR 4863 K - CMO/RMBS		12/01/2022	Paydown		1,266,763	1,266,763	1,289,514	1,290,368	0	(23,604)	0	(23,604)	0	1,266,763	0	0	0	18,174	03/15/2049
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		12/01/2022	Paydown		119,983	119,983	121,652	121,392	0	(1,409)	0	(1,409)	0	119,983	0	0	0	1,619	07/15/2048
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		12/01/2022	Paydown		220,937	220,937	224,791	224,579	0	(3,642)	0	(3,642)	0	220,937	0	0	0	3,036	02/15/2048
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		12/01/2022	Paydown		617,623	617,623	629,542	636,847	0	(19,223)	0	(19,223)	0	617,623	0	0	0	8,066	06/15/2049
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		12/01/2022	Paydown		1,470,830	1,470,830	1,477,249	1,478,010	0	(7,180)	0	(7,180)	0	1,470,830	0	0	0	24,550	08/25/2049
3137FY-TN-6	FHR 5096 C - CMO/RMBS		12/01/2022	Paydown		1,205,215	1,205,215	1,187,560	1,188,228	0	16,987	0	16,987	0	1,205,215	0	0	0	7,969	04/25/2051
3137H4-W6-3	FHR 5185 A - CMO/RMBS		12/01/2022	Paydown		901,196	901,196	924,711	924,787	0	(23,591)	0	(23,591)	0	901,196	0	0	0	13,399	01/25/2052
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		12/01/2022	Paydown		590,525	590,525	597,906	0	0	(7,211)	0	(7,211)	0	590,525	0	0	0	5,519	09/25/2051
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		12/01/2022	Paydown		190,315	190,315	193,133	0	0	(2,818)	0	(2,818)	0	190,315	0	0	0	2,244	08/25/2052
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		12/01/2022	Paydown		122,163	122,163	122,034	0	0	131	0	131	0	122,163	0	0	0	520	11/25/2051
3137H9-DC-0	FHR 5270 AB - CMO/RMBS		12/01/2022	Paydown		257,396	257,396	256,833	0	0	563	0	563	0	257,396	0	0	0	1,942	01/25/2049
3138A8-SQ-0	FN AH6826 - RMBS		12/01/2022	Paydown		63,127	63,127	66,215	64,118	0	(991)	0	(991)	0	63,127	0	0	0	1,232	03/01/2026
3138WE-6W-4	FN AS5384 - RMBS		12/01/2022	Paydown		4,272	4,272	4,268	0	0	4	0	4	0	4,272	0	0	0	60	07/01/2045
3138WJ-Q2-7	FN AS8572 - RMBS		12/01/2022	Paydown		539,167	539,167	536,808	536,697	0	2,470	0	2,470	0	539,167	0	0	0	7,238	12/01/2046
3138X0-Y2-8	FN AU1628 - RMBS		12/01/2022	Paydown		193,969	193,969	201,667	201,318	0	(7,349)	0	(7,349)	0	193,969	0	0	0	2,666	07/01/2043
31394G-U9-2	FHR 2666 BD - CMO/RMBS		12/01/2022	Paydown		179,972	179,972	181,599	176,925	0	35	0	35	0	179,972	0	0	0	4,100	08/15/2023
31395V-DH-9	FHR 2989 CB - CMO/RMBS		12/01/2022	Paydown		250,483	250,483	250,718	250,172	0	311	0	311	0	250,483	0	0	0	5,782	06/15/2025
31396E-4L-7	FHR 3044 EX - CMO/RMBS		12/01/2022	Paydown		198,138	198,138	199,252	198,152	0	(15)	0	(15)	0	198,138	0	0	0	5,132	10/15/2025
31396U-T4-2	FHR 3187 JZ - CMO/RMBS		12/01/2022	Paydown		306,979	306,979	323,729	323,223	0	(16,244)	0	(16,244)	0	306,979	0	0	0	7,474	07/15/2036
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		12/01/2022	Paydown		831,625	831,625	830,845	830,166	0	1,459	0	1,459	0	831,625	0	0	0	12,082	05/25/2026
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS		12/01/2022	Paydown		641,890	641,890	657,937	644,367	0	(2,477)	0	(2,477)	0	641,890	0	0	0	11,392	07/25/2026
31398E-4H-4	FHR 3546 NB - CMO/RMBS		12/01/2022	Paydown		297,526	297,526	316,246	299,681	0	(2,155)	0	(2,155)	0	297,526	0	0	0	5,600	06/15/2024
31402C-4G-4	FN 725423 - RMBS		12/01/2022	Paydown		117,770	117,769	134,073	132,009	0	(14,239)	0	(14,239)	0	117,769	0	0	0	3,166	05/01/2034
3140EV-VF-1	FN BC1513 - RMBS		12/01/2022	Paydown		1,120,767	1,120,767	1,128,297	1,125,895	0	(5,128)	0	(5,128)	0	1,120,767	0	0	0	12,168	08/01/2046
3140F0-JJ-4	FN BC4764 - RMBS		12/01/2022	Paydown		335,526	335,526	338,331	338,405	0	(2,879)	0	(2,879)	0	335,526	0	0	0	4,162	10/01/2046
3140F5-BK-8	FN BC9041 - RMBS		12/01/2022	Paydown		232,781	232,781	233,544	233,285	0	(504)	0	(504)	0	232,781	0	0	0	3,004	11/01/2031
3140FX-C7-5	FN BF0093 - RMBS		12/01/2022	Paydown		756,267	756,267	779,191	789,780	0	(33,513)	0	(33,513)	0	756,267	0	0	0	10,481	05/01/2056
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2022	Paydown		494,364	494,364	496,063	496,383	0	(2,020)	0	(2,020)	0	494,364	0	0	0	6,967	01/01/2048
3140HA-XB-1	FN BJ8773 - RMBS		12/01/2022	Paydown		2,218,348	2,218,348	2,230,030	2,236,221	0	(17,873)	0	(17,873)	0	2,218,348	0	0	0	25,400	09/01/2049
3140J7-XA-8	FN BM3372 - CMBS/RMBS		12/01/2022	Paydown		304,774	304,774	325,480	334,541	0	(29,767)	0	(29,767)	0	304,774	0	0	0	7,305	01/01/2028
3140JP-M9-3	FN BN6683 - RMBS		12/01/2022	Paydown		817,848	817,848	838,997	853,022	0	(35,174)	0	(35,174)	0	817,848	0	0	0	11,029	06/01/2049
3140JV-TA-0	FN BO1444 - RMBS		12/01/2022	Paydown		97,515	97,515	99,800	100,390	0	(2,875)	0	(2,875)	0	97,515	0	0	0	1,254	10/01/2049
3140KL-GA-4	FN BQ1092 - RMBS		12/01/2022	Paydown		246,787	246,787	262,366	263,242	0	(16,455)	0	(16,455)	0	246,787	0	0	0	2,492	08/01/2050
3140KL-YF-3	FN BQ1609 - RMBS		06/06/2022	Various		3,496,241	3,807,013	4,022,347	4,037,555	0	(3,035)	0	(3,035)	0	4,034,520	0	(538,279)	(538,279)	48,043	09/01/2050
3140KM-SW-1	FN BQ2332 - RMBS		06/06/2022	Various		4,527,560	4,898,259	5,199,809	5,233,217	0	(13,963)	0	(13,963)	0	5,219,254	0	(691,694)	(691,694)	59,702	09/01/2050
3140KP-7J-6	FN BQ4496 - RMBS		06/09/2022	Various		13,288,610	15,047,650	15,366,237	15,346,461	0	(6,278)	0	(6,278)	0	15,340,183	0	(2,051,574)	(2,051,574)	153,778	02/01/2051
3140KV-XP-0	FN BQ9685 - RMBS		06/07/2022	Various		9,362,787	10,574,206	10,800,560	10,786,974	0	(1,966)	0	(1,966)	0	10,785,009	0	(1,422,221)	(1,422,221)	107,641	01/01/2051
3140KV-XR-6	FN BQ9687 - RMBS		06/07/2022	Various		20,841,783	23,531,678	24,160,399	24,123,052	0	(2,365)	0	(2,365)	0	24,120,687	0	(3,278,904)	(3,278,904)	238,959	01/01/2051
3140L0-D8-7	FN BR1926 - RMBS		12/01/2022	Paydown		1,015,935	1,015,934	1,050,540	1,048,910	0	(32,976)	0	(32,976)	0	1,015,934	0	0	0	7,808	01/01/2051
3140L0-JY-4	FN BR2078 - RMBS		12/20/2022	Various		868,093	954,725	988,886	987,032	0	(4,633)	0	(4,633)	0	982,398	0	(114,305)	(114,305)	19,148	06/01/2036
3140L1-DM-4	FN BR2807 - RMBS		12/01/2022	Paydown		194,960	194,960	205,714	205,711	0	(10,751)	0	(10,751)	0	194,960	0	0	0	1,984	12/01/2050
3140LN-TG-2	FN BT0550 - RMBS		09/14/2022	Various		2,370,041	2,511,764	2,602,816	2,597,178	0	(13,598)	0	(13,598)	0	2,583,580	0	(213,539)	(213,539)	37,677	05/01/2031
3140LW-G7-6	FN BT7421 - RMBS		06/09/2022	Various		13,707,916	15,608,511	15,807,885	15,802,384	0	(6,097)	0	(6,097)	0	15,796,287	0	(2,088,370)	(2,088,370)	160,928	08/01/2051
3140MA-T7-9	FN BU8673 - RMBS		12/01/2022	Paydown		253,043	253,043	251,263	0	0	1,779	0	1,779	0	253,043	0	0	0	2,475	05/01/2052
3140MR-ZP-5	FN BW0749 - RMBS		12/01/2022	Paydown		681,724	681,724	682,832	0	0	(1,108)	0	(1,108)	0	681,724	0	0	0	7,919	06/01/2052
3140Q7-SL-2	FN CA0522 - RMBS		12/01/2022	Paydown		392,740	392,740	386,619	382,719	0	5,721	0	5,721	0	392,740	0	0	0	4,004	10/01/2047

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
3140QG-5K-9	FN CA8949 - RMBS		12/01/2022	Paydown		1,347,338	1,347,338	1,390,705	1,390,745	0	(43,407)	0	(43,407)	0	1,347,338	0	0	0	15,912	02/01/2051
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2022	Paydown		948,687	948,687	984,856	983,046	0	(34,359)	0	(34,359)	0	948,687	0	0	0	11,319	01/01/2051
3140QG-RN-9	FN CA8592 - RMBS		12/01/2022	Paydown		799,085	799,085	831,048	830,654	0	(31,569)	0	(31,569)	0	799,085	0	0	0	9,244	01/01/2051
3140QG-UM-7	FN CA8687 - RMBS		12/01/2022	Paydown		578,629	578,629	581,522	581,316	0	(2,687)	0	(2,687)	0	578,629	0	0	0	5,900	01/01/2051
3140QK-6D-5	FN CB0867 - RMBS		12/01/2022	Paydown		563,521	563,521	602,704	605,980	0	(42,458)	0	(42,458)	0	563,521	0	0	0	6,324	06/01/2051
3140QK-7M-4	FN CB0899 - RMBS		12/01/2022	Paydown		151,296	151,296	155,173	155,114	0	(3,817)	0	(3,817)	0	151,296	0	0	0	1,297	06/01/2051
3140QM-HT-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2022	Paydown		526,908	526,908	538,475	538,447	0	(11,539)	0	(11,539)	0	526,908	0	0	0	7,141	11/01/2051
3140QM-KF-0	FN CB2093 - RMBS		12/01/2022	Paydown		1,624,223	1,624,223	1,694,369	1,693,935	0	(69,713)	0	(69,713)	0	1,624,223	0	0	0	27,081	11/01/2051
3140QM-MQ-4	FN CB2166 - RMBS		12/01/2022	Paydown		1,201,552	1,201,552	1,262,568	1,262,191	0	(60,639)	0	(60,639)	0	1,201,552	0	0	0	21,046	11/01/2051
3140QP-CL-9	FN CB3674 - RMBS		12/01/2022	Paydown		290,180	290,180	283,409	0	0	6,771	0	6,771	0	290,180	0	0	0	2,775	05/01/2052
3140QP-EY-9	FN CB3750 - RMBS		12/01/2022	Paydown		148,322	148,322	151,300	0	0	(2,978)	0	(2,978)	0	148,322	0	0	0	2,373	06/01/2052
3140QP-H2-6	FN CB3848 - RMBS		12/01/2022	Paydown		471,377	471,377	460,992	0	0	10,385	0	10,385	0	471,377	0	0	0	4,005	06/01/2052
3140QP-PY-7	FN CB4038 - RMBS		12/01/2022	Paydown		158,719	158,719	158,918	0	0	(198)	0	(198)	0	158,719	0	0	0	757	06/01/2052
3140QP-RK-5	FN CB4089 - RMBS		12/01/2022	Paydown		226,642	226,642	224,323	0	0	2,320	0	2,320	0	226,642	0	0	0	2,027	07/01/2052
3140X7-JZ-3	FN FM3879 - RMBS		12/01/2022	Paydown		329,508	329,508	349,741	351,240	0	(21,733)	0	(21,733)	0	329,508	0	0	0	4,343	07/01/2050
3140XA-2W-1	FN FM7088 - RMBS		12/01/2022	Paydown		1,512,852	1,512,852	1,570,530	1,569,599	0	(56,746)	0	(56,746)	0	1,512,852	0	0	0	18,942	05/01/2051
3140XA-GK-2	FN FM6501 - RMBS		12/01/2022	Paydown		1,486,143	1,486,143	1,529,334	1,534,333	0	(48,190)	0	(48,190)	0	1,486,143	0	0	0	15,786	03/01/2051
3140XB-2Z-2	FN FM7991 - RMBS		12/01/2022	Various		3,017,628	3,195,061	3,339,815	3,333,810	0	(32,715)	0	(32,715)	0	3,301,095	0	(283,467)	(283,467)	38,557	07/01/2051
3140XB-X7-0	FN FM7901 - RMBS		12/01/2022	Paydown		503,398	503,398	525,658	524,612	0	(21,214)	0	(21,214)	0	503,398	0	0	0	5,398	07/01/2051
3140XB-XU-9	FN FM7890 - RMBS		12/01/2022	Paydown		1,707,950	1,707,950	1,778,669	1,778,601	0	(70,652)	0	(70,652)	0	1,707,950	0	0	0	22,556	06/01/2051
3140XC-B8-0	FN FM8162 - RMBS		12/01/2022	Paydown		768,034	768,034	804,996	803,725	0	(35,691)	0	(35,691)	0	768,034	0	0	0	8,938	07/01/2051
3140XC-JP-4	FN FM8369 - RMBS		12/01/2022	Paydown		926,606	926,606	966,566	964,924	0	(38,317)	0	(38,317)	0	926,606	0	0	0	12,934	08/01/2051
3140XC-MZ-8	FN FM8475 - RMBS		12/01/2022	Paydown		75,574	75,574	80,097	80,112	0	(4,538)	0	(4,538)	0	75,574	0	0	0	1,282	08/01/2051
3140XD-6E-1	FN FM9868 - RMBS		12/01/2022	Paydown		72,627	72,627	74,891	74,891	0	(2,264)	0	(2,264)	0	72,627	0	0	0	1,002	12/01/2051
3140XD-6H-4	FN FM9871 - RMBS		12/01/2022	Paydown		662,986	662,986	674,847	0	0	(11,861)	0	(11,861)	0	662,986	0	0	0	7,542	12/01/2051
3140XD-SE-7	FN FM9516 - RMBS		12/01/2022	Paydown		1,111,356	1,111,356	1,142,699	1,142,564	0	(31,208)	0	(31,208)	0	1,111,356	0	0	0	15,387	11/01/2051
3140XF-ZD-6	FN FS0739 - RMBS		12/01/2022	Paydown		856,974	856,974	873,578	0	0	(16,604)	0	(16,604)	0	856,974	0	0	0	11,548	02/01/2052
3140XG-GA-1	FN FS1092 - RMBS		12/01/2022	Paydown		129,616	129,616	130,988	0	0	(1,372)	0	(1,372)	0	129,616	0	0	0	1,950	04/01/2052
3140XG-U3-1	FN FS1501 - RMBS		12/01/2022	Paydown		636,156	636,156	642,915	0	0	(6,759)	0	(6,759)	0	636,156	0	0	0	7,513	08/01/2051
3140XH-WC-7	FN FS2442 - RMBS		12/01/2022	Paydown		119,842	119,842	120,479	0	0	(637)	0	(637)	0	119,842	0	0	0	984	07/01/2052
31410K-3J-1	FN 890101 - RMBS		12/01/2022	Paydown		25,251	25,251	28,344	28,631	0	(3,380)	0	(3,380)	0	25,251	0	0	0	700	02/01/2039
31417Y-GJ-0	FN MA0200 - RMBS		12/01/2022	Paydown		32,386	32,386	34,724	34,090	0	(1,704)	0	(1,704)	0	32,386	0	0	0	714	10/01/2029
31418B-MK-9	FN MA2161 - RMBS		12/01/2022	Paydown		119,978	119,978	127,458	124,886	0	(4,908)	0	(4,908)	0	119,978	0	0	0	2,516	01/01/2030
31418C-CP-7	FN MA2777 - RMBS		12/01/2022	Paydown		232,785	232,785	223,394	220,765	0	12,020	0	12,020	0	232,785	0	0	0	2,368	10/01/2046
31418C-DK-7	FN MA2805 - RMBS		12/01/2022	Paydown		482,403	482,403	467,780	467,220	0	15,183	0	15,183	0	482,403	0	0	0	5,314	11/01/2046
31418C-E4-2	FN MA2854 - RMBS		12/01/2022	Paydown		951,031	951,031	919,528	923,060	0	27,971	0	27,971	0	951,031	0	0	0	8,796	12/01/2046
31418C-M4-3	FN MA3078 - RMBS		12/01/2022	Paydown		499,189	499,189	489,907	488,936	0	10,252	0	10,252	0	499,189	0	0	0	6,506	07/01/2037
31418C-WW-0	FN MA3360 - RMBS		12/01/2022	Paydown		210,868	210,868	211,230	211,350	0	(482)	0	(482)	0	210,868	0	0	0	3,066	05/01/2038
31418C-XX-7	FN MA3393 - RMBS		12/01/2022	Paydown		173,958	173,958	178,443	179,343	0	(5,385)	0	(5,385)	0	173,958	0	0	0	3,150	06/01/2033
31418D-2N-1	FN MA4380 - RMBS		12/01/2022	Paydown		1,402,490	1,402,490	1,472,396	1,467,906	0	(65,416)	0	(65,416)	0	1,402,490	0	0	0	16,617	07/01/2051
31418D-C6-7	FN MA3692 - RMBS		12/01/2022	Paydown		459,144	459,144	469,475	479,115	0	(19,971)	0	(19,971)	0	459,144	0	0	0	5,993	07/01/2049
31418D-HY-1	FN MA3846 - RMBS		12/01/2022	Paydown		370,845	370,845	372,062	373,525	0	(2,680)	0	(2,680)	0	370,845	0	0	0	3,719	11/01/2049
31418D-YC-0	FN MA4306 - RMBS		12/01/2022	Paydown		822,071	822,071	847,119	847,253	0	(25,182)	0	(25,182)	0	822,071	0	0	0	9,188	04/01/2051
31418D-Z8-8	FN MA4366 - RMBS		12/01/2022	Paydown		1,051,693	1,051,693	1,090,209	1,067,992	0	(35,185)	0	(35,185)	0	1,051,693	0	0	0	12,507	06/01/2041
31418E-CZ-1	FN MA4587 - RMBS		12/01/2022	Paydown		112,477	112,477	108,646	0	0	3,831	0	3,831	0	112,477	0	0	0	1,052	04/01/2042
31418E-KV-1	FN MA4807 - RMBS		12/01/2022	Paydown		13,729	13,729	13,625	0	0	104	0	104	0	13,729	0	0	0	90	11/01/2052
31418M-GG-1	FN AD0198 - RMBS		12/01/2022	Paydown		28,921	28,921	32,184	32,320	0	(3,399)	0	(3,399)	0	28,921	0	0	0	740	09/01/2038
3142BN-CQ-5	FH 8D0079 - RMBS		12/01/2022	Paydown		398,626	398,626	404,901	404,837	0	(6,211)	0	(6,211)	0	398,626	0	0	0	4,731	08/01/2051
34074M-ND-9	FLORIDA HSG FIN CORP REV		12/01/2022	Call @ 100.00		276,831	276,831	276,831	276,831	0	0	0	0	0	276,831	0	0	0	4,264	07/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
386442-UQ-8	GRAND RIVER DAM AUTH OKLA REV		06/01/2022	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	7,478	06/01/2022
39081H-CY-6	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		07/01/2022	Maturity @ 100.00		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	2,536	07/01/2022
39222P-EL-4	GREATER NEW HAVEN WTR POLLUTION CTL AUTH		11/18/2022	Transfer		936,137	1,135,000	1,135,000	1,135,000	0	0	0	0	0	1,135,000	0	(198,863)	(198,863)	26,422	08/15/2029
39222P-EN-0	GREATER NEW HAVEN WTR POLLUTION CTL AUTH		11/18/2022	Transfer		1,182,645	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(317,355)	(317,355)	37,750	08/15/2031
451174-AB-2	IDAHO ENERGY RES AUTH TRANSMISSION FACS		06/02/2022	Transfer		4,919,000	5,000,000	4,913,200	4,963,910	0	5,467	0	5,467	0	4,969,376	0	(50,376)	(50,376)	92,102	09/01/2024
454898-QX-8	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		01/03/2022	Call @ 100.00		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	5,696	01/01/2024
462467-R4-5	IOWA FIN AUTH SINGLE FAMILY MTG REV		12/01/2022	Call @ 100.00		704,824	704,824	704,824	0	0	0	0	0	0	704,824	0	0	0	8,639	01/01/2053
544445-BC-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV		06/02/2022	Transfer		4,006,040	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	6,040	6,040	61,158	05/15/2023
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2022	Call @ 100.00		188,444	188,444	188,444	188,444	0	0	0	0	0	188,444	0	0	0	1,875	03/01/2041
54628C-MK-5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		11/18/2022	Transfer		629,132	700,000	708,358	707,372	0	(1,560)	0	(1,560)	0	705,812	0	(76,680)	(76,680)	13,140	02/01/2026
54628C-WD-0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		11/18/2022	Transfer		616,712	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(183,288)	(183,288)	18,888	10/01/2031
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		11/18/2022	Transfer		363,307	480,000	480,000	480,000	0	0	0	0	0	480,000	0	(116,693)	(116,693)	12,090	10/01/2032
56045R-AM-1	MAINE MUN BD BK		09/01/2022	Maturity @ 100.00		430,000	430,000	458,027	440,991	0	(10,991)	0	(10,991)	0	430,000	0	0	0	22,893	09/01/2022
57586P-Y3-4	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Call @ 100.00		90,000	90,000	90,031	90,005	0	(4)	0	(4)	0	90,000	0	0	0	1,921	12/01/2027
576051-ZK-5	MASSACHUSETTS ST WTR RES AUTH		11/18/2022	Transfer		649,703	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(100,298)	(100,298)	10,663	08/01/2027
591745-7S-7	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		11/18/2022	Transfer		238,541	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(36,460)	(36,460)	4,174	07/01/2027
591745-7U-2	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		11/18/2022	Transfer		825,390	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(174,610)	(174,610)	17,624	07/01/2029
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		145,422	145,425	145,425	145,425	0	0	0	0	0	145,425	0	(3)	(3)	2,056	09/01/2042
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		207,995	207,995	207,995	205,845	0	23	0	23	0	205,868	0	2,127	2,127	2,593	08/01/2046
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		638,263	638,263	638,263	638,263	0	0	0	0	0	638,263	0	0	0	7,514	06/01/2050
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		1,350,321	1,350,321	1,350,321	1,350,321	0	0	0	0	0	1,350,321	0	0	0	11,931	09/01/2050
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		367,640	367,640	367,640	367,640	0	0	0	0	0	367,640	0	0	0	3,503	12/01/2050
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		173,141	173,141	173,141	173,141	0	0	0	0	0	173,141	0	0	0	1,305	02/01/2051
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		409,586	409,586	409,586	409,586	0	0	0	0	0	409,586	0	0	0	3,567	09/01/2051
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		18,301	18,301	18,301	0	0	0	0	0	0	18,301	0	0	0	124	10/01/2052
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2022	Call @ 100.00		491,875	491,875	491,875	491,875	0	0	0	0	0	491,875	0	0	0	4,351	11/01/2050
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		12/01/2022	Paydown		513,761	513,761	513,761	513,761	0	0	0	0	0	513,761	0	0	0	4,564	11/01/2044
64469D-B6-7	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		12/01/2022	Call @ 100.00		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	3,491	01/01/2040
64469D-VN-8	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		08/01/2022	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	363	01/01/2024
647201-RN-4	NEW MEXICO MTG FIN AUTH		12/01/2022	Call @ 100.00		371,114	371,114	371,114	0	0	0	0	0	0	371,114	0	0	0	2,725	01/01/2044
64971X-AW-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		11/18/2022	Call @ 100.00		975,479	1,000,000	1,003,410	1,001,689	0	(315)	0	(315)	0	1,001,374	0	(35,306)	(35,306)	41,250	08/01/2025
64985H-YZ-4	NEW YORK ST ENVIRONMENTAL FACS CORP REV		12/08/2022	Transfer		799,425	825,000	825,000	825,000	0	0	0	0	0	825,000	0	(25,575)	(25,575)	31,365	01/15/2025
64990C-ZM-6	NEW YORK STATE DORMITORY AUTHORITY		06/02/2022	Transfer		3,620,028	3,695,000	3,695,000	3,695,000	0	0	0	0	0	3,695,000	0	(74,972)	(74,972)	97,810	07/01/2025
677071-AF-9	OHANA MILITARY COMMUNITIES LLC		10/01/2022	Paydown		192,627	192,625	208,449	199,176	0	(6,551)	0	(6,551)	0	192,625	0	2	2	8,233	10/01/2026
677071-AM-4	OHANA MILITARY COMMUNITIES LLC		10/01/2022	Paydown		17,179	17,179	18,430	17,684	0	(504)	0	(504)	0	17,179	0	0	0	707	10/01/2026
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		12/01/2022	Call @ 100.00		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	2,131	11/01/2041
679087-FB-7	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP		07/01/2022	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	104,800	07/01/2022
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		12/01/2022	Various		266,874	266,874	266,874	266,874	0	0	0	0	0	266,874	0	0	0	1,270	09/01/2050
71884A-WT-2	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		07/01/2022	Call @ 100.00		5,930,000	5,930,000	5,956,860	5,932,304	0	(2,304)	0	(2,304)	0	5,930,000	0	0	0	243,723	07/01/2029
753385-MX-8	RAPID CITY S D SALES TAX REV		11/18/2022	Transfer		699,724	870,000	870,000	870,000	0	0	0	0	0	870,000	0	(170,276)	(170,276)	14,180	12/01/2030
76221T-CZ-0	RHODE ISLAND HSG & MTG FIN CORP REV		11/21/2022	Call @ 100.00		1,850,000	1,850,000	1,850,000	1,850,000	0	0	0	0	0	1,850,000	0	0	0	73,449	04/01/2023
79765R-4W-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		11/18/2022	Transfer		678,352	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(121,648)	(121,648)	23,483	11/01/2031
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00		156,357	156,357	156,357	156,357	0	0	0	0	0	156,357	0	0	0	1,468	03/01/2036
91412G-D9-3	UNIVERSITY CALIF REVS		06/02/2022	Transfer		2,935,380	3,000,000	3,137,880	3,133,059	0	(16,264)	0	(16,264)	0	3,116,795	0	(181,415)	(181,415)	40,828	05/15/2025
924214-FC-8	VERMONT MUN BD BK		12/01/2022	Call @ 100.00		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	19,968	12/01/2025
92812U-LT-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		12/01/2022	Paydown		70,178	70,177	70,720	71,014	0	(837)	0	(837)	0	70,177	0	1	1	2,522	06/25/2034
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		12/01/2022	Paydown		238,134	238,134	229,665	221,120	0	8,180	0	8,180	0	238,134	0	0	0	3,501	08/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						278,763,426	291,755,735	297,849,585	288,490,209	0	(1,866,515)	0	(1,866,515)	0	295,069,271	0	(16,315,256)	(16,315,256)	4,426,068	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
00081T-AK-4	ACCO BRANDS CORP		11/09/2022	Various		743,614	930,000	917,213	918,298	0	1,205	0	1,205	0	919,503	0	(175,889)	(175,889)	45,564	03/15/2029
00164V-AF-0	AMC NETWORKS INC		11/14/2022	WELLS FARGO SECURITIES LLC		772,200	1,080,000	798,324	1,073,250	7,569	(75)	282,420	(274,926)	0	798,324	0	(26,124)	(26,124)	57,503	02/15/2029
00191U-AA-0	ASGN INC		11/10/2022	JEFFERIES PARTNERS OPPORTUNITY		635,947	720,000	619,431	724,235	0	(437)	104,367	(104,804)	0	619,431	0	16,516	16,516	33,300	05/15/2028
00206R-CN-0	AT&T INC		05/11/2022	Call @ 100.00		2,010,544	2,000,000	2,026,040	2,010,165	0	(1,110)	0	(1,110)	0	2,009,056	0	(9,056)	(9,056)	43,789	05/15/2025
00206R-CT-7	AT&T INC		05/11/2022	Call @ 100.00		9,131,144	8,900,000	9,381,111	9,116,373	0	(18,843)	0	(18,843)	0	9,097,530	0	(197,530)	(197,530)	500,369	02/17/2026
00206R-KE-1	AT&T INC		05/19/2022	Various		816,522	1,050,000	991,652	992,597	0	428	0	428	0	993,025	0	(176,503)	(176,503)	28,394	02/01/2052
00206R-MJ-8	AT&T INC		03/09/2022	RBC CAPITAL MARKETS		881,991	900,000	899,145	899,364	0	54	0	54	0	899,418	0	(17,427)	(17,427)	3,735	03/25/2024
00287Y-AL-3	ABBVIE INC		09/28/2022	TORONTO DOMINION SECS USA INC		6,490,120	6,500,000	6,163,348	6,456,535	0	38,256	0	38,256	0	6,494,791	0	(4,671)	(4,671)	169,650	11/06/2022
00841#-AA-7	ADVANTAGE CAPITAL 2015 STATE TAX CREDIT		10/15/2022	Paydown		100,000	100,000	75,883	96,364	0	3,636	0	3,636	0	100,000	0	0	0	0	05/15/2023
00841#-AC-3	ADVANTAGE CAPITAL 2015 STATE TAX CREDIT		05/15/2022	Paydown		418,595	418,595	313,979	413,192	0	5,403	0	5,403	0	418,595	0	0	0	0	05/15/2022
00913R-AD-8	AIR LIQUIDE FINANCE SA	C	06/07/2022	TORONTO DOMINION SECS USA INC		4,770,450	5,000,000	4,882,498	4,938,663	0	5,284	0	5,284	0	4,943,946	0	(173,496)	(173,496)	87,500	09/27/2026
012725-AC-1	ALBEMARLE CORP		06/13/2022	Call @ 100.00		4,194,218	4,100,000	4,186,070	4,141,510	0	(6,659)	0	(6,659)	0	4,134,851	0	(34,851)	(34,851)	184,492	12/01/2024
013092-AC-5	ALBERTSONS COMPANIES INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,536,516	1,640,000	1,636,050	1,637,246	0	469	0	469	0	1,637,715	0	(101,199)	(101,199)	106,822	01/15/2027
013092-AE-1	ALBERTSONS COMPANIES INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		490,798	555,000	556,110	555,946	0	(87)	0	(87)	0	555,859	0	(65,061)	(65,061)	34,346	02/15/2030
023608-AG-7	AMEREN CORP		06/08/2022	BARCLAYS CAPITAL INC		2,955,180	3,000,000	2,997,330	2,998,773	0	123	0	123	0	2,998,895	0	(43,715)	(43,715)	89,729	02/15/2026
02528B-AA-2	ACAR 2021-1 A - ABS		04/13/2022	Paydown		75,092	75,092	75,088	75,091	0	1	0	1	0	75,092	0	0	0	49	05/13/2024
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY INC		05/26/2022	MITSUBISHI UFJ SECURITIES		1,253,954	1,300,000	1,297,790	1,298,650	0	87	0	87	0	1,298,737	0	(44,783)	(44,783)	22,880	11/13/2027
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC		10/24/2022	Call @ 100.00		4,000,000	4,000,000	4,000,900	4,000,813	0	(259)	0	(259)	0	4,000,554	0	(554)	(554)	193,333	07/10/2025
03065W-AB-1	AMCAR 2022-2 A2A - ABS		12/18/2022	Paydown		1,025,781	1,025,781	1,025,704	0	0	78	0	78	0	1,025,781	0	0	0	19,614	12/18/2025
031652-BK-5	AMKOR TECHNOLOGY INC		11/18/2022	Various		2,042,939	2,015,000	2,013,813	2,013,820	0	137	0	137	0	2,013,958	0	28,982	28,982	134,665	09/15/2027
032654-AU-9	ANALOG DEVICES INC		12/08/2022	Transfer		699,643	810,000	805,181	805,337	0	612	0	612	0	805,950	0	(106,306)	(106,306)	16,180	10/01/2028
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		02/09/2022	Call @ 100.00		12,846,480	12,000,000	11,998,169	11,999,248	0	8	0	8	0	11,999,256	0	744	744	1,075,213	02/01/2026
03674X-AJ-5	ANTERO RESOURCES CORP		03/01/2022	Call @ 100.00		1,012,500	1,000,000	629,500	628,416	2	(1,418)	0	(1,416)	0	627,000	0	373,000	373,000	37,500	03/01/2025
03674X-AN-6	ANTERO RESOURCES CORP		08/09/2022	Various		126,440	116,000	116,000	116,000	0	0	0	0	0	116,000	0	10,440	10,440	10,417	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP		08/09/2022	Various		133,750	125,000	125,000	125,000	0	0	0	0	0	125,000	0	8,750	8,750	10,008	02/01/2029
038779-AB-0	ARBYS 2020-1 A2 - RMBS		10/30/2022	Paydown		40,000	40,000	40,260	40,344	0	(344)	0	(344)	0	40,000	0	0	0	809	07/30/2050
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC	C	11/14/2022	BANC OF AMERICA/FIXED INCOME		455,555	635,000	444,741	604,698	0	(2,814)	153,403	(156,217)	0	448,481	0	7,075	7,075	16,761	08/15/2027
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE PLC	C	12/08/2022	JANE STREET EXECUTION SERVICES LLC		830,993	975,000	832,221	959,520	0	3,960	128,328	(124,369)	0	835,151	0	(4,158)	(4,158)	34,064	09/01/2028
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,844,097	2,044,000	2,065,250	2,061,406	0	(2,384)	0	(2,384)	0	2,059,022	0	(214,925)	(214,925)	117,786	03/01/2028
04433L-AA-0	ASHLAND LLC		11/09/2022	MORGAN STANLEY & COMPANY		3,818,750	5,000,000	3,864,575	4,962,500	35,047	187	1,133,159	(1,097,925)	0	3,864,575	0	(45,825)	(45,825)	209,063	09/01/2031
04636N-AE-3	ASTRAZENECA FINANCE LLC		12/08/2022	Transfer		701,254	800,000	798,640	798,749	0	174	0	174	0	798,923	0	(97,668)	(97,668)	14,389	05/28/2028
05524U-AA-7	BAMLL 2012-PARK A - CMBS		09/12/2022	Paydown		2,000,000	2,000,000	2,041,231	2,036,347	0	(36,347)	0	(36,347)	0	2,000,000	0	0	0	44,385	12/12/2030
058498-AT-3	BALL CORP		11/14/2022	MILLENNIUM ADVISORS LLC		986,660	1,000,000	977,290	1,023,291	0	(4,853)	41,148	(46,001)	0	977,290	0	9,370	9,370	72,188	07/01/2025
058498-AW-6	BALL CORP		11/22/2022	SUMRIDGE PARTNERS LLC		1,729,188	2,160,000	1,657,681	2,095,200	57,515	557	495,591	(437,519)	0	1,657,681	0	71,507	71,507	79,350	08/15/2030
06406F-AE-3	BANK OF NEW YORK MELLON CORP		06/02/2022	Transfer		2,878,589	3,000,000	2,928,791	2,963,213	0	3,109	0	3,109	0	2,966,322	0	(87,733)	(87,733)	58,188	08/17/2026
06427D-AR-4	BACM 2017-BNK3 A3 - CMBS		04/01/2022	Paydown		46,971	46,971	47,132	47,040	0	(70)	0	(70)	0	46,971	0	0	0	535	02/17/2050
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS		12/01/2022	Paydown		736,459	736,459	756,697	750,236	0	(13,776)	0	(13,776)	0	736,459	0	0	0	10,517	09/15/2062
06540R-AB-0	BANK 2017-BNK9 A2 - CMBS		09/16/2022	Paydown		1,328,886	1,328,886	1,328,838	1,327,720	0	1,167	0	1,167	0	1,328,886	0	0	0	23,595	11/18/2054
06540R-AD-6	BANK 2017-BNK9 A3 - CMBS		12/01/2022	Paydown		2,689,039	2,689,039	2,715,781	2,704,442	0	(15,403)	0	(15,403)	0	2,689,039	0	0	0	80,988	11/15/2054
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS		10/01/2022	Paydown		2,572,917	2,572,917	2,693,529	2,672,221	0	(99,305)	0	(99,305)	0	2,572,917	0	0	0	69,395	11/18/2050

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
073730-AE-3	BEAM SUNTORY INC		05/15/2022	Maturity @ 100.00		2,950,000	2,950,000	2,943,922	2,949,660	0	340	0	340	0	2,950,000	0	0	0	47,938	05/15/2022
08576P-AA-9	BERRY GLOBAL INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,564,834	1,636,000	1,663,530	1,653,541	0	(14,781)	0	(14,781)	0	1,638,760	0	(73,926)	(73,926)	97,547	02/15/2026
088830-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		12/15/2022	Paydown		104,910	104,909	104,909	104,909	0	0	0	0	0	104,909	0	0	0	3,065	06/15/2036
088840-AA-0	BGS CTL PASS THROUGH TRUST SERIES 2012 (		12/15/2022	Paydown		221,339	221,339	221,339	221,339	0	0	0	0	0	221,339	0	0	0	6,103	11/15/2033
092113-AM-1	BLACK HILLS CORP		05/26/2022	BARCLAYS CAPITAL INC		8,484,000	8,750,000	8,719,640	8,733,019	0	1,239	0	1,239	0	8,734,258	0	(250,258)	(250,258)	241,938	01/15/2027
09247X-AJ-0	BLACKROCK INC		04/06/2022	TORONTO DOMINION SECS USA INC		8,027,200	8,000,000	8,459,360	8,022,159	0	(14,235)	0	(14,235)	0	8,007,924	0	19,276	19,276	95,250	06/01/2022
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC		11/18/2022	Transfer		1,175,408	1,600,000	1,585,616	1,586,116	0	1,100	0	1,100	0	1,587,217	0	(411,808)	(411,808)	41,156	01/30/2032
09951L-AB-9	BOOZ ALLEN HAMILTON INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		185,982	210,000	208,965	72,000	0	102	0	102	0	209,067	0	(23,085)	(23,085)	9,042	07/01/2029
110122-DP-0	BRISTOL-MYERS SQUIBB CO		06/24/2022	GOLDMAN		1,836,891	2,100,000	2,098,740	2,098,938	0	86	0	86	0	2,099,024	0	(262,133)	(262,133)	14,766	11/13/2027
120568-AY-6	BUNGE LIMITED FINANCE CORP		04/13/2022	US BANCORP INVESTMENTS INC.		1,004,810	1,000,000	990,573	998,475	0	611	0	611	0	999,086	0	5,724	5,724	16,917	09/25/2022
12433A-AA-7	BX 2020-FOX A - CMBS		04/18/2022	Paydown		379,262	379,262	379,262	379,262	0	0	0	0	0	379,262	0	0	0	1,524	11/15/2032
12508E-AJ-0	CDK GLOBAL INC		07/06/2022	Various		2,210,625	2,250,000	2,290,530	2,285,507	2,502	(4,327)	0	(1,824)	0	2,283,682	0	(73,057)	(73,057)	162,984	05/15/2029
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2022	Paydown		48,806	48,806	48,973	48,935	0	(129)	0	(129)	0	48,806	0	0	0	758	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		12/15/2022	Paydown		30,556	30,556	30,542	30,544	0	12	0	12	0	30,556	0	0	0	433	07/15/2060
125581-GY-8	FIRST-CITIZENS BANK & TRUST CO		02/24/2022	Call @ 100.00		2,629,025	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	191,039	02/16/2024
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC		04/05/2022	Maturity @ 100.00		2,120,000	2,120,000	2,121,908	2,120,181	0	(181)	0	(181)	0	2,120,000	0	0	0	46,375	04/05/2022
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		06/03/2022	B.A. Securities Inc.		1,106,526	1,120,000	1,115,526	1,117,723	0	650	0	650	0	1,118,374	0	(11,847)	(11,847)	20,323	07/02/2023
12592P-BE-2	COMM 2014-UBS6 A4 - CMBS		11/01/2022	Paydown		2,142,554	2,142,554	2,163,855	2,147,951	0	(5,397)	0	(5,397)	0	2,142,554	0	0	0	50,085	12/12/2047
126307-AQ-0	CSC HOLDINGS LLC		11/14/2022	BANC OF AMERICA/FIXED INCOME		460,610	500,000	442,196	504,556	0	(365)	61,301	(61,666)	0	442,890	0	17,720	17,720	29,868	04/15/2027
126307-BB-2	CSC HOLDINGS LLC		11/14/2022	DEUTSCHE BANK SECURITIES, INC.		1,818,000	2,400,000	1,793,280	2,343,000	54,342	7,135	608,743	(547,266)	0	1,795,734	0	22,266	22,266	94,875	12/01/2030
126307-BH-9	CSC HOLDINGS LLC		11/14/2022	DEUTSCHE BANK SECURITIES, INC.		606,000	800,000	600,944	790,000	10,000	1,560	199,807	(188,247)	0	601,753	0	4,247	4,247	36,100	11/15/2031
126307-BK-2	CSC HOLDINGS LLC		11/14/2022	DEUTSCHE BANK SECURITIES, INC.		524,000	800,000	528,433	771,000	30,431	1,966	274,059	(241,661)	0	529,339	0	(5,339)	(5,339)	40,111	11/15/2031
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS		06/01/2022	Paydown		230,381	230,381	244,564	235,683	0	(5,302)	0	(5,302)	0	230,381	0	0	0	3,039	06/15/2057
126408-HE-6	CSX CORP		06/28/2022	BARCLAYS CAPITAL INC		7,932,030	8,500,000	8,013,750	8,226,603	0	26,026	0	26,026	0	8,252,629	0	(320,599)	(320,599)	146,719	11/01/2026
126650-BP-4	CVSPAS 06 CRT - ABS		12/10/2022	Paydown		224,246	224,246	237,911	236,237	0	(11,991)	0	(11,991)	0	224,246	0	0	0	7,399	12/10/2028
12685J-AC-9	CABLE ONE INC		11/14/2022	MORGAN STANLEY & COMPANY		1,248,000	1,600,000	1,239,571	1,568,000	33,297	(98)	361,629	(328,429)	0	1,239,571	0	8,429	8,429	64,178	11/15/2030
12686C-BB-4	CABLEVISION SYSTEMS CORP		09/15/2022	Maturity @ 100.00		700,000	700,000	695,625	699,615	0	385	0	385	0	700,000	0	0	0	41,125	09/15/2022
131347-CK-0	CALPINE CORP		09/07/2022	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,528)	06/01/2026
131347-CR-5	CALPINE CORP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,187,025	1,425,000	1,391,250	1,378,927	17,283	2,723	0	20,006	0	1,396,244	0	(209,219)	(209,219)	68,430	03/01/2031
14043Q-AB-8	COPAR 2022-1 A2 - ABS		12/15/2022	Paydown		80,596	80,596	80,588	0	0	8	0	8	0	80,596	0	0	0	1,301	06/16/2025
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		12/01/2022	GOLDMAN		1,392,300	1,680,000	1,651,800	1,646,715	7,615	2,993	0	10,608	0	1,657,323	0	(265,023)	(265,023)	68,542	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		157,960	195,000	195,000	195,000	0	0	0	0	0	195,000	0	(37,040)	(37,040)	4,379	04/01/2030
15135B-AR-2	CENTENE CORP		11/02/2022	BANC OF AMERICA/FIXED INCOME		175,209	190,000	188,404	188,772	0	155	0	155	0	188,927	0	(13,719)	(13,719)	7,155	12/15/2027
15135B-AV-3	CENTENE CORP		11/29/2022	GOLDMAN		613,922	720,000	720,000	720,000	0	0	0	0	0	720,000	0	(106,078)	(106,078)	31,455	02/15/2030
15135B-AW-1	CENTENE CORP		10/27/2022	Citigroup (SSB)		310,158	388,000	388,000	388,000	0	0	0	0	0	388,000	0	(77,843)	(77,843)	12,109	10/15/2030
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		11/02/2022	WELLS FARGO SECURITIES LLC		614,550	680,000	592,192	670,309	0	1,006	79,124	(78,118)	0	592,192	0	22,358	22,358	29,141	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL		11/09/2022	JANE STREET EXECUTION SERVICES LLC		135,298	160,000	133,090	160,000	0	0	26,910	(26,910)	0	133,090	0	2,208	2,208	6,983	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		11/10/2022	MORGAN STANLEY & COMPANY		169,132	200,000	161,280	200,000	0	0	38,720	(38,720)	0	161,280	0	7,852	7,852	9,333	03/15/2031

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
161175-BB-9	CHARTER COMMUNICATIONS OPERATING LLC		06/13/2022	Call @ 100.00		1,700,000	1,700,000	1,761,217	1,708,318	0	(8,318)	0	(8,318)	0	1,700,000	0	0	0	65,243	07/23/2022
163851-AE-8	CHEMOURS CO		11/14/2022	BANC OF AMERICA/FIXED INCOME		160,564	175,000	133,849	136,851	0	1,647	0	1,647	0	138,498	0	22,066	22,066	4,729	05/15/2027
163851-AH-1	CHEMOURS CO		12/08/2022	JANE STREET EXECUTION SERVICES LLC		915,040	1,120,000	1,120,000	1,111,320	8,680	0	0	8,680	0	1,120,000	0	(204,960)	(204,960)	55,685	11/15/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		708,880	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(91,120)	(91,120)	40,978	03/01/2031
171340-AH-5	CHURCH & DWIGHT CO INC		06/02/2022	Transfer		7,512,223	7,500,000	7,048,050	7,455,427	0	24,734	0	24,734	0	7,480,161	0	32,063	32,063	144,349	10/01/2022
172967-LV-1	CITIGROUP INC		01/24/2022	Call @ 100.00		1,805,000	1,805,000	1,805,000	1,805,000	0	0	0	0	0	1,805,000	0	0	0	28,357	01/24/2023
17322Y-AC-4	CGCMT 2014-GC25 A3 - CMBS		03/01/2022	Paydown		1,031,994	1,031,994	1,042,254	1,034,521	0	(2,527)	0	(2,527)	0	1,031,994	0	0	0	10,922	10/11/2047
174610-AR-6	CITIZENS FINANCIAL GROUP INC		06/02/2022	Transfer		3,546,337	3,750,000	3,742,425	3,744,898	0	441	0	441	0	3,745,339	0	(199,001)	(199,001)	90,547	07/27/2026
177376-AF-7	CITRIX SYSTEMS INC		09/30/2022	Call @ 100.00		5,600,000	5,600,000	5,563,600	5,569,474	0	2,446	0	2,446	0	5,571,920	0	28,080	28,080	199,687	03/01/2030
185899-AK-7	CLEVELAND-CLIFFS INC		11/29/2022	JANE STREET EXECUTION SERVICES LLC		321,101	365,000	358,613	364,695	0	(1,289)	6,092	(7,381)	0	357,314	0	(36,213)	(36,213)	21,102	03/01/2029
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	C	06/02/2022	Transfer		7,620,885	8,000,000	7,850,114	7,922,428	0	6,446	0	6,446	0	7,928,874	0	(307,989)	(307,989)	155,167	09/06/2026
21036P-AL-2	CONSTELLATION BRANDS INC		06/08/2022	Call @ 100.00		1,015,239	1,000,000	995,114	999,636	0	116	0	116	0	999,752	0	248	248	40,857	05/01/2023
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		01/18/2022	Cantor Fitzgerald		813,000	800,000	439,768	439,768	0	0	0	0	0	439,768	0	373,232	373,232	9,875	05/01/2027
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		11/14/2022	PERSHING DIV OF DLJ SEC LNDING		1,194,130	1,400,000	1,176,000	1,374,378	0	2,427	200,805	(198,378)	0	1,176,000	0	18,130	18,130	52,617	02/15/2029
228255-AH-8	CROWN CORK & SEAL COMPANY INC		11/15/2022	Various		4,051,990	4,000,000	4,007,195	4,044,524	4,326	(53,287)	202,145	(251,106)	0	3,793,418	0	258,572	258,572	271,441	12/15/2026
233046-AN-1	DNKN 211 A2I - RMBS		11/20/2022	Paydown		20,250	20,250	20,251	20,251	0	(1)	0	(1)	0	20,250	0	0	0	292	11/20/2051
233046-AQ-4	DNKN 211 A22 - RMBS		11/20/2022	Paydown		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,583	11/20/2051
233293-AR-0	DPL INC		11/18/2022	RBC CAPITAL MARKETS		1,134,000	1,200,000	1,104,382	1,201,132	0	(235)	96,515	(96,750)	0	1,104,382	0	29,618	29,618	68,888	07/01/2025
233331-BC-0	DTE ENERGY CO		06/08/2022	JP Morgan Securities LLC		1,871,100	2,000,000	1,992,760	1,994,426	0	291	0	291	0	1,994,716	0	(123,616)	(123,616)	33,056	06/15/2029
23918K-AS-7	DAVITA INC		11/30/2022	GOLDMAN		2,000,000	2,500,000	2,519,070	2,516,492	1,287	(1,643)	0	(356)	0	2,516,136	0	(516,136)	(516,136)	115,946	06/01/2030
23918K-AT-5	DAVITA INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		370,573	515,000	518,219	500,838	17,027	(235)	0	16,791	0	517,629	0	(147,055)	(147,055)	24,194	02/15/2031
25277L-AE-6	DIAMOND SPORTS GROUP LLC		01/21/2022	BARCLAYS CAPITAL INC		567,200	709,000	497,449	368,680	158,664	1,370	0	160,035	0	528,715	0	38,485	38,485	40,177	12/01/2026
25277L-AF-3	DIAMOND SPORTS GROUP LLC		11/14/2022	RBC CAPITAL MARKETS		230,400	1,280,000	251,520	640,000	0	7,687	396,167	(388,480)	0	251,520	0	(21,120)	(21,120)	86,191	08/15/2026
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC		12/22/2022	Call @ 100.00		751,000	751,000	728,528	744,215	0	5,406	0	5,406	0	749,622	0	1,378	1,378	27,816	03/20/2023
25470X-BD-6	DISH DBS CORP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		523,808	800,000	483,340	728,000	70,633	7,506	315,369	(237,230)	0	490,770	0	33,038	33,038	39,975	06/01/2029
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2022	Paydown		38,225	38,225	38,553	20,443	0	(271)	0	(271)	0	38,225	0	0	0	792	10/25/2049
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2022	Paydown		36,000	36,000	36,121	36,119	0	(119)	0	(119)	0	36,000	0	0	0	599	04/25/2051
25755T-AP-5	DPABS 2021-1 AII - RMBS		10/25/2022	Paydown		36,000	36,000	36,161	36,159	0	(159)	0	(159)	0	36,000	0	0	0	709	04/25/2051
267475-AD-3	DYCOM INDUSTRIES INC		12/08/2022	Various		741,871	865,000	865,000	865,000	0	0	0	0	0	865,000	0	(123,129)	(123,129)	44,788	04/15/2029
26884T-AL-6	ERAC USA FINANCE LLC		06/02/2022	Transfer		7,438,432	7,415,000	7,498,517	7,440,567	0	(3,875)	0	(3,875)	0	7,436,692	0	1,740	1,740	156,220	11/15/2024
28414H-AE-3	ELANCO ANIMAL HEALTH INC		04/01/2022	Call @ 100.00		804,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	54,860	08/28/2023
28415L-AA-1	ELASTIC NV		11/22/2022	Various		972,181	1,200,000	948,000	1,187,256	13,700	(82)	252,874	(239,256)	0	948,000	0	24,181	24,181	68,613	07/15/2029
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV	C	11/02/2022	BARCLAYS BANK PLC, LONDON BRANCH		3,553,125	3,750,000	3,429,688	3,627,656	0	2,794	108,797	(106,003)	0	3,521,653	0	31,472	31,472	167,807	06/15/2025
29250N-AQ-8	ENBRIDGE INC	C	02/16/2022	TORONTO DOMINION SECS USA INC		2,515,875	2,500,000	2,497,900	2,499,766	0	55	0	55	0	2,499,821	0	16,054	16,054	42,493	07/15/2022
29275Y-AC-6	ENERSYS		11/15/2022	Various		1,415,000	1,600,000	1,412,000	1,590,325	0	1,081	179,406	(178,325)	0	1,412,000	0	3,000	3,000	64,556	12/15/2027
30034W-AB-2	EVERGY INC		06/08/2022	KEY CAPITAL MARKETS		1,343,550	1,500,000	1,497,405	1,497,944	0	105	0	105	0	1,498,049	0	(154,499)	(154,499)	32,021	09/15/2029
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LTD	C	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		660,319	720,000	718,200	718,652	0	188	0	188	0	718,840	0	(58,521)	(58,521)	38,430	09/15/2027
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	C	12/08/2022	JANE STREET EXECUTION SERVICES LLC		340,520	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(59,480)	(59,480)	20,951	04/01/2031
30291N-AE-4	FREMF 2013-K32 B - CMBS		04/18/2022	CMG		863,191	860,000	868,701	860,124	0	(441)	0	(441)	0	859,683	0	3,509	3,509	11,859	10/25/2046
303250-AF-1	FAIR ISAAC CORP		11/10/2022	MORGAN STANLEY & COMPANY		161,152	180,000	153,374	180,000	0	0	26,626	(26,626)	0	153,374	0	7,778	7,778	6,600	06/15/2028

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
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I		06/09/2022	B.A. Securities Inc.		951,400	1,000,000	998,260	998,679	0	70	0	70	0	998,749	0	(47,349)	(47,349)	21,042	05/21/2029
316773-CU-2	FIFTH THIRD BANCORP		05/16/2022	Call @ 100.00		500,000	500,000	499,860	499,988	0	10	0	10	0	499,998	0	2	2	5,453	06/15/2022
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC		09/20/2022	Maturity @ 100.00		300,000	300,000	279,000	282,653	0	1,582	0	1,582	0	284,235	0	15,765	15,765	12,750	09/20/2022
36128#-AA-5	G & M PIER LEWISVILLE, LLC - ABS		12/01/2022	Paydown		148,125	148,125	146,915	148,482	0	(357)	0	(357)	0	148,125	0	0	0	5,231	01/15/2025
36168Q-AP-9	GFL ENVIRONMENTAL INC	C	11/14/2022	BANC OF AMERICA/FIXED INCOME		273,587	320,000	320,000	317,000	3,000	0	0	3,000	0	320,000	0	(46,413)	(46,413)	17,733	08/15/2029
36192H-AA-2	GSMS 2012-ALOHA A - CMBS		04/12/2022	Paydown		2,100,000	2,100,000	2,136,177	2,099,388	0	612	0	612	0	2,100,000	0	0	0	24,857	04/12/2034
36250G-AN-5	GSMS 2015-GC30 A3 - CMBS		07/01/2022	Paydown		154,937	154,937	161,279	161,046	0	(6,109)	0	(6,109)	0	154,937	0	0	0	1,134	05/12/2050
36250H-AD-5	GSMS 2014-GC26 A4 - CMBS		05/01/2022	Paydown		1,413,803	1,413,803	1,430,808	1,419,180	0	(5,377)	0	(5,377)	0	1,413,803	0	0	0	21,273	11/13/2047
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS		07/01/2022	Paydown		738,213	738,213	753,242	744,103	0	(5,890)	0	(5,890)	0	738,213	0	0	0	15,999	07/10/2048
36251X-AQ-0	GSMS 2016-GS4 A3 - CMBS		01/01/2022	Paydown		230,047	230,047	232,335	231,124	0	(1,077)	0	(1,077)	0	230,047	0	0	0	609	11/15/2049
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS		12/01/2022	Paydown		302,803	302,803	284,304	0	0	18,499	0	18,499	0	302,803	0	0	0	1,883	09/25/2051
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS		12/01/2022	Paydown		885,359	885,359	862,215	0	0	23,144	0	23,144	0	885,359	0	0	0	7,353	10/25/2052
36476O-AP-3	GAP INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		385,467	515,000	334,750	509,387	11,309	4,834	188,860	(172,717)	0	336,669	0	48,798	48,798	21,521	10/01/2029
366651-AG-2	GARTNER INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		234,919	270,000	271,350	271,272	0	(133)	0	(133)	0	271,140	0	(36,221)	(36,221)	8,999	06/15/2029
36804P-AF-3	GATX CORP - ABS		07/02/2022	Paydown		10,472	10,472	10,472	10,471	0	0	0	0	0	10,472	0	0	0	304	01/02/2025
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS		12/25/2022	Paydown		343,534	343,534	341,065	0	0	2,469	0	2,469	0	343,534	0	0	0	2,675	08/26/2052
37045X-AW-6	GENERAL MOTORS FINANCIAL COMPANY INC		04/10/2022	Maturity @ 100.00		3,000,000	3,000,000	2,822,490	2,942,784	0	19,647	0	19,647	0	2,962,431	0	37,569	37,569	51,750	04/10/2022
37185L-AF-9	GENESIS ENERGY LP		01/14/2022	JP Morgan Securities LLC		1,000,000	1,000,000	801,500	801,500	0	0	0	0	0	801,500	0	198,500	198,500	5,313	06/15/2024
37185L-AJ-1	GENESIS ENERGY LP		11/09/2022	GOLDMAN		718,125	750,000	542,100	542,100	0	0	0	0	0	542,100	0	176,025	176,025	54,031	10/01/2025
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC		08/31/2022	Call @ 100.00		2,000,548	2,000,000	1,990,620	1,997,293	0	1,296	0	1,296	0	1,998,590	0	1,410	1,410	54,173	05/15/2023
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC		11/18/2022	Transfer		928,651	950,000	943,616	946,745	0	809	0	809	0	947,554	0	(18,903)	(18,903)	34,724	05/15/2025
38141G-XE-9	GOLDMAN SACHS GROUP INC		11/18/2022	Transfer		736,140	750,000	749,085	749,602	0	160	0	160	0	749,763	0	(13,623)	(13,623)	33,833	02/20/2024
382550-BF-7	GOODYEAR TIRE & RUBBER CO		12/08/2022	Various		2,189,534	2,270,000	2,094,197	2,124,261	0	1,089	31,153	(30,064)	0	2,094,197	0	95,337	95,337	115,894	05/31/2026
382550-BH-3	GOODYEAR TIRE & RUBBER CO		11/14/2022	BANC OF AMERICA/FIXED INCOME		67,883	65,000	65,000	65,000	0	0	0	0	0	65,000	0	2,883	2,883	5,935	05/31/2025
382550-BJ-9	GOODYEAR TIRE & RUBBER CO		12/08/2022	JANE STREET EXECUTION SERVICES LLC		771,632	885,000	885,000	885,000	0	0	0	0	0	885,000	0	(113,369)	(113,369)	51,883	04/30/2031
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC		11/02/2022	BANC OF AMERICA/FIXED INCOME		2,494,000	2,900,000	2,385,592	2,871,341	0	2,722	488,471	(485,749)	0	2,385,592	0	108,408	108,408	119,263	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC		11/14/2022	BANC OF AMERICA/FIXED INCOME		67,200	80,000	66,025	80,000	0	0	13,975	(13,975)	0	66,025	0	1,175	1,175	2,975	02/01/2030
39121J-AH-3	GREAT RIVER ENERGY		07/01/2022	Call @ 100.00		734,000	734,000	734,000	734,000	0	0	0	0	0	734,000	0	0	0	32,869	07/01/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC		11/09/2022	BARCLAYS CAPITAL INC FIXED INC		1,500,930	1,853,000	1,492,054	1,846,051	14,216	(732)	367,481	(353,997)	0	1,492,054	0	8,876	8,876	92,444	08/15/2028
404280-CX-5	HSBC HOLDINGS PLC	C	06/21/2022	JP Morgan Securities LLC		1,767,960	2,000,000	2,002,260	2,002,213	0	(205)	0	(205)	0	2,002,007	0	(234,047)	(234,047)	26,387	11/22/2027
410345-AJ-1	HANESBRANDS INC		11/10/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		552,888	573,000	546,356	572,561	0	134	26,339	(26,205)	0	546,356	0	6,532	6,532	26,501	05/15/2024
421924-BN-0	ENCOMPASS HEALTH CORP		03/15/2022	Call @ 100.00		834,000	834,000	831,295	833,525	0	77	0	77	0	833,602	0	398	398	21,371	03/15/2023
421946-AL-8	HRTI LLC		07/22/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,945)	03/15/2030
421946-AM-6	HRTI LLC		07/22/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,000)	03/15/2031
428040-DA-4	HERTZ CORP		12/01/2022	GOLDMAN		110,313	125,000	107,730	0	0	174	0	174	0	107,904	0	2,409	2,409	2,955	12/01/2026
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO		08/15/2022	Call @ 100.00		5,011,878	5,000,000	5,132,190	5,032,082	0	(30,206)	0	(30,206)	0	5,001,876	0	10,002	10,002	156,567	10/15/2022
431571-AE-8	HILLENBRAND INC		11/15/2022	Various		1,296,000	1,600,000	1,236,000	1,581,253	0	1,290	346,542	(345,253)	0	1,236,000	0	60,000	60,000	72,667	03/01/2031
436440-AP-6	HOLOGIC INC		11/28/2022	Citigroup (SSB)		744,981	865,000	852,025	853,015	0	1,378	0	1,378	0	854,393	0	(109,411)	(109,411)	36,312	02/15/2029
437076-BT-8	HOME DEPOT INC		06/30/2022	JP Morgan Securities LLC		4,056,923	4,250,000	4,238,950	4,243,382	0	546	0	546	0	4,243,927	0	(187,005)	(187,005)	96,192	09/14/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
437076-CH-3	HOME DEPOT INC		06/21/2022	US BANCORP INVESTMENTS INC.		2,571,300	3,000,000	2,987,940	2,988,401	0	779	0	779	0	2,989,180	0	(417,880)	(417,880)	34,000	09/15/2028
43815G-AD-1	HAROT 2021-4 A4 - ABS		03/01/2022	JP Morgan Securities LLC		308,666	317,000	316,937	316,933	0	3	0	3	0	316,936	0	(8,270)	(8,270)	723	06/21/2028
440452-AH-3	HORMEL FOODS CORP		11/18/2022	Transfer		1,375,819	1,600,000	1,596,112	1,596,417	0	468	0	468	0	1,596,884	0	(221,065)	(221,065)	26,067	06/03/2028
44055P-AA-4	HORIZON THERAPEUTICS USA INC		11/14/2022	JEFFERIES PARTNERS OPPORTUNITY		1,013,313	1,050,000	983,745	1,056,968	0	(822)	72,401	(73,223)	0	983,745	0	29,568	29,568	74,594	08/01/2027
44157T-AA-3	HOUGHTON MIFFLIN HARCOURT PUBLISHERS INC		04/07/2022	Call @ 100.00		1,463,000	1,400,000	1,344,000	1,297,369	0	(10,352)	0	(10,352)	0	1,287,017	0	112,983	112,983	144,200	02/15/2025
445658-CE-5	J B HUNT TRANSPORT SERVICES INC		03/29/2022	Jefferies		5,018,250	5,000,000	5,031,158	5,011,206	0	(6,168)	0	(6,168)	0	5,005,037	0	13,213	13,213	103,583	08/15/2022
446150-AM-6	HUNTINGTON BANCSHARES INC		09/13/2022	KEY CAPITAL MARKETS		1,892,947	1,920,000	1,915,158	1,917,779	0	391	0	391	0	1,918,170	0	(25,223)	(25,223)	64,000	05/15/2025
44644A-AB-3	HUNTINGTON NATIONAL BANK		02/16/2022	TORONTO DOMINION SECS USA INC		4,530,195	4,500,000	4,489,290	4,498,644	0	281	0	281	0	4,498,925	0	31,270	31,270	59,063	08/07/2022
448579-AE-2	HYATT HOTELS CORP		10/28/2022	Call @ 100.00		2,000,000	2,000,000	1,843,500	1,900,207	0	28,516	0	28,516	0	1,928,723	0	71,277	71,277	86,813	07/15/2023
451102-BT-3	ICAHN ENTERPRISES LP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		588,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(12,000)	(12,000)	40,313	05/15/2026
451102-BW-6	ICAHN ENTERPRISES LP		11/22/2022	Citigroup (SSB)		1,548,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	(52,000)	(52,000)	90,778	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES LP		11/16/2022	MORGAN STANLEY & COMPANY		166,853	180,000	180,000	180,000	0	0	0	0	0	180,000	0	(13,147)	(13,147)	9,529	05/15/2027
451102-CC-9	ICAHN ENTERPRISES LP		12/08/2022	Various		968,742	1,150,000	1,150,616	1,121,250	29,221	(63)	0	29,158	0	1,150,408	0	(181,666)	(181,666)	65,838	02/01/2029
458140-AM-2	INTEL CORP		12/15/2022	Maturity @ 100.00		1,000,000	1,000,000	1,002,835	1,000,006	0	(305)	0	(305)	0	1,000,000	0	0	0	27,000	12/15/2022
458140-BQ-2	INTEL CORP		05/06/2022	BARCLAYS CAPITAL INC		1,283,021	1,280,000	1,277,504	1,278,075	0	119	0	119	0	1,278,194	0	4,827	4,827	30,000	03/25/2027
458665-AS-5	INTERFACE INC		11/10/2022	WELLS FARGO SECURITIES LLC		63,976	80,000	67,750	80,000	0	0	12,250	(12,250)	0	67,750	0	(3,774)	(3,774)	4,204	12/01/2028
459200-HG-9	INTERNATIONAL BUSINESS MACHINES CORP		08/01/2022	Maturity @ 100.00		5,000,000	5,000,000	4,472,300	4,959,884	0	40,116	0	40,116	0	5,000,000	0	0	0	93,750	08/01/2022
46284V-AG-6	IRON MOUNTAIN INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,051,080	1,140,000	1,137,150	1,137,647	0	295	0	295	0	1,137,942	0	(86,862)	(86,862)	80,275	07/15/2028
46284V-AN-1	IRON MOUNTAIN INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		336,760	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(63,240)	(63,240)	22,550	02/15/2031
46625H-JT-8	JPMORGAN CHASE & CO		06/02/2022	Transfer		1,012,194	1,000,000	1,061,775	1,058,408	0	(11,621)	0	(11,621)	0	1,046,786	0	(34,592)	(34,592)	32,399	02/01/2024
466313-AG-8	JABIL INC		05/31/2022	Call @ 100.00		1,412,295	1,400,000	1,399,888	1,400,016	0	(10)	0	(10)	0	1,400,007	0	(7)	(7)	59,086	09/15/2022
466365-AD-5	JACK 221 A21 - RMBS		11/25/2022	Paydown		45,000	45,000	45,000	0	0	0	0	0	0	45,000	0	0	0	835	02/26/2052
466365-AE-3	JACK 221 A22 - RMBS		11/25/2022	Paydown		45,000	45,000	45,000	0	0	0	0	0	0	45,000	0	0	0	1,003	02/26/2052
46637W-AD-5	JPMCC 2012-CIBX A4 - CMBS		04/18/2022	Paydown		332,722	332,722	339,376	332,631	0	91	0	91	0	332,722	0	0	0	3,335	06/16/2045
46653P-AM-9	JPMMT 216 A6 - CMO/RMBS		12/25/2022	Paydown		44,902	44,902	41,183	0	0	3,718	0	3,718	0	44,902	0	0	0	206	10/25/2051
46655K-BV-7	JPMMT 226 12A - CMO/RMBS		12/25/2022	Paydown		664,966	664,966	659,270	0	0	5,696	0	5,696	0	664,966	0	0	0	6,129	11/25/2052
46655N-CS-7	JPMMT 227 24A - CMO/RMBS		12/01/2022	Paydown		442,364	442,364	431,891	0	0	10,473	0	10,473	0	442,364	0	0	0	4,300	12/25/2052
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS		12/25/2022	Paydown		1,116,222	1,116,222	1,113,300	0	0	2,922	0	2,922	0	1,116,222	0	0	0	10,735	01/25/2053
46655V-BE-1	JPMMT 228 12A - CMO/RMBS		12/25/2022	Paydown		187,425	187,425	185,332	0	0	2,093	0	2,093	0	187,425	0	0	0	1,602	01/25/2053
47232M-AF-9	JEFFERIES FINANCE LLC		11/15/2022	Various		1,100,636	1,400,000	1,032,500	1,406,662	0	(650)	373,512	(374,162)	0	1,032,500	0	68,136	68,136	90,222	08/15/2028
48123V-AF-9	ZIFF DAVIS INC		11/10/2022	MARKETAXESS CORPORATION		592,226	696,000	568,778	696,000	0	0	127,222	(127,222)	0	568,778	0	23,448	23,448	34,873	10/15/2030
49327V-2A-1	KEYBANK NA		06/02/2022	Transfer		7,503,456	7,750,000	7,916,703	7,832,665	0	(7,421)	0	(7,421)	0	7,825,244	0	(321,787)	(321,787)	140,533	05/20/2026
49446R-AN-9	KIMCO REALTY CORP		03/02/2022	Call @ 100.00		7,343,815	7,250,000	7,279,616	7,251,907	0	(811)	0	(811)	0	7,251,096	0	(1,096)	(1,096)	176,666	11/01/2022
49446R-AU-3	KIMCO REALTY CORP		09/30/2022	GOLDMAN		1,905,116	1,980,000	1,987,064	1,983,715	0	(937)	0	(937)	0	1,982,777	0	(77,661)	(77,661)	76,775	02/01/2025
494550-BL-9	KINDER MORGAN ENERGY PARTNERS LP		06/01/2022	Call @ 100.00		2,500,000	2,500,000	2,469,478	2,497,332	0	1,657	0	1,657	0	2,498,989	0	1,011	1,011	74,063	09/01/2022
500605-AH-3	KOPPERS INC		11/18/2022	Various		1,119,230	1,200,000	1,074,000	1,174,289	0	5,674	105,963	(100,289)	0	1,074,000	0	45,230	45,230	90,708	02/15/2025
501044-CQ-2	KROGER CO		01/18/2022	Call @ 100.00		4,600,000	4,600,000	4,651,635	4,599,473	0	(270)	0	(270)	0	4,599,203	0	797	797	40,403	04/15/2022
513075-BR-1	LAMAR MEDIA CORP		11/29/2022	Various		1,324,502	1,495,000	1,305,905	1,498,738	16,086	(2,207)	206,712	(192,833)	0	1,305,905	0	18,598	18,598	76,057	02/15/2028
527298-BS-1	LEVEL 3 FINANCING INC		11/29/2022	Various		1,455,320	2,000,000	1,978,500	1,898,830	79,962	2,404	0	82,365	0	1,981,195	0	(525,875)	(525,875)	68,602	01/15/2029
527298-BT-9	LEVEL 3 FINANCING INC		11/16/2022	MORGAN STANLEY & COMPANY		658,557	900,000	900,900	855,000	45,813	(84)	0	45,730	0	900,730	0	(242,173)	(242,173)	45,281	07/15/2029
52736R-BJ-0	LEVI STRAUSS & CO		11/10/2022	GOLDMAN		443,800	560,000	436,800	559,456	0	38	122,694	(122,656)	0	436,800	0	7,000	7,000	23,629	03/01/2031

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
539830-BE-8	LOCKHEED MARTIN CORP		05/11/2022	Call @ 100.00		8,460,000	8,460,000	8,093,543	8,274,354	0	19,859	0	19,859	0	8,294,213	0	165,787	165,787	170,375	03/01/2025
539830-BH-1	LOCKHEED MARTIN CORP		05/11/2022	Call @ 100.00		3,233,093	3,200,000	3,175,114	3,188,857	0	927	0	927	0	3,189,784	0	10,216	10,216	91,649	01/15/2026
546347-AM-7	LOUISIANA-PACIFIC CORP		11/10/2022	STIFEL NICOLAUS & COMPANY		2,073,500	2,600,000	2,017,421	2,580,227	0	1,799	564,606	(562,807)	0	2,017,421	0	56,079	56,079	109,958	03/15/2029
548661-DU-8	LOWE'S COMPANIES INC		11/07/2022	GOLDMAN		1,143,548	1,235,000	1,264,863	1,260,343	0	(2,321)	0	(2,321)	0	1,258,022	0	(114,474)	(114,474)	59,280	04/15/2030
55336V-AQ-3	MPLX LP		09/15/2022	Call @ 100.00		2,250,000	2,250,000	2,248,448	2,249,650	0	202	0	202	0	2,249,853	0	147	147	75,938	03/15/2023
55354G-AH-3	MSCI INC		11/10/2022	Citigroup (SSB)		158,459	180,000	155,466	180,000	0	0	24,534	(24,534)	0	155,466	0	2,993	2,993	7,200	11/15/2029
55354G-AM-2	MSCI INC		11/10/2022	Citigroup (SSB)		164,036	200,000	160,460	200,000	0	0	39,540	(39,540)	0	160,460	0	3,576	3,576	7,532	11/01/2031
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		02/01/2022	Adjustment		992,182	1,000,000	992,170	992,182	0	0	0	0	0	992,182	0	0	0	0	12/01/2061
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II		06/02/2022	Transfer		3,204,046	3,200,000	3,085,120	3,185,963	0	7,359	0	7,359	0	3,193,322	0	10,724	10,724	50,000	10/17/2022
57665R-AL-0	MATCH GROUP HOLDINGS II LLC		11/02/2022	JEFFERIES PARTNERS OPPORTUNITY		332,000	400,000	328,500	400,000	0	0	71,500	(71,500)	0	328,500	0	3,500	3,500	20,763	08/01/2030
57665R-AN-6	MATCH GROUP HOLDINGS II LLC		11/10/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		586,146	660,000	564,300	660,629	0	(64)	96,265	(96,329)	0	564,300	0	21,846	21,846	29,168	06/01/2028
57667J-AA-0	MATCH GROUP HOLDINGS II LLC		11/09/2022	MIZUHO SECURITIES USA/FIXED INCOME		153,500	200,000	151,000	194,250	5,750	0	49,000	(43,250)	0	151,000	0	2,500	2,500	8,076	10/01/2031
588056-AW-1	MERCER INTERNATIONAL INC	C	11/04/2022	Citigroup (SSB)		1,589,913	1,705,000	1,295,544	1,356,308	0	33,403	0	33,403	0	1,389,711	0	200,202	200,202	123,210	01/15/2026
588056-BB-6	MERCER INTERNATIONAL INC	C	11/04/2022	SUMRIDGE PARTNERS LLC		293,400	360,000	288,900	360,000	0	0	71,100	(71,100)	0	288,900	0	4,500	4,500	23,421	02/01/2029
59833C-AB-8	MIDWEST CONNECTOR CAPITAL COMPANY LLC		04/01/2022	Maturity @ 100.00		1,875,000	1,875,000	1,876,031	1,875,056	0	(56)	0	(56)	0	1,875,000	0	0	0	33,984	04/01/2022
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		12/20/2022	Paydown		17,230	17,230	17,144	0	0	86	0	86	0	17,230	0	0	0	280	06/20/2027
608190-AJ-3	MOHAWK INDUSTRIES INC		11/01/2022	Call @ 100.00		5,100,000	5,100,000	5,190,967	5,112,953	0	(14,074)	0	(14,074)	0	5,098,879	0	1,121	1,121	245,438	02/01/2023
60855R-AJ-9	MOLINA HEALTHCARE INC		11/15/2022	Various		1,853,538	2,050,000	1,850,125	2,050,000	0	0	199,875	(199,875)	0	1,850,125	0	3,413	3,413	82,712	06/15/2028
60855R-AL-4	MOLINA HEALTHCARE INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		745,374	900,000	737,230	900,000	0	0	162,770	(162,770)	0	737,230	0	8,144	8,144	34,875	05/15/2032
610202-BR-3	MONONGAHELA POWER CO		05/26/2022	JP Morgan Securities LLC		967,220	1,000,000	999,580	999,783	0	15	0	15	0	999,798	0	(32,578)	(32,578)	19,328	05/15/2027
615369-AS-4	MOODY'S CORP		08/08/2022	TORONTO DOMINION SECS USA INC		851,845	855,000	854,034	854,356	0	115	0	115	0	854,471	0	(2,626)	(2,626)	28,144	03/24/2025
617446-8P-7	MORGAN STANLEY		12/08/2022	Transfer		724,523	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(75,477)	(75,477)	34,369	04/01/2031
61747Y-DU-6	MORGAN STANLEY		06/02/2022	Transfer		1,010,898	1,000,000	1,005,710	1,001,755	0	(519)	0	(519)	0	1,001,236	0	9,662	9,662	21,639	05/22/2023
61761B-AC-0	MSC 2012-STAR A2 - CMBS		08/05/2022	Paydown		2,375,000	2,375,000	2,413,312	2,377,069	0	(2,069)	0	(2,069)	0	2,375,000	0	0	0	50,682	08/07/2034
61763M-AE-0	MSBAM 2014-C16 A4 - CMBS		12/01/2022	Paydown		1,862,027	1,862,027	1,880,548	1,864,719	0	(2,693)	0	(2,693)	0	1,862,027	0	0	0	38,314	06/17/2047
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS		01/01/2022	Paydown		92,527	92,527	93,445	92,745	0	(218)	0	(218)	0	92,527	0	0	0	250	12/17/2047
626717-AM-4	MURPHY OIL CORP		11/10/2022	MARKETAXESS CORPORATION		706,018	720,000	673,013	700,518	0	2,083	29,588	(27,505)	0	673,013	0	33,005	33,005	40,420	12/01/2027
626717-AN-2	MURPHY OIL CORP		11/14/2022	MORGAN STANLEY & COMPANY		1,389,500	1,400,000	1,323,000	1,371,071	0	2,721	50,792	(48,071)	0	1,323,000	0	66,500	66,500	119,248	07/15/2028
62886E-AY-4	NCR CORP		11/30/2022	BANC OF AMERICA/FIXED INCOME		1,518,150	1,745,000	1,752,744	1,752,308	0	(851)	0	(851)	0	1,751,457	0	(233,307)	(233,307)	102,034	10/01/2028
629377-CC-4	NRG ENERGY INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		251,789	249,000	248,645	248,796	0	31	0	31	0	248,827	0	2,962	2,962	22,041	01/15/2027
629377-CH-3	NRG ENERGY INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		159,345	175,000	175,000	175,000	0	0	0	0	0	175,000	0	(15,656)	(15,656)	8,447	06/15/2029
62944T-AE-5	NVR INC		06/15/2022	Call @ 100.00		8,285,000	8,285,000	8,518,886	8,305,845	0	(20,845)	0	(20,845)	0	8,285,000	0	0	0	245,443	09/15/2022
637138-AC-2	TRUIST FINANCIAL CORP		06/02/2022	Transfer		1,057,806	1,050,000	1,076,177	1,062,063	0	(1,828)	0	(1,828)	0	1,060,235	0	(2,429)	(2,429)	29,998	09/30/2024
63938C-AK-4	NAVIENT CORP		11/07/2022	Various		2,204,400	2,640,000	2,159,203	2,287,968	0	8,145	136,910	(128,764)	0	2,159,203	0	45,197	45,197	151,800	03/15/2027
63938C-AL-2	NAVIENT CORPORATION		11/10/2022	BARCLAYS CAPITAL INC FIXED INC		1,914,000	2,400,000	1,833,214	2,394,000	6,010	(1)	566,796	(560,786)	0	1,833,214	0	80,786	80,786	136,500	03/15/2028
64110L-AN-6	NETFLIX INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		241,250	250,000	246,250	247,457	0	415	0	415	0	247,872	0	(6,622)	(6,622)	5,499	11/15/2026
650119-AJ-9	NEW YORK UNIVERSITY		07/01/2022	Maturity @ 100.00		100,000	100,000	101,504	100,005	0	(5)	0	(5)	0	100,000	0	0	0	2,545	07/01/2022
65364U-AB-2	NIAGARA MOHAWK POWER CORP		06/02/2022	Transfer		2,000,794	2,000,000	2,039,839	2,035,040	0	(16,197)	0	(16,197)	0	2,018,844	0	(18,050)	(18,050)	27,815	11/28/2022
65409Q-BH-4	NIELSEN FINANCE LLC		09/01/2022	Adjustment		865,125	900,000	901,800	885,366	16,387	(151)	0	16,236	0	901,602	0	(36,477)	(36,477)	100,463	07/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65410C-AC-4	NIELSEN COMPANY (LUXEMBOURG) SARL	C	09/01/2022	Adjustment		1,682,188	1,750,000	1,732,268	1,743,410	0	(1,885)	0	(1,885)	0	1,741,526	0	(59,338)	(59,338)	192,014	02/01/2025
65479C-AE-8	NAROT 2020-B A4 - ABS		03/01/2022	BARCLAYS CAPITAL INC		384,272	390,000	389,976	389,987	0	1	0	1	0	389,988	0	(5,716)	(5,716)	600	02/16/2027
664675-AG-0	NORTHEASTERN UNIVERSITY		03/01/2022	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,705	03/01/2022
666807-BM-3	NORTHROP GRUMMAN CORP		05/12/2022	Various		1,952,498	1,980,000	1,889,286	1,932,558	0	5,429	0	5,429	0	1,937,986	0	14,512	14,512	48,276	01/15/2025
670346-AM-7	NUCOR CORP		04/25/2022	Call @ 100.00		509,333	500,000	526,530	505,938	0	(1,372)	0	(1,372)	0	504,567	0	(4,567)	(4,567)	23,999	08/01/2023
67066G-AN-4	NVIDIA CORP		11/18/2022	Transfer		1,287,912	1,600,000	1,592,944	1,593,292	0	571	0	571	0	1,593,863	0	(305,951)	(305,951)	29,600	06/15/2031
67077M-AJ-7	NUTRIEN LTD	C	10/01/2022	Maturity @ 100.00		3,000,000	3,000,000	3,062,055	3,012,544	0	(12,544)	0	(12,544)	0	3,000,000	0	0	0	94,500	10/01/2022
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS		12/25/2022	Paydown		423,508	423,508	410,869	0	0	12,639	0	12,639	0	423,508	0	0	0	4,892	06/25/2052
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS		12/01/2022	Paydown		24,119	24,119	22,521	0	0	1,598	0	1,598	0	24,119	0	0	0	80	10/25/2052
680033-AC-1	OLD NATIONAL BANCORP		11/18/2022	Transfer		974,012	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(25,988)	(25,988)	51,906	08/15/2024
680665-AK-2	OLIN CORP		11/15/2022	Various		1,630,676	1,800,000	1,494,000	1,553,366	0	3,325	62,692	(59,366)	0	1,494,000	0	136,676	136,676	116,333	02/01/2030
68233J-AR-5	ONCOR ELECTRIC DELIVERY COMPANY LLC		03/01/2022	Call @ 100.00		4,000,000	4,000,000	4,042,739	4,003,320	0	(3,370)	0	(3,370)	0	3,999,950	0	50	50	41,000	06/01/2022
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	11/29/2022	BANC OF AMERICA/FIXED INCOME		153,066	170,000	170,000	170,000	0	0	0	0	0	170,000	0	(16,934)	(16,934)	7,768	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C	11/16/2022	MORGAN STANLEY & COMPANY		1,670,973	2,000,000	1,987,432	1,959,580	28,000	1,048	0	29,048	0	1,988,629	0	(317,655)	(317,655)	80,000	10/15/2030
682691-AA-8	ONEMAIN FINANCE CORP		11/16/2022	MORGAN STANLEY & COMPANY		766,160	1,000,000	996,000	983,380	12,796	328	0	13,124	0	996,504	0	(230,344)	(230,344)	47,000	09/15/2030
683715-AC-0	OPEN TEXT CORP	C	11/10/2022	MORGAN STANLEY & COMPANY		502,020	600,000	496,212	602,375	0	(263)	105,901	(106,163)	0	496,212	0	5,808	5,808	29,063	02/15/2028
683715-AD-8	OPEN TEXT CORP	C	11/22/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		972,000	1,215,000	935,829	1,215,000	0	0	279,171	(279,171)	0	935,829	0	36,171	36,171	47,212	12/01/2029
683720-AA-4	OPEN TEXT HOLDINGS INC		11/10/2022	MORGAN STANLEY & COMPANY		312,396	400,000	319,444	400,000	0	0	80,556	(80,556)	0	319,444	0	(7,048)	(7,048)	20,625	02/15/2030
683720-AC-0	OPEN TEXT HOLDINGS INC		11/14/2022	US BANCORP INVESTMENTS INC.		1,345,500	1,800,000	1,366,812	1,800,000	0	0	433,188	(433,188)	0	1,366,812	0	(21,312)	(21,312)	72,600	12/01/2031
68389X-AP-0	ORACLE CORP		10/15/2022	Maturity @ 100.00		3,000,000	3,000,000	2,764,020	2,976,051	0	23,950	0	23,950	0	3,000,000	0	0	0	75,000	10/15/2022
68622T-AA-9	ORGANON & CO		11/14/2022	BANC OF AMERICA/FIXED INCOME		648,481	730,000	718,900	360,000	0	1,085	0	1,085	0	719,985	0	(71,504)	(71,504)	31,451	04/30/2028
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		1,136,126	1,380,000	1,381,725	1,381,548	0	(172)	0	(172)	0	1,381,376	0	(245,250)	(245,250)	79,340	01/15/2029
693656-AC-4	PVH CORP		11/09/2022	JP Morgan Securities LLC		1,378,022	1,450,000	1,390,325	1,446,145	0	1,945	56,591	(54,646)	0	1,391,499	0	(13,477)	(13,477)	90,162	07/10/2025
69370C-AB-6	PTC INC		11/10/2022	MORGAN STANLEY & COMPANY		115,655	120,000	111,749	120,000	0	0	8,251	(8,251)	0	111,749	0	3,906	3,906	5,438	02/15/2025
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		555,504	635,000	635,794	630,238	5,538	(81)	0	5,458	0	635,695	0	(80,191)	(80,191)	32,257	10/15/2028
700677-AR-8	PARK-OHIO INDUSTRIES INC		11/09/2022	SUMRIDGE PARTNERS LLC		1,566,000	2,175,000	1,631,250	1,765,247	0	(8,808)	126,179	(134,987)	0	1,631,250	0	(65,250)	(65,250)	155,701	04/15/2027
70109H-AK-1	PARKER-HANNIFIN CORP		06/02/2022	Transfer		3,012,696	3,000,000	3,026,340	3,002,408	0	(1,424)	0	(1,424)	0	3,000,984	0	11,713	11,713	74,958	09/15/2022
703343-AC-7	PATRICK INDUSTRIES INC		11/03/2022	JEFFERIES PARTNERS OPPORTUNITY		331,200	360,000	327,723	360,000	0	0	32,277	(32,277)	0	327,723	0	3,477	3,477	28,425	10/15/2027
714264-AH-1	PERNOD RICARD SA	C	03/29/2022	TORONTO DOMINION SECS USA INC		5,037,750	5,000,000	5,103,642	5,014,574	0	(6,638)	0	(6,638)	0	5,007,937	0	29,813	29,813	150,521	07/15/2022
718546-AC-8	PHILLIPS 66		04/01/2022	Maturity @ 100.00		2,650,000	2,650,000	2,784,198	2,655,151	0	(5,151)	0	(5,151)	0	2,650,000	0	0	0	56,975	04/01/2022
718547-AC-6	PHILLIPS 66 CO		08/18/2022	MIZUHO SECURITIES USA/FIXED INCOME		1,749,493	1,775,000	1,740,346	1,763,975	0	2,419	0	2,419	0	1,765,146	0	(15,653)	(15,653)	68,783	02/15/2025
718549-AB-4	PHILLIPS 66 PARTNERS LP		05/05/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,425)	02/15/2025
718549-AD-0	PHILLIPS 66 PARTNERS LP		05/05/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,770)	10/01/2026
718549-AH-1	PHILLIPS 66 PARTNERS LP		05/05/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,000)	12/15/2029
72147K-AF-5	PILGRIMS PRIDE CORP		11/29/2022	Various		1,498,853	1,750,000	1,757,354	1,754,267	3,573	(1,631)	0	1,941	0	1,756,208	0	(257,355)	(257,355)	83,801	04/15/2031
737446-AM-6	POST HOLDINGS INC		03/17/2022	Call @ 100.00		532,893	518,000	521,885	520,348	0	(81)	0	(81)	0	520,266	0	(2,266)	(2,266)	25,393	03/01/2027
737446-AQ-7	POST HOLDINGS INC		11/18/2022	Various		462,020	540,000	540,000	540,000	0	0	0	0	0	540,000	0	(77,980)	(77,980)	27,364	04/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
737446-AR-5	POST HOLDINGS INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		834,550	1,000,000	993,750	987,817	6,000	462	0	6,462	0	994,279	0	(159,729)	(159,729)	53,375	09/15/2031
74112B-AM-7	PRESTIGE BRANDS INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,539,579	1,830,000	1,809,675	1,775,100	35,691	1,643	0	37,334	0	1,812,434	0	(272,855)	(272,855)	82,159	04/01/2031
747262-AY-9	QVC INC		11/21/2022	SUMRIDGE PARTNERS LLC		2,439,500	3,400,000	2,545,991	3,034,576	0	12,371	500,956	(488,584)	0	2,545,991	0	(106,491)	(106,491)	205,464	02/15/2027
75281A-AS-8	RANGE RESOURCES CORP		01/14/2022	JP Morgan Securities LLC		1,040,000	1,000,000	693,438	693,438	0	0	0	0	0	693,438	0	346,563	346,563	8,667	05/15/2025
75281A-BK-4	RANGE RESOURCES CORP		11/16/2022	MORGAN STANLEY & COMPANY		384,558	430,000	430,000	0	0	0	0	0	0	430,000	0	(45,442)	(45,442)	16,283	02/15/2030
75524R-AA-7	CITIZENS FINANCIAL GROUP INC		06/02/2022	Various		1,363,900	1,358,000	1,409,653	1,371,784	0	(7,765)	0	(7,765)	0	1,364,019	0	(119)	(119)	38,198	09/28/2022
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC		11/30/2022	BARCLAYS CAPITAL INC FIXED INC		180,075	245,000	244,081	0	0	63	0	63	0	244,144	0	(64,069)	(64,069)	11,505	04/15/2030
76117W-AC-3	RESOLUTE FOREST PRODUCTS INC	C	11/09/2022	GOLDMAN		1,418,400	1,440,000	1,400,400	1,440,064	0	(11)	39,653	(39,664)	0	1,400,400	0	18,000	18,000	84,435	03/01/2026
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,541,066	1,755,000	1,754,888	1,706,738	48,121	21	0	48,142	0	1,754,880	0	(213,814)	(213,814)	81,315	10/15/2027
772739-AQ-1	WESTROCK RKT LLC		03/22/2022	Call @ 100.00		3,064,140	3,000,000	3,093,720	3,011,759	0	(2,778)	0	(2,778)	0	3,008,981	0	(8,981)	(8,981)	131,140	03/01/2023
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		459,196	445,000	449,450	0	0	1	0	1	0	449,451	0	9,744	9,744	5,260	01/15/2029
78403D-AM-2	SBATOW 2018-1 1C - RMBS		12/15/2022	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	172,400	03/16/2048
78410G-AG-9	SBA COMMUNICATIONS CORP		11/29/2022	Various		1,686,797	2,000,000	1,947,900	1,951,412	36,808	5,484	0	42,292	0	1,956,617	0	(269,820)	(269,820)	67,479	02/01/2029
78466C-AC-0	SS&C TECHNOLOGIES INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,255,036	1,315,000	1,315,000	1,315,000	0	0	0	0	0	1,315,000	0	(59,964)	(59,964)	86,790	09/30/2027
785712-AG-5	SABLE INTERNATIONAL FINANCE LTD	C	11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		726,064	800,000	699,000	795,312	0	544	96,855	(96,312)	0	699,000	0	27,064	27,064	63,633	09/07/2027
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC	C	01/10/2022	Call @ 100.00		2,500,000	2,500,000	2,448,700	2,487,163	0	297	0	297	0	2,487,461	0	12,539	12,539	44,638	01/10/2023
80286F-AB-9	SDART 2022-4 A2 - ABS		12/15/2022	Paydown		1,127,460	1,127,460	1,127,418	0	0	42	0	42	0	1,127,460	0	0	0	18,392	07/15/2025
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LTD	C	06/02/2022	Transfer		5,004,466	5,000,000	4,802,700	4,953,707	0	21,764	0	21,764	0	4,975,471	0	28,996	28,996	70,667	11/20/2022
810186-AW-6	SCOTTS MIRACLE-GRO CO		12/08/2022	JANE STREET EXECUTION SERVICES LLC		602,667	765,000	581,576	765,000	0	2,280	183,424	(181,144)	0	583,856	0	18,811	18,811	44,532	02/01/2032
81211K-AU-4	SEALED AIR CORP		04/07/2022	Call @ 99.16		2,974,830	3,000,000	2,967,375	3,016,970	0	(5,670)	0	(5,670)	0	3,011,300	0	(36,470)	(36,470)	177,063	04/01/2023
81211K-AW-0	SEALED AIR CORP		11/09/2022	BANC OF AMERICA/FIXED INCOME		736,875	750,000	724,418	750,580	0	(141)	26,021	(26,162)	0	724,418	0	12,458	12,458	36,622	12/01/2024
81211K-AY-6	SEALED AIR CORP		11/14/2022	JANE STREET EXECUTION SERVICES LLC		159,158	180,000	155,763	180,000	0	0	24,237	(24,237)	0	155,763	0	3,395	3,395	6,900	12/01/2027
81745B-AA-3	SEMT 2013-6 A1 - CMO/RMBS		12/01/2022	Paydown		195,473	195,473	193,979	194,498	0	974	0	974	0	195,473	0	0	0	1,890	05/26/2043
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		11/30/2022	Citigroup (SSB)		1,332,000	1,600,000	1,592,000	1,571,605	20,443	735	0	21,178	0	1,592,783	0	(260,783)	(260,783)	70,050	08/15/2030
81761T-AA-3	SERV 2020-1 A21 - RMBS		10/30/2022	Paydown		68,000	68,000	69,115	69,093	0	(1,093)	0	(1,093)	0	68,000	0	0	0	1,207	01/30/2051
82967N-BA-5	SIRIUS XM RADIO INC		11/10/2022	Various		1,374,695	1,485,000	1,485,000	1,485,000	0	0	0	0	0	1,485,000	0	(110,305)	(110,305)	95,400	08/01/2027
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		12/20/2022	Paydown		32,000	32,000	32,000	32,000	0	0	0	0	0	32,000	0	0	0	752	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS		12/20/2022	Paydown		40,000	40,000	40,153	40,152	0	(152)	0	(152)	0	40,000	0	0	0	475	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2022	Paydown		40,000	40,000	40,244	40,232	0	(232)	0	(232)	0	40,000	0	0	0	571	08/21/2051
845437-BP-6	SOUTHWESTERN ELECTRIC POWER CO		06/07/2022	KEY CAPITAL MARKETS		1,183,138	1,250,000	1,248,700	1,249,357	0	56	0	56	0	1,249,413	0	(66,276)	(66,276)	23,681	10/01/2026
85172F-AL-3	ONEMAIN FINANCE CORP		11/09/2022	US BANCORP INVESTMENTS INC.		798,000	800,000	790,000	797,053	0	2,109	0	2,109	0	799,162	0	(1,162)	(1,162)	52,375	03/15/2023
85172F-AN-9	ONEMAIN FINANCE CORP		11/14/2022	BANC OF AMERICA/FIXED INCOME		464,746	485,000	486,819	486,111	0	(205)	0	(205)	0	485,906	0	(21,160)	(21,160)	40,412	03/15/2026
85172F-AP-4	ONEMAIN FINANCE CORP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		1,178,400	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(21,600)	(21,600)	91,263	03/15/2024
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		12/15/2022	Paydown		137,068	137,068	137,068	137,068	0	0	0	0	0	137,068	0	0	0	6,228	12/15/2025
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,		12/15/2022	Paydown		507,228	507,228	507,228	507,228	0	0	0	0	0	507,228	0	0	0	25,088	12/15/2031
86562M-AQ-3	SUMITOMO MITSUI FINANCIAL GROUP INC	C	02/10/2022	TORONTO DOMINION SECS USA INC		5,039,550	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	39,550	39,550	81,973	07/12/2022
87133L-AA-8	SYLVAMO CORP		11/10/2022	MILLENNIUM ADVISORS LLC		374,944	400,000	341,348	400,000	0	0	58,652	(58,652)	0	341,348	0	33,596	33,596	33,600	09/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87342R-AH-7	BELL 2021-1 A22 - RMBS		11/25/2022	Paydown		50,000	50,000	49,946	49,950	0	50	0	50	0	50,000	0	0	0	717	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS		11/25/2022	Paydown		32,500	32,500	32,500	32,500	0	0	0	0	0	32,500	0	0	0	516	08/25/2051
87422V-AA-6	TALEN ENERGY SUPPLY LLC		04/04/2022	GOLDMAN		199,800	720,000	165,600	286,502	0	0	120,902	(120,902)	0	165,600	0	34,200	34,200	16,250	06/01/2025
87901J-AJ-4	TEGNA INC		11/29/2022	BARCLAYS CAPITAL INC FIXED INC		1,278,400	1,360,000	1,361,700	1,361,413	0	(184)	0	(184)	0	1,361,229	0	(82,829)	(82,829)	76,179	03/15/2028
88033G-DE-7	TENET HEALTHCARE CORP		02/23/2022	Call @ 100.00		208,748	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	14,665	04/01/2025
885160-AA-9	THOR INDUSTRIES INC		11/10/2022	NATL FINANCIAL SERVICES CORP (NFS)		314,880	400,000	296,494	396,000	4,000	0	103,506	(99,506)	0	296,494	0	18,386	18,386	17,378	10/15/2029
89239B-AD-3	TAOT 2021-C A4 - ABS		03/01/2022	JP Morgan Securities LLC		457,299	475,000	474,837	474,849	0	8	0	8	0	474,857	0	(17,558)	(17,558)	741	01/15/2027
893647-BB-2	TRANSDIGM INC		11/23/2022	BANC OF AMERICA/FIXED INCOME		1,719,375	1,750,000	1,643,238	1,605,296	0	(38,865)	2,932	(41,797)	0	1,567,610	0	151,765	151,765	106,294	06/15/2026
893647-BL-0	TRANSDIGM INC		11/18/2022	Various		2,052,823	2,200,000	1,919,940	1,890,774	0	(18,306)	0	(18,306)	0	1,872,468	0	180,355	180,355	122,569	11/15/2027
893647-BP-1	TRANSDIGM INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		348,512	400,000	373,988	395,471	0	(5,950)	18,954	(24,904)	0	370,567	0	(22,055)	(22,055)	25,026	01/15/2029
90184L-AG-7	TWITTER INC		11/30/2022	Call @ 100.00		1,616,000	1,600,000	1,500,362	1,600,709	0	(81)	100,267	(100,347)	0	1,500,362	0	99,638	99,638	75,417	12/15/2027
90269G-AC-5	UBSCM 2012-C1 A3 - CMBS		01/12/2022	Paydown		71,468	71,468	72,759	71,468	0	0	0	0	0	71,468	0	0	0	202	05/12/2045
90269P-AA-9	UBSBM 2012-WRM A - CMBS		06/01/2022	Paydown		968,310	968,310	987,612	968,476	0	(166)	0	(166)	0	968,310	0	0	0	17,735	06/12/2030
90276V-AD-1	UBSCM 2018-C8 A3 - CMBS		12/01/2022	Paydown		1,724,031	1,724,031	1,741,222	1,734,322	0	(10,291)	0	(10,291)	0	1,724,031	0	0	0	59,378	02/17/2051
90352J-AA-1	UBS GROUP AG	C	05/23/2022	Call @ 100.00		6,300,000	6,300,000	6,521,255	6,340,401	0	(40,401)	0	(40,401)	0	6,300,000	0	0	0	109,967	05/23/2023
911312-BY-1	UNITED PARCEL SERVICE INC		12/08/2022	Transfer		807,236	800,000	796,984	797,432	0	246	0	246	0	797,677	0	9,559	9,559	42,226	04/01/2030
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		12/08/2022	Various		2,711,221	2,674,000	2,697,899	2,695,561	0	(9,363)	0	(9,363)	0	2,686,153	0	(11,617)	(11,617)	190,588	05/15/2027
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		286,892	305,000	301,188	0	0	351	0	351	0	301,539	0	(14,647)	(14,647)	12,680	01/15/2028
91159H-HN-3	US BANCORP		06/02/2022	Transfer		4,765,805	5,000,000	4,777,434	4,891,237	0	8,719	0	8,719	0	4,899,955	0	(134,150)	(134,150)	102,257	07/22/2026
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS		12/01/2022	Paydown		60,153	60,153	52,051	0	0	8,102	0	8,102	0	60,153	0	0	0	204	12/26/2051
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	05/16/2022	Call @ 100.00		1,317,314	1,304,000	1,284,440	1,226,856	0	(12,632)	0	(12,632)	0	1,214,224	0	89,776	89,776	60,127	04/15/2025
92348T-AA-2	VZOT 2020-A A1A - ABS		03/01/2022	Various		1,103,234	1,100,000	1,099,871	1,099,969	0	7	0	7	0	1,099,976	0	3,257	3,257	4,050	07/22/2024
92348X-AA-3	VZOT 2018-A A1A - RMBS		01/20/2022	Paydown		12,007	12,007	12,018	12,008	0	0	0	0	0	12,007	0	0	0	32	04/20/2023
928377-AC-4	VISTA OUTDOOR INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		775,175	1,010,000	713,429	1,006,349	0	3,710	295,073	(291,364)	0	714,985	0	60,190	60,190	56,434	03/15/2029
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		11/14/2022	BANC OF AMERICA/FIXED INCOME		330,809	380,000	382,375	380,619	1,639	(233)	0	1,405	0	382,025	0	(51,216)	(51,216)	17,318	05/01/2029
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/13/2022	Maturity @ 100.00		865,000	865,000	864,533	864,913	0	87	0	87	0	865,000	0	0	0	12,543	05/13/2022
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS		06/17/2022	Paydown		2,621,309	2,621,309	2,655,160	2,620,481	0	828	0	828	0	2,621,309	0	0	0	24,877	08/17/2045
92938C-AE-7	WFRBS 2013-C15 ASB - CMBS		12/01/2022	Paydown		417,502	417,502	430,388	419,321	0	(1,819)	0	(1,819)	0	417,502	0	0	0	9,704	08/17/2046
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		12/01/2022	Paydown		504,736	504,736	509,754	505,174	0	(438)	0	(438)	0	504,736	0	0	0	9,051	09/17/2046
949746-SK-8	WELLS FARGO & CO		01/24/2022	Call @ 100.00		6,650,000	6,650,000	6,652,756	6,650,157	0	(157)	0	(157)	0	6,650,000	0	0	0	102,044	01/24/2023
94978#-AQ-0	WELLS FARGO TRUST COMPANY, NATIONAL ASSO		05/01/2022	Paydown		2,127,103	2,127,234	2,051,268	2,121,747	0	5,487	0	5,487	0	2,127,234	0	(131)	(131)	56,371	08/01/2022
94989A-AT-2	WFCM 2014-LC18 A4 - CMBS		11/01/2022	Paydown		2,276,395	2,276,395	2,297,952	2,282,010	0	(5,614)	0	(5,614)	0	2,276,395	0	0	0	62,039	12/17/2047
94989K-AU-7	WFCM 2015-C29 A3 - CMBS		10/01/2022	Paydown		899,937	899,937	918,918	907,150	0	(7,213)	0	(7,213)	0	899,937	0	0	0	17,967	06/17/2048
94989T-AY-0	WFCM 2015-LC22 A3 - CMBS		11/01/2022	Paydown		517,261	517,261	522,409	519,199	0	(1,937)	0	(1,937)	0	517,261	0	0	0	14,945	09/17/2058
94989W-AT-4	WFCM 2015-C31 ASB - CMBS		12/01/2022	Paydown		457,234	457,234	470,947	460,510	0	(3,276)	0	(3,276)	0	457,234	0	0	0	8,684	11/18/2048
95000J-AU-2	WFCM 2016-LC25 A3 - CMBS		12/01/2022	Paydown		202,525	202,525	204,546	203,439	0	(914)	0	(914)	0	202,525	0	0	0	5,732	12/17/2059
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		12/01/2022	Paydown		837,377	837,377	835,204	833,746	0	2,597	0	2,597	0	837,377	0	0	0	15,538	03/17/2059
95001M-AE-0	WFCM 2017-C38 A4 - CMBS		11/01/2022	Paydown		173,575	173,575	175,303	174,456	0	(880)	0	(880)	0	173,575	0	0	0	3,345	07/15/2050
95001N-AX-6	WFCM 2018-C45 A3 - CMBS		12/01/2022	Paydown		988,235	988,236	1,037,736	1,036,029	0	(47,794)	0	(47,794)	0	988,236	0	0	0	16,992	06/15/2051
95003N-AD-8	WFMBS 22INV1 A4 - CMO/RMBS		12/25/2022	Paydown		801,081	801,081	761,881	0	0	39,200	0	39,200	0	801,081	0	0	0	7,064	03/25/2052
95058X-AK-4	WEN 211 A2 - RMBS		12/15/2022	Paydown		40,000	40,000	40,140	40,200	0	(200)	0	(200)	0	40,000	0	0	0	593	06/15/2051
95058X-AL-2	WEN 211 A21 - RMBS		12/15/2022	Paydown		40,000	40,000	40,196	40,187	0	(187)	0	(187)	0	40,000	0	0	0	694	06/15/2051
95058X-AM-0	WEN 2022-1 A21 - RMBS		12/15/2022	Paydown		12,750	12,750	12,750	0	0	0	0	0	0	12,750	0	0	0	314	03/15/2052
95709T-AP-5	EVERGY KANSAS CENTRAL INC		06/02/2022	KEY CAPITAL MARKETS		5,507,805	5,695,000	5,449,744	5,540,193	0	11,538	0	11,538	0	5,551,731	0	(43,926)	(43,926)	120,149	04/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
961214-EM-1	WESTPAC BANKING CORP	C	06/02/2022	Transfer		5,345,956	5,600,000	5,652,752	5,642,466	0	(5,596)	0	(5,596)	0	5,636,870	0	(290,914)	(290,914)	134,153	02/04/2030
96332H-CE-7	WHIRLPOOL CORP		06/01/2022	Maturity @ 100.00		3,500,000	3,500,000	3,498,598	3,499,952	0	48	0	48	0	3,500,000	0	0	0	82,250	06/01/2022
978097-AG-8	WOLVERINE WORLD WIDE INC		11/22/2022	PERSHING DIV OF DLJ SEC LNDING		732,195	1,025,000	781,932	996,577	19,366	1,804	235,815	(214,645)	0	781,932	0	(49,737)	(49,737)	51,136	08/15/2029
988498-AN-1	YUM! BRANDS INC		12/08/2022	Various		3,171,851	3,745,000	3,716,618	3,707,797	9,573	2,402	0	11,975	0	3,719,771	0	(547,921)	(547,921)	149,081	03/15/2031
988498-AR-2	YUM! BRANDS INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		818,370	895,000	895,000	0	0	0	0	0	0	895,000	0	(76,630)	(76,630)	30,066	04/01/2032
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						537,577,254	564,976,016	544,969,978	547,293,174	989,224	(131,555)	13,312,406	(12,454,736)	0	545,264,654	0	(9,396,412)	(9,396,412)	19,556,160	XXX
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/30/2022	Redemption @ 100.00		3,700	3,700	3,638	3,619	19	8	0	26	0	3,646	0	54	54	104	12/21/2028
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/01/2022	Adjustment		0	0	0	(442)	442	0	0	442	0	0	0	0	0	0	12/21/2028
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/16/2022	Various		563,284	563,284	563,284	560,467	2,816	0	0	2,816	0	563,284	0	0	0	0	12/21/2028
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		10/19/2022	Redemption @ 100.00		375	375	367	0	0	0	0	0	0	367	0	8	8	0	05/17/2029
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		12/30/2022	Various		5,278	5,278	5,225	5,226	0	6	0	6	0	5,232	0	46	46	114	03/03/2028
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		07/08/2022	Redemption @ 100.00		4,500	4,500	4,503	4,503	0	0	0	0	0	4,503	0	(3)	(3)	40	07/10/2028
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		12/02/2022	Various		59,954	59,954	57,855	0	0	117	0	117	0	57,972	0	1,981	1,981	1,051	05/13/2029
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		12/30/2022	Redemption @ 100.00		2,528	2,528	2,509	2,509	0	2	0	2	0	2,512	0	16	16	95	02/15/2027
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM		09/30/2022	Redemption @ 100.00		2,256	2,256	2,231	2,220	10	2	0	12	0	2,233	0	23	23	56	05/17/2028
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN		09/30/2022	Redemption @ 100.00		2,320	2,320	2,262	0	0	4	0	4	0	2,265	0	54	54	15	01/04/2026
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		12/30/2022	Redemption @ 100.00		3,200	3,200	3,196	3,193	3	0	0	3	0	3,197	0	3	3	91	11/05/2027
04009D-AB-0	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP		12/30/2022	Redemption @ 100.00		4,639	4,639	4,628	0	0	1	0	1	0	4,629	0	10	10	120	10/01/2025
04349H-AK-0	ASCEND LEARNING, LLC - TL		12/30/2022	Redemption @ 100.00		4,600	4,600	4,577	4,577	0	2	0	2	0	4,579	0	21	21	127	12/11/2028
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		12/30/2022	Redemption @ 100.00		825	825	823	0	0	0	0	0	0	823	0	2	2	26	02/12/2027
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN		12/30/2022	Redemption @ 100.00		3,101	3,101	3,066	3,067	1	8	0	8	0	3,075	0	26	26	102	11/03/2024
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		09/30/2022	Redemption @ 100.00		1,090	1,090	1,085	0	0	1	0	1	0	1,085	0	5	5	30	02/15/2029
04761P-AF-2	SIMPLY GOOD FOODS USA, INC.		11/25/2022	Redemption @ 100.00		21,900	21,900	21,900	0	0	0	0	0	0	21,900	0	0	0	334	07/07/2024
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		12/30/2022	Redemption @ 100.00		107,118	107,118	106,984	106,904	85	14	0	99	0	107,003	0	116	116	5,540	11/08/2027
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		06/30/2022	Redemption @ 100.00		2,937	2,937	2,851	2,847	4	19	0	23	0	2,870	0	67	67	30	04/03/2024
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		12/30/2022	Redemption @ 100.00		3,392	3,392	3,299	0	0	6	0	6	0	3,304	0	88	88	75	03/06/2028
08511L-AX-6	BERLIN PACKAGING LLC 1L TLB CL		05/04/2022	Redemption @ 100.00		297,302	300,000	297,108	296,983	131	173	0	305	0	297,288	0	14	14	1,933	03/13/2028
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		09/30/2022	Redemption @ 100.00		3,008	3,008	2,979	0	0	1	0	1	0	2,982	0	26	26	37	03/11/2028
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		09/30/2022	Redemption @ 100.00		2,326	2,326	2,298	2,298	2	4	0	6	0	2,303	0	22	22	38	06/15/2025
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,		07/05/2022	Redemption @ 100.00		3,133	3,133	3,117	3,090	29	2	0	31	0	3,121	0	12	12	42	06/21/2024
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		3,000	3,000	2,970	0	0	2	0	2	0	2,972	0	28	28	86	04/20/2029
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		09/30/2022	Redemption @ 100.00		4,214	4,214	4,196	4,196	0	1	0	1	0	4,198	0	16	16	73	06/07/2028
12546F-AF-9	CHG PPC PARENT LLC - TL		12/30/2022	Redemption @ 100.00		4,463	4,463	4,440	4,429	11	2	0	14	0	4,443	0	20	20	139	12/08/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B		12/30/2022	Redemption @ 100.00		109,124	109,124	108,426	108,428	8	181	0	189	0	108,618	0	506	506	3,644	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-		12/30/2022	Redemption @ 100.00		80,418	80,418	79,915	0	0	56	0	56	0	79,971	0	447	447	637	07/21/2025
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		12/30/2022	Redemption @ 100.00		1,613	1,613	1,604	0	0	0	0	0	0	1,605	0	7	7	39	12/29/2028
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		09/30/2022	Redemption @ 100.00		2,363	2,363	2,353	2,353	0	1	0	1	0	2,354	0	9	9	64	11/03/2028
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA		12/30/2022	Redemption @ 100.00		2,350	2,350	2,297	0	0	6	0	6	0	2,303	0	47	47	29	12/27/2024
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		09/30/2022	Redemption @ 100.00		663	663	646	0	0	1	0	1	0	647	0	15	15	18	04/13/2029
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		06/30/2022	Redemption @ 100.00		977	977	974	974	0	0	0	0	0	975	0	2	2	12	11/30/2028
22704N-AD-4	CROCS, INC. - TERM LOAN B		09/30/2022	Redemption @ 100.00		12,063	12,063	12,002	0	0	5	0	5	0	12,007	0	55	55	238	02/20/2029
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		09/30/2022	Redemption @ 100.00		2,296	2,296	2,261	0	0	2	0	2	0	2,263	0	33	33	23	10/16/2026
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		09/30/2022	Redemption @ 100.00		1,578	1,578	1,570	0	0	0	0	0	0	1,570	0	7	7	20	04/09/2027
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT		12/30/2022	Redemption @ 100.00		16,673	16,673	16,457	0	0	28	0	28	0	16,485	0	188	188	257	02/06/2026
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B		09/30/2022	Redemption @ 100.00		800	800	796	796	0	0	0	0	0	796	0	4	4	10	11/06/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM		12/01/2022	Redemption @ 100.00		16,497	16,497	16,373	16,307	69	11	0	80	0	16,388	0	109	109	264	08/01/2027
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (		06/30/2022	Redemption @ 100.00		3,069	3,069	2,988	0	0	6	0	6	0	2,994	0	75	75	10	07/24/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		09/30/2022	Redemption @ 100.00		1,511	1,511	1,425	0	0	3	0	3	0	1,428	0	83	83	7	02/10/2028
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -		12/30/2022	Redemption @ 100.00		5,605	5,605	5,511	0	0	15	0	15	0	5,527	0	78	78	76	11/29/2024
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA		09/30/2022	Redemption @ 100.00		2,273	2,273	2,250	0	0	1	0	1	0	2,251	0	21	21	27	02/18/2027
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		863	863	860	0	0	0	0	0	0	861	0	2	2	30	01/27/2029
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR		09/30/2022	Redemption @ 100.00		2,000	2,000	1,995	1,995	0	0	0	0	0	1,995	0	5	5	36	10/21/2028
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		12/30/2022	Redemption @ 100.00		4,669	4,669	4,669	4,669	0	0	0	0	0	4,669	0	0	0	120	03/30/2027
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		09/26/2022	Redemption @ 100.00		1,643	1,643	1,620	1,618	3	2	0	4	0	1,622	0	21	21	6	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		12/30/2022	Redemption @ 100.00		7,703	7,703	7,572	7,613	0	11	0	11	0	7,624	0	79	79	79	04/28/2028
33936H-AH-5	FLEX ACQUISITION COMPANY, INC. - INCREME		04/13/2022	Redemption @ 100.00		448,124	448,124	444,763	443,643	1,131	267	0	1,398	0	445,041	0	3,083	3,083	4,198	06/29/2025
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		09/30/2022	Redemption @ 100.00		3,401	3,401	3,393	0	0	0	0	0	0	3,393	0	7	7	57	05/01/2028
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S		09/30/2022	Redemption @ 100.00		2,290	2,290	2,261	0	0	2	0	2	0	2,263	0	27	27	19	03/01/2027
38017B-AN-6	GO DADDY OPERATING COMPANY, LLC (GD FINA		09/30/2022	Redemption @ 100.00		6,294	6,294	6,271	6,256	16	5	0	21	0	6,278	0	17	17	58	02/15/2024
38101J-AC-0	GOLDEN ENTERTAINMENT, INC. - TERM B FACI		12/30/2022	Redemption @ 100.00		43,269	43,269	43,215	0	0	9	0	9	0	43,225	0	45	45	865	10/21/2024
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		12/30/2022	Redemption @ 100.00		4,511	4,511	4,500	4,488	12	1	0	13	0	4,501	0	10	10	95	05/30/2028
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL		12/30/2022	Redemption @ 100.00		2,267	2,267	2,210	0	0	6	0	6	0	2,216	0	51	51	37	04/30/2025
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		09/30/2022	Redemption @ 100.00		3,000	3,000	2,978	2,983	0	1	0	1	0	2,984	0	16	16	34	04/21/2028
44108H-AJ-0	HOSTESS BRANDS, LLC - 2019 REFINANCING T		12/23/2022	Redemption @ 100.00		29,092	29,092	28,164	0	0	163	0	163	0	28,327	0	765	765	214	08/03/2025
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		12/30/2022	Redemption @ 100.00		4,278	4,278	4,235	0	0	7	0	7	0	4,241	0	36	36	20	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		12/30/2022	Redemption @ 100.00		793	793	793	7	0	(7)	0	(7)	0	793	0	0	0	58	04/25/2025
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING		12/30/2022	Redemption @ 100.00		4,267	4,267	4,243	0	0	5	0	5	0	4,248	0	19	19	121	07/01/2024
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		07/05/2022	Redemption @ 100.00		3,497	3,497	3,470	(1,122)	1,122	4	0	1,126	0	3,475	0	22	22	34	02/05/2025
44988L-AH-0	IRB HOLDING CORP. - FOURTH AMENDMENT INC		04/01/2022	Adjustment		0	0	0	(156)	156	0	0	156	0	0	0	0	0	0	12/15/2027
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		09/30/2022	Redemption @ 100.00		756	756	756	0	0	0	0	0	0	756	0	0	0	17	12/15/2027
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		12/30/2022	Redemption @ 100.00		13,639	13,639	13,337	13,338	0	38	0	38	0	13,376	0	263	263	309	07/02/2029
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.) - AM		12/30/2022	Redemption @ 100.00		3,133	3,133	3,102	0	0	6	0	6	0	3,107	0	26	26	71	09/13/2024
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		12/30/2022	Redemption @ 100.00		2,968	2,968	2,960	2,961	0	2	0	2	0	2,962	0	5	5	155	09/13/2024
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM		12/30/2022	Redemption @ 100.00		2,000	2,000	1,990	1,990	0	1	0	1	0	1,991	0	9	9	38	12/14/2028
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN		09/30/2022	Redemption @ 100.00		3,392	3,392	3,375	0	0	1	0	1	0	3,376	0	16	16	41	05/04/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		09/30/2022	Redemption @ 100.00		1,125	1,125	1,121	1,121	1	0	0	1	0	1,122	0	3	3	25	09/22/2028
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		06/30/2022	Redemption @ 100.00		6,522	6,522	6,418	6,434	9	7	0	16	0	6,451	0	71	71	64	12/17/2027
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (		12/30/2022	Redemption @ 100.00		4,639	4,639	4,587	4,580	7	9	0	16	0	4,596	0	43	43	112	09/06/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		09/30/2022	Redemption @ 100.00		3,409	3,409	3,383	0	0	2	0	2	0	3,385	0	24	24	15	11/02/2027
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		1,500	1,500	1,449	0	0	5	0	5	0	1,454	0	46	46	20	08/17/2029
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC		09/30/2022	Redemption @ 100.00		675	675	665	0	0	1	0	1	0	666	0	9	9	10	01/28/2029
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		12/30/2022	Redemption @ 100.00		1,875	1,875	1,811	1,815	10	5	0	15	0	1,830	0	45	45	34	09/01/2028
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		12/30/2022	Various		14,412	14,412	14,203	(1,875)	1,888	16	0	1,905	0	14,234	0	179	179	1,091	09/25/2028
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		09/30/2022	Redemption @ 100.00		438	438	435	0	0	0	0	0	0	436	0	2	2	12	02/15/2029
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		09/30/2022	Redemption @ 100.00		1,975	1,975	1,965	0	0	1	0	1	0	1,966	0	9	9	50	03/01/2029
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		06/30/2022	Redemption @ 100.00		1,500	1,500	1,463	0	0	3	0	3	0	1,465	0	35	35	9	10/23/2028
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		09/30/2022	Redemption @ 100.00		2,256	2,256	2,239	1,882	360	(2)	0	358	0	2,240	0	16	16	47	04/15/2028
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		12/30/2022	Various		1,910	1,910	1,900	1,896	4	1	0	5	0	1,901	0	9	9	58	03/12/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T		12/30/2022	Redemption @ 100.00		2,250	2,250	2,222	0	0	2	0	2	0	2,224	0	26	26	58	10/15/2028
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		12/30/2022	Redemption @ 100.00		1,546	1,546	1,485	0	0	8	0	8	0	1,492	0	54	54	150	10/20/2025
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB		12/30/2022	Redemption @ 100.00		5,000	5,000	4,950	4,941	10	8	0	18	0	4,959	0	41	41	188	10/20/2025
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		12/30/2022	Redemption @ 100.00		3,444	3,444	3,372	0	0	6	0	6	0	3,377	0	67	67	79	10/22/2026
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		12/29/2022	Redemption @ 100.00		208,345	208,345	204,439	204,570	0	1,046	0	1,046	0	205,616	0	2,729	2,729	7,284	07/17/2025
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		10/17/2022	Redemption @ 100.00		2,296	2,296	2,235	0	0	4	0	4	0	2,240	0	56	56	30	04/15/2027
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L		10/31/2022	Redemption @ 100.00		1,579	1,579	1,508	0	0	6	0	6	0	1,514	0	65	65	19	07/31/2025
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -		09/30/2022	Redemption @ 100.00		4,013	4,013	3,992	3,993	0	1	0	1	0	3,994	0	18	18	41	12/15/2028

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
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI		09/30/2022	Redemption @ 100.00		1,281	1,281	1,278	1,278	0	0	0	0	0	1,279	0	3	3	28	10/28/2027
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER		12/30/2022	Redemption @ 100.00		1,859	1,859	1,855	1,855	0	0	0	0	0	1,855	0	4	4	52	11/30/2027
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		12/30/2022	Redemption @ 100.00		4,081	4,081	4,060	4,061	0	2	0	2	0	4,063	0	17	17	127	03/31/2027
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		12/30/2022	Redemption @ 100.00		4,233	4,233	4,138	0	0	13	0	13	0	4,151	0	82	82	65	02/14/2025
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		09/30/2022	Redemption @ 100.00		1,389	1,389	1,383	0	0	0	0	0	0	1,383	0	7	7	8	12/29/2028
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		09/30/2022	Redemption @ 100.00		105	105	105	0	0	0	0	0	0	105	0	0	0	(15)	12/29/2028
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		1,225	1,225	1,216	0	0	1	0	1	0	1,217	0	8	8	27	05/03/2029
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)		12/30/2022	Various		8,429	8,429	8,335	0	0	3	0	3	0	8,338	0	92	92	91	02/01/2028
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.		09/30/2022	Redemption @ 100.00		1,515	1,515	1,451	0	0	2	0	2	0	1,453	0	62	62	15	03/03/2028
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		10/28/2022	Redemption @ 100.00		2,267	2,267	2,142	0	0	6	0	6	0	2,149	0	118	118	29	02/11/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN		09/30/2022	Redemption @ 100.00		3,401	3,401	3,345	0	0	3	0	3	0	3,348	0	53	53	42	04/12/2028
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN		12/30/2022	Redemption @ 100.00		3,375	3,375	3,341	3,341	0	3	0	3	0	3,344	0	31	31	76	03/31/2028
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		09/30/2022	Redemption @ 100.00		1,579	1,579	1,575	0	0	0	0	0	0	1,575	0	4	4	22	06/02/2028
73179Y-AL-1	AVIENT CORPORATION - TERM LOAN B		12/02/2022	Redemption @ 100.00		29,621	29,621	28,732	0	0	37	0	37	0	28,770	0	851	851	236	08/29/2029
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (		12/30/2022	Redemption @ 100.00		5,407	5,407	5,361	5,354	17	5	0	21	0	5,375	0	32	32	105	02/01/2027
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS		12/30/2022	Redemption @ 100.00		7,500	7,500	7,453	7,463	0	4	0	4	0	7,466	0	34	34	124	04/24/2028
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		07/28/2022	Redemption @ 100.00		2,517	2,517	2,465	0	0	2	0	2	0	2,467	0	50	50	0	05/30/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		12/30/2022	Redemption @ 100.00		19,182	19,182	19,062	18,947	120	31	0	151	0	19,098	0	84	84	574	04/16/2025
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		10/31/2022	Redemption @ 100.00		2,256	2,256	2,213	2,211	3	4	0	7	0	2,217	0	38	38	27	06/02/2028
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		10/31/2022	Redemption @ 100.00		600	600	596	0	0	0	0	0	0	596	0	4	4	10	06/02/2028
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC. - I		04/14/2022	Redemption @ 100.00		448,834	448,834	445,161	444,576	645	494	0	1,139	0	445,714	0	3,120	3,120	3,577	08/14/2024
80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE		12/30/2022	Redemption @ 100.00		1,800	1,800	1,787	0	0	1	0	1	0	1,788	0	12	12	45	04/14/2029
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		09/30/2022	Redemption @ 100.00		3,470	3,470	3,382	3,374	12	10	0	23	0	3,396	0	74	74	22	12/31/2025
84546S-AU-7	SOUTHWESTERN ENERGY - TL		12/30/2022	Redemption @ 100.00		274,202	270,000	269,325	269,330	0	121	0	121	0	269,451	0	4,751	4,751	6,940	06/22/2027
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		12/30/2022	Redemption @ 100.00		1,100	1,100	1,067	0	0	1	0	1	0	1,068	0	32	32	4	01/15/2027
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER		11/01/2022	Redemption @ 100.00		1,538	1,538	1,496	1,484	12	5	0	16	0	1,501	0	38	38	42	04/16/2026
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW		12/14/2022	Redemption @ 100.00		47,411	47,411	47,411	0	0	0	0	0	0	47,411	0	0	0	2,122	08/31/2026
87159J-AH-7	SYNAPTICS INCORPORATED - TERM LOAN		12/30/2022	Redemption @ 100.00		1,250	1,250	1,247	1,248	0	0	0	0	0	1,248	0	2	2	12	12/02/2028
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		12/30/2022	Redemption @ 100.00		2,116	2,116	2,021	0	0	5	0	5	0	2,026	0	90	90	30	04/10/2028
88023H-AF-7	TEMPO ACQUISITION, LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		4,500	4,500	4,494	0	0	0	0	0	0	4,495	0	5	5	69	08/31/2028
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		82,437	82,437	82,231	82,185	48	12	0	60	0	82,245	0	192	192	1,159	12/01/2028
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		12/30/2022	Redemption @ 100.00		5,547	5,547	5,479	5,460	23	13	0	36	0	5,495	0	52	52	128	05/30/2025
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC		12/30/2022	Redemption @ 100.00		31,642	31,642	31,484	31,464	29	33	0	62	0	31,526	0	116	116	2,048	09/27/2024
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		12/30/2022	Redemption @ 100.00		3,225	3,225	3,193	0	0	2	0	2	0	3,195	0	30	30	48	04/04/2029
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST		12/30/2022	Redemption @ 100.00		14,218	14,218	14,083	14,100	0	23	0	23	0	14,123	0	95	95	463	04/29/2026
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB		12/30/2022	Redemption @ 100.00		35,122	35,122	35,078	35,064	15	5	0	20	0	35,084	0	39	39	973	11/22/2028
90351N-AE-5	USI, INC. (FKA COMPASS INVESTORS INC.) -		09/30/2022	Redemption @ 100.00		3,135	3,135	3,090	0	0	7	0	7	0	3,097	0	38	38	30	05/16/2024
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)		09/30/2022	Various		1,875	1,875	1,874	1,860	14	0	0	14	0	1,874	0	1	1	0	05/04/2026
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		12/30/2022	Redemption @ 100.00		2,278	2,278	2,182	0	0	6	0	6	0	2,188	0	91	91	32	01/20/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		09/30/2022	Various		3,015	3,015	2,987	2,981	14	2	0	16	0	2,996	0	19	19	55	03/02/2028
96208U-AT-8	WEX INC. - TERM B LOAN		12/30/2022	Redemption @ 100.00		3,015	3,015	2,978	2,975	4	4	0	8	0	2,982	0	33	33	63	03/31/2028
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		07/29/2022	Redemption @ 100.00		4,500	4,500	4,500	0	0	0	0	0	0	4,500	0	0	0	109	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		12/22/2022	Redemption @ 100.00		76,436	76,436	75,576	0	0	195	0	195	0	75,771	0	664	664	2,134	05/18/2025
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM		06/30/2022	Redemption @ 100.00		1,519	1,519	1,500	0	0	1	0	1	0	1,501	0	18	18	9	09/30/2026
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		09/30/2022	Redemption @ 100.00		1,275	1,275	1,272	0	0	0	0	0	0	1,272	0	3	3	35	01/29/2029
99ZOKX-9T-8	MKS INSTRUMENTS, INC. - TERM LOAN		03/31/2022	Redemption @ 100.00		335,000	335,000	335,000	334,930	89	(20)	0	70	0	335,000	0	0	0	0	10/20/2028
99Z0LL-3D-4	ICU MEDICAL, INC. - TERM LOAN A		01/01/2022	Adjustment		0	0	0	2	0	(2)	0	(2)	0	0	0	0	0	0	09/10/2026
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	12/30/2022	Redemption @ 100.00		3,053	3,053	2,982	2,984	0	9	0	9	0	2,993	0	60	60	54	11/19/2026
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	12/30/2022	Redemption @ 100.00		2,820	2,820	2,806	0	0	1	0	1	0	2,807	0	12	12	62	10/02/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	12/30/2022	Redemption @ 100.00		12,500	12,500	12,256	0	0	37	0	37	0	12,293	0	207	207	346	02/01/2027
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-		09/30/2022	Redemption @ 100.00		14,636	14,636	14,512	14,475	37	20	0	57	0	14,532	0	103	103	292	03/02/2026
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	09/30/2022	Redemption @ 100.00		3,418	3,418	3,371	0	0	5	0	5	0	3,376	0	41	41	24	03/01/2025
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO	D	07/26/2022	Redemption @ 100.00		2,975	2,975	2,938	0	0	2	0	2	0	2,940	0	35	35	2	12/02/2027
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	09/30/2022	Redemption @ 100.00		3,401	3,401	3,375	0	0	2	0	2	0	3,377	0	24	24	55	10/01/2026
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN	D	09/30/2022	Redemption @ 100.00		3,000	3,000	2,984	0	0	1	0	1	0	2,985	0	15	15	57	03/22/2029
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D	09/30/2022	Redemption @ 100.00		1,475	1,475	1,471	0	0	0	0	0	0	1,472	0	3	3	21	02/26/2029
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN		09/30/2022	Redemption @ 100.00		988	988	983	0	0	0	0	0	0	983	0	5	5	20	02/26/2029
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (		12/30/2022	Redemption @ 100.00		5,336	5,336	5,282	0	0	8	0	8	0	5,290	0	45	45	113	06/30/2025
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,788,750	3,787,246	3,760,775	3,151,185	9,442	3,468	0	12,910	0	3,764,698	0	24,053	24,053	54,618	XXX
2509999997. Total - Bonds - Part 4						847,985,847	889,538,020	876,076,349	868,005,619	998,666	(2,108,860)	13,312,406	(14,422,600)	0	873,172,808	0	(26,905,384)	(26,905,384)	24,571,329	XXX
2509999998. Total - Bonds - Part 5						36,605,080	39,114,717	38,068,599	0	0	38,790	777,730	(738,940)	0	37,329,659	0	(724,579)	(724,579)	772,343	XXX
2509999999. Total - Bonds						884,590,927	928,652,737	914,144,948	868,005,619	998,666	(2,070,070)	14,090,136	(15,161,540)	0	910,502,467	0	(27,629,963)	(27,629,963)	25,343,672	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00287Y-10-9	ABBVIE ORD		11/18/2022	Fidelity Capital Markets	13,000.000	2,002,868		669,569	1,760,200	(1,090,631)	0	0	(1,090,631)	0	669,569	0	1,333,298	1,333,298	73,320	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		11/16/2022	Fidelity Capital Markets	14,170.000	3,918,907		1,430,198	4,311,364	(2,881,167)	0	0	(2,881,167)	0	1,430,198	0	2,488,709	2,488,709	90,121	
023608-10-2	AMEREN ORD		03/21/2022	Fidelity Capital Markets	48,208.000	4,187,293		1,797,669	4,290,994	(2,493,325)	0	0	(2,493,325)	0	1,797,669	0	2,389,623	2,389,623	11,569	
025537-10-1	AMERICAN ELECTRIC POWER ORD		11/14/2022	Fidelity Capital Markets	43,940.000	4,174,868		2,147,574	3,909,342	(1,761,768)	0	0	(1,761,768)	0	2,147,574	0	2,027,294	2,027,294	94,732	
031162-10-0	AMGEN ORD		11/21/2022	Fidelity Capital Markets	8,975.000	2,526,231		1,422,658	2,019,106	(596,448)	0	0	(596,448)	0	1,422,658	0	1,103,574	1,103,574	63,584	
037833-10-0	APPLE ORD		11/15/2022	Fidelity Capital Markets	17,280.000	2,642,643		688,357	3,068,410	(2,380,052)	0	0	(2,380,052)	0	688,357	0	1,954,286	1,954,286	13,075	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		11/03/2022	Fidelity Capital Markets	13,280.000	3,064,521		1,819,836	3,274,582	(1,454,747)	0	0	(1,454,747)	0	1,819,836	0	1,244,686	1,244,686	35,277	
064058-10-0	BANK OF NEW YORK MELLON ORD		11/22/2022	Fidelity Capital Markets	33,664.000	1,499,115		1,439,896	1,955,205	(515,309)	0	0	(515,309)	0	1,439,896	0	59,219	59,219	47,803	
09247X-10-1	BLACKROCK ORD		11/22/2022	Fidelity Capital Markets	5,332.000	3,712,445		2,719,201	4,881,766	(2,162,565)	0	0	(2,162,565)	0	2,719,201	0	993,244	993,244	78,060	
125896-10-0	CMS ENERGY ORD		11/16/2022	Fidelity Capital Markets	9,760.000	609,506		607,412	634,888	(27,476)	0	0	(27,476)	0	607,412	0	2,094	2,094	15,014	
17275R-10-2	CISCO SYSTEMS ORD		11/22/2022	Fidelity Capital Markets	39,000.000	2,027,595		1,017,947	2,471,430	(1,453,483)	0	0	(1,453,483)	0	1,017,947	0	1,009,647	1,009,647	36,660	
189054-10-9	CLOROX ORD		04/25/2022	Fidelity Capital Markets	3,250.000	493,315		236,397	566,670	(330,273)	0	0	(330,273)	0	236,397	0	256,918	256,918	3,770	
191216-10-0	COCA-COLA ORD		11/14/2022	Fidelity Capital Markets	29,650.000	1,859,599		1,271,536	1,755,577	(484,040)	0	0	(484,040)	0	1,271,536	0	588,063	588,063	24,486	
277432-10-0	EASTMAN CHEMICAL ORD		11/10/2022	Fidelity Capital Markets	17,840.000	1,429,713		1,318,238	2,157,034	(838,796)	0	0	(838,796)	0	1,318,238	0	111,475	111,475	54,234	
29364G-10-3	ENTERGY ORD		11/16/2022	Fidelity Capital Markets	6,836.000	773,158		665,415	770,075	(104,661)	0	0	(104,661)	0	665,415	0	107,744	107,744	23,036	
30040W-10-8	EVERSOURCE ENERGY ORD		04/27/2022	Fidelity Capital Markets	9,750.000	871,381		440,958	887,055	(446,097)	0	0	(446,097)	0	440,958	0	430,423	430,423	6,216	
30161N-10-1	EXELON ORD		02/02/2022	Fidelity Capital Markets	62,480.000	2,474,293		2,474,293	3,608,845	(1,134,552)	0	0	(1,134,552)	0	2,474,293	0	0	0	0	
316773-10-0	FIFTH THIRD BANCORP ORD		11/21/2022	Fidelity Capital Markets	20,475.000	734,028		564,496	891,686	(327,191)	0	0	(327,191)	0	564,496	0	169,532	169,532	25,184	
375558-10-3	GILEAD SCIENCES ORD		11/17/2022	Fidelity Capital Markets	42,000.000	3,417,838		2,782,636	3,049,620	(266,984)	0	0	(266,984)	0	2,782,636	0	635,202	635,202	91,980	

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
437076-10-2	HOME DEPOT ORD		11/22/2022	Fidelity Capital Markets	6,240.000	1,961,205		1,377,365	2,589,662	(1,212,298)	0	0	(1,212,298)	0	1,377,365	0	583,841	583,841	35,568	
446150-10-4	HUNTINGTON BANCSHARES ORD		11/17/2022	Fidelity Capital Markets	24,640.000	364,671		401,599	379,949	21,650	0	0	21,650	0	401,599	0	(36,928)	(36,928)	15,277	
447011-10-7	HUNTSMAN ORD		11/11/2022	Fidelity Capital Markets	43,840.000	1,508,314		965,829	1,529,139	(563,310)	0	0	(563,310)	0	965,829	0	542,485	542,485	16,473	
458140-10-0	INTEL ORD		11/15/2022	Fidelity Capital Markets	60,190.000	1,996,021		1,592,436	3,099,785	(1,507,349)	0	0	(1,507,349)	0	1,592,436	0	403,586	403,586	73,642	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		11/10/2022	Fidelity Capital Markets	21,200.000	2,245,021		2,363,317	3,193,780	(830,463)	0	0	(830,463)	0	2,363,317	0	(118,295)	(118,295)	56,236	
460146-10-3	INTERNATIONAL PAPER ORD		11/14/2022	Fidelity Capital Markets	23,700.000	891,174		938,044	1,113,426	(175,382)	0	0	(175,382)	0	938,044	0	(46,870)	(46,870)	32,745	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		11/15/2022	Fidelity Capital Markets	95,200.000	2,907,568		1,689,682	3,565,240	(1,875,558)	0	0	(1,875,558)	0	1,689,682	0	1,217,887	1,217,887	82,824	
478160-10-4	JOHNSON & JOHNSON ORD		11/22/2022	Fidelity Capital Markets	6,825.000	1,175,281		629,258	1,167,553	(538,295)	0	0	(538,295)	0	629,258	0	546,023	546,023	24,863	
48203R-10-4	JUNIPER NETWORKS ORD		11/15/2022	Fidelity Capital Markets	43,200.000	1,323,068		1,199,880	1,542,672	(342,792)	0	0	(342,792)	0	1,199,880	0	123,188	123,188	27,216	
494368-10-3	KIMBERLY CLARK ORD		11/03/2022	Fidelity Capital Markets	23,450.000	3,024,690		2,337,954	3,351,474	(1,013,520)	0	0	(1,013,520)	0	2,337,954	0	686,736	686,736	87,865	
539830-10-9	LOCKHEED MARTIN ORD		11/21/2022	Fidelity Capital Markets	10,456.000	4,858,514		3,615,053	3,716,167	(101,114)	0	0	(101,114)	0	3,615,053	0	1,243,461	1,243,461	62,742	
580135-10-1	MCDONALD'S ORD		11/16/2022	Fidelity Capital Markets	4,200.000	1,145,911		808,403	1,125,894	(317,491)	0	0	(317,491)	0	808,403	0	337,508	337,508	17,388	
58933Y-10-5	MERCK & CO. INC.		11/17/2022	Fidelity Capital Markets	24,960.000	2,420,069		1,069,229	1,912,934	(843,705)	0	0	(843,705)	0	1,069,229	0	1,350,840	1,350,840	56,870	
59156R-10-8	METLIFE ORD		11/17/2022	Fidelity Capital Markets	36,170.000	2,686,100		1,392,781	2,260,263	(867,483)	0	0	(867,483)	0	1,392,781	0	1,293,319	1,293,319	63,137	
595017-10-4	MICROCHIP TECHNOLOGY ORD		11/23/2022	Fidelity Capital Markets	20,800.000	1,520,273		366,947	1,810,848	(1,443,901)	0	0	(1,443,901)	0	366,947	0	1,153,326	1,153,326	21,741	
646025-10-6	NJ RESOURCES ORD		11/16/2022	Fidelity Capital Markets	43,500.000	1,949,786		1,528,007	1,786,110	(258,103)	0	0	(258,103)	0	1,528,007	0	421,779	421,779	51,629	
65339F-10-1	NEXTERA ENERGY ORD		11/23/2022	Fidelity Capital Markets	39,000.000	3,100,587		841,813	3,641,040	(2,799,227)	0	0	(2,799,227)	0	841,813	0	2,258,774	2,258,774	47,515	
665859-10-4	NORTHERN TRUST ORD		11/22/2022	Fidelity Capital Markets	25,180.000	2,217,557		2,261,557	3,011,780	(750,223)	0	0	(750,223)	0	2,261,557	0	(44,000)	(44,000)	71,763	
670837-10-3	OGE ENERGY ORD		11/03/2022	Fidelity Capital Markets	54,320.000	2,061,156		1,728,274	2,084,802	(356,527)	0	0	(356,527)	0	1,728,274	0	332,882	332,882	81,703	
681919-10-6	OMNICOM GROUP ORD		11/15/2022	Fidelity Capital Markets	36,612.000	2,710,197		2,654,071	2,682,561	(28,490)	0	0	(28,490)	0	2,654,071	0	56,126	56,126	98,706	
682680-10-3	ONEOK ORD		11/11/2022	Fidelity Capital Markets	30,260.000	1,922,250		1,005,237	1,778,078	(772,840)	0	0	(772,840)	0	1,005,237	0	917,012	917,012	90,246	
704326-10-7	PAYCHEX ORD		11/17/2022	Fidelity Capital Markets	28,795.000	3,501,647		1,157,007	3,930,518	(2,773,511)	0	0	(2,773,511)	0	1,157,007	0	2,344,641	2,344,641	53,307	
713448-10-8	PEPSICO ORD		11/21/2022	Fidelity Capital Markets	10,400.000	1,872,611		994,676	1,806,584	(811,908)	0	0	(811,908)	0	994,676	0	877,935	877,935	38,805	
717081-10-3	PFIZER ORD		11/17/2022	Fidelity Capital Markets	29,900.000	1,436,715		877,558	1,765,595	(888,037)	0	0	(888,037)	0	877,558	0	559,158	559,158	47,840	
723484-10-1	PINNACLE WEST ORD		03/03/2022	Fidelity Capital Markets	35,035.000	2,469,437		2,010,976	2,473,121	(462,145)	0	0	(462,145)	0	2,010,976	0	458,461	458,461	23,150	
742718-10-9	PROCTER & GAMBLE ORD		11/21/2022	Fidelity Capital Markets	20,800.000	2,981,837		1,514,039	3,402,464	(1,888,425)	0	0	(1,888,425)	0	1,514,039	0	1,467,797	1,467,797	69,145	
744320-10-2	PRUDENTIAL FINANCIAL ORD		11/04/2022	Fidelity Capital Markets	3,000.000	312,267		235,530	324,720	(89,190)	0	0	(89,190)	0	235,530	0	76,737	76,737	10,800	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		11/15/2022	Fidelity Capital Markets	22,960.000	2,271,685		1,598,324	1,975,938	(377,614)	0	0	(377,614)	0	1,598,324	0	673,362	673,362	24,470	

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
76131D-10-3	RESTAURANT BRANDS INTRNATIONAL ORD	C	10/05/2022	Fidelity Capital Markets	11,040.000	617,433		674,276	669,907	4,369	0	0	4,369	0	674,276	0	(56,844)	(56,844)	17,774	
816851-10-9	SEMPRA ORD		11/14/2022	Fidelity Capital Markets	6,160.000	975,741		806,487	814,845	(8,358)	0	0	(8,358)	0	806,487	0	169,254	169,254	20,974	
838518-10-8	S JERSEY INDS ORD		03/16/2022	Fidelity Capital Markets	38,400.000	1,302,619		863,989	1,003,008	(139,019)	0	0	(139,019)	0	863,989	0	438,629	438,629	7,440	
84857L-10-1	SPIRE ORD		11/15/2022	Fidelity Capital Markets	50,640.000	3,640,083		3,437,468	3,302,741	174,601	0	39,874	134,727	0	3,437,468	0	202,615	202,615	115,190	
857477-10-3	STATE STREET ORD		11/21/2022	Fidelity Capital Markets	48,240.000	3,990,236		3,045,035	4,486,320	(1,441,285)	0	0	(1,441,285)	0	3,045,035	0	945,200	945,200	86,261	
87612E-10-6	TARGET ORD		11/15/2022	Fidelity Capital Markets	26,000.000	4,272,015		1,359,540	6,017,440	(4,657,900)	0	0	(4,657,900)	0	1,359,540	0	2,912,475	2,912,475	78,390	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		11/14/2022	Fidelity Capital Markets	4,640.000	832,014		485,579	994,538	(508,959)	0	0	(508,959)	0	485,579	0	346,435	346,435	28,211	
921946-40-6	VANGUARD HI DV YLD ETF		03/31/2022	Fidelity Capital Markets	162,800.000	18,485,762		12,154,385	18,251,508	(6,097,123)	0	0	(6,097,123)	0	12,154,385	0	6,331,376	6,331,376	78,669	
922908-76-9	VANGUARD TSM IDX ETF		03/31/2022	Fidelity Capital Markets	48,750.000	11,256,283		6,070,141	11,770,200	(5,700,059)	0	0	(5,700,059)	0	6,070,141	0	5,186,142	5,186,142	34,525	
92939U-10-6	WEC ENERGY GROUP ORD		11/18/2022	Fidelity Capital Markets	9,165.000	891,211		524,578	889,647	(365,068)	0	0	(365,068)	0	524,578	0	366,633	366,633	21,941	
931142-10-3	WALMART ORD		11/15/2022	Fidelity Capital Markets	6,500.000	977,196		375,332	940,485	(565,153)	0	0	(565,153)	0	375,332	0	601,864	601,864	12,675	
94106L-10-9	WASTE MANAGEMENT ORD		11/03/2022	Fidelity Capital Markets	20,220.000	3,264,585		1,240,993	3,374,718	(2,133,725)	0	0	(2,133,725)	0	1,240,993	0	2,023,592	2,023,592	21,593	
963320-10-6	WHIRLPOOL ORD		11/03/2022	Fidelity Capital Markets	1,600.000	208,147		220,626	375,456	(154,830)	0	0	(154,830)	0	220,626	0	(12,479)	(12,479)	8,400	
98389B-10-0	XCEL ENERGY ORD		11/16/2022	Fidelity Capital Markets	18,850.000	1,349,745		551,559	1,276,145	(724,586)	0	0	(724,586)	0	551,559	0	798,186	798,186	24,151	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						153,318,000	XXX	96,479,119	163,452,902	(66,933,909)	0	39,874	(66,973,783)	0	96,479,119	0	56,838,881	56,838,881	2,727,980	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON		10/20/2022	FEDERAL HOME LOAN BANK OF BOSTON	34,678.000	3,467,800		3,467,800	2,298,000	0	0	0	0	0	3,467,800	0	0	0	28,532	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,467,800	XXX	3,467,800	2,298,000	0	0	0	0	0	3,467,800	0	0	0	28,532	XXX
46432F-84-2	ISHARES:CORE MSCI EAFE		04/29/2022	Fidelity Capital Markets	38,122.000	2,521,376		2,832,819	2,845,426	(12,607)	0	0	(12,607)	0	2,832,819	0	(311,443)	(311,443)	4,182	
46435G-32-6	ISHARES:CR MSCI INTL DM		04/29/2022	Fidelity Capital Markets	42,202.000	2,551,003		2,832,973	2,851,167	(18,194)	0	0	(18,194)	0	2,832,973	0	(281,970)	(281,970)	3,418	
808524-79-7	SCHWAB STR:US DIV EQ ETF		05/23/2022	Fidelity Capital Markets	121,250.000	9,363,265		4,922,960	9,800,638	(4,877,677)	0	0	(4,877,677)	0	4,922,960	0	4,440,305	4,440,305	62,759	
921943-85-8	VANGUARD DEV MKT ETF		04/27/2022	Fidelity Capital Markets	294,430.000	13,345,267		9,577,731	15,033,596	(5,455,865)	0	0	(5,455,865)	0	9,577,731	0	3,767,536	3,767,536	24,379	
921946-40-6	VANGUARD HI DV YLD ETF		05/24/2022	Fidelity Capital Markets	78,710.000	8,581,115		5,550,519	8,824,178	(3,273,659)	0	0	(3,273,659)	0	5,550,519	0	3,030,596	3,030,596	52,122	
922908-76-9	VANGUARD TSM IDX ETF		11/22/2022	Fidelity Capital Markets	440,057.000	87,697,076		45,033,528	106,247,362	(61,213,834)	0	0	(61,213,834)	0	45,033,528	0	42,663,548	42,663,548	785,156	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						124,059,102	XXX	70,750,530	145,602,367	(74,851,836)	0	0	(74,851,836)	0	70,750,530	0	53,308,572	53,308,572	932,015	XXX
41199R-10-5	Hanover New Jersey		09/29/2022	Return of Capital	0.000	18,722,670		18,722,670	18,722,670	0	0	0	0	0	18,722,670	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						18,722,670	XXX	18,722,670	18,722,670	0	0	0	0	0	18,722,670	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						299,567,572	XXX	189,420,119	330,075,939	(141,785,746)	0	39,874	(141,825,620)	0	189,420,119	0	110,147,453	110,147,453	3,688,528	XXX
5989999998. Total - Common Stocks - Part 5						15,400,385	XXX	16,690,891	0	0	0	0	0	0	16,690,891	0	(1,290,506)	(1,290,506)	143,864	XXX
5989999999. Total - Common Stocks						314,967,957	XXX	206,111,010	330,075,939	(141,785,746)	0	39,874	(141,825,620)	0	206,111,010	0	108,856,947	108,856,947	3,832,391	XXX
5999999999. Total - Preferred and Common Stocks						314,967,957	XXX	206,111,010	330,075,939	(141,785,746)	0	39,874	(141,825,620)	0	206,111,010	0	108,856,947	108,856,947	3,832,391	XXX
6009999999 - Totals						1,199,558,884	XXX	1,120,255,958	1,198,081,557	(140,787,080)	(2,070,070)	14,130,009	(156,987,159)	0	1,116,613,477	0	81,226,984	81,226,984	29,176,063	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
912828-5N-6	UNITED STATES TREASURY		09/13/2022	SALOMON BROTHERS INC	11/18/2022	Transfer	1,000,000	973,789	962,344	975,165	0	1,376	0	1,376	0	0	(12,821)	(12,821)	13,432	8,405
912828-6X-3	UNITED STATES TREASURY		08/31/2022	BARCLAYS CAPITAL INC	11/18/2022	Transfer	1,500,000	1,431,973	1,401,270	1,435,601	0	3,628	0	3,628	0	0	(34,331)	(34,331)	14,892	8,186
91282C-AE-1	UNITED STATES TREASURY		06/28/2022	GOLDMAN	11/18/2022	Transfer	1,000,000	816,641	790,703	824,434	0	7,793	0	7,793	0	0	(33,731)	(33,731)	4,738	2,296
91282C-EN-7	UNITED STATES TREASURY		05/13/2022	Various	06/30/2022	GOLDMAN	4,700,000	4,665,512	4,628,766	4,666,496	0	984	0	984	0	0	(37,731)	(37,731)	23,181	4,192
91282C-FE-6	UNITED STATES TREASURY		08/24/2022	BARCLAYS CAPITAL INC	11/18/2022	Transfer	1,500,000	1,488,691	1,456,347	1,489,529	0	838	0	838	0	0	(33,182)	(33,182)	12,101	1,401
91282C-FK-2	UNITED STATES TREASURY		10/11/2022	SALOMON BROTHERS INC	11/18/2022	Transfer	1,400,000	1,368,555	1,372,437	1,369,575	0	1,021	0	1,021	0	0	2,862	2,862	8,663	3,790
0109999999. Subtotal - Bonds - U.S. Governments							11,100,000	10,745,161	10,611,866	10,760,800	0	15,640	0	15,640	0	0	(148,934)	(148,934)	77,008	28,271
68608K-NE-4	OREGON ST		06/28/2022	Transfer	08/01/2022	Call @ 100.00	7,000	7,189	7,000	7,181	0	(8)	0	(8)	0	0	(181)	(181)	201	164
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							7,000	7,189	7,000	7,181	0	(8)	0	(8)	0	0	(181)	(181)	201	164
802498-ZC-2	SANTA MONICA-MALIBU UNI SCH DIST CALIF		06/23/2022	UBS	11/18/2022	Transfer	1,260,000	1,081,546	1,034,347	1,091,831	0	10,285	0	10,285	0	0	(57,485)	(57,485)	12,024	6,117
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,260,000	1,081,546	1,034,347	1,091,831	0	10,285	0	10,285	0	0	(57,485)	(57,485)	12,024	6,117
591745-7R-9	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		10/26/2022	WELLS FARGO SECURITIES LLC	11/18/2022	Transfer	1,295,000	1,151,385	1,154,363	1,153,422	0	2,038	0	2,038	0	0	941	941	7,466	6,376
0909999999. Subtotal - Bonds - U.S. Special Revenues							1,295,000	1,151,385	1,154,363	1,153,422	0	2,038	0	2,038	0	0	941	941	7,466	6,376
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC		05/10/2022	SALOMON BROTHERS INC	09/28/2022	GOLDMAN	950,000	949,763	918,660	949,790	0	28	0	28	0	0	(31,131)	(31,131)	14,039	0
037833-CJ-7	APPLE INC		06/28/2022	Transfer	11/18/2022	Transfer	200,000	197,182	192,733	197,407	0	225	0	225	0	0	(4,674)	(4,674)	5,193	2,587
06406R-BJ-5	BANK OF NEW YORK MELLON CORP		07/19/2022	MORGAN STANLEY CO	11/18/2022	Transfer	1,500,000	1,500,000	1,474,667	1,500,000	0	0	0	0	0	0	(25,333)	(25,333)	20,599	0
09951L-AB-9	BOOZ ALLEN HAMILTON INC		01/27/2022	B.A. Securities Inc.	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY	900,000	897,750	797,067	897,987	0	237	0	237	0	0	(100,920)	(100,920)	32,100	3,000
14044C-AD-4	COPAR 2021-1 A4 - ABS		05/19/2022	SALOMON BROTHERS INC	06/02/2022	Transfer	4,460,000	4,160,518	4,145,379	4,162,552	0	2,034	0	2,034	0	0	(17,173)	(17,173)	2,190	1,031
141781-BY-9	CARGILL INC		10/05/2022	Deutsche Bank Securities, Inc.	11/18/2022	Transfer	500,000	499,560	498,783	499,574	0	14	0	14	0	0	(791)	(791)	2,505	0
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		02/04/2022	SALOMON BROTHERS INC	11/02/2022	WELLS FARGO SECURITIES LLC	900,000	888,750	813,375	783,783	0	1,077	106,044	(104,967)	0	0	29,592	29,592	38,569	10,306
201723-AQ-6	COMMERCIAL METALS CO		01/13/2022	B.A. Securities Inc.	11/10/2022	MARKETAXESS CORPORATION	90,000	90,000	76,028	73,891	0	0	16,109	(16,109)	0	0	2,136	2,136	2,960	0
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LTD	C	04/06/2022	MORGAN STANLEY CO	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY	900,000	900,000	828,747	900,000	0	0	0	0	0	0	(71,253)	(71,253)	32,459	0
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC		01/24/2022	B.A. Securities Inc.	11/14/2022	BANC OF AMERICA/FIXED INCOME	900,000	884,250	756,000	742,781	0	1,274	142,743	(141,469)	0	0	13,219	13,219	33,469	6,281
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO		06/28/2022	Transfer	11/18/2022	Transfer	250,000	242,647	238,643	243,702	0	1,055	0	1,055	0	0	(5,059)	(5,059)	5,679	2,860
55354G-AH-3	MSCI INC		02/18/2022	JHY	11/10/2022	Citigroup (SSB)	470,000	467,650	413,755	405,939	0	181	61,892	(61,711)	0	0	7,816	7,816	18,800	5,118
62954W-AJ-4	NTT FINANCE CORP	C	07/20/2022	MORGAN STANLEY CO	11/18/2022	Transfer	800,000	800,000	785,324	800,000	0	0	0	0	0	0	(14,676)	(14,676)	10,456	0
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC		01/05/2022	JP Morgan Securities LLC	11/30/2022	BARCLAYS CAPITAL INC FIXED INC	900,000	900,000	661,500	900,000	0	0	0	0	0	0	(238,500)	(238,500)	42,263	0
81211K-AY-6	SEALED AIR CORP		04/22/2022	B.A. Securities Inc.	11/14/2022	JANE STREET EXECUTION SERVICES LLC	900,000	857,250	795,789	778,815	0	2,928	81,363	(78,435)	0	0	16,974	16,974	34,500	14,500
81211K-BA-7	SEALED AIR CORP		04/06/2022	Various	11/14/2022	MITSUBISHI UFJ SECURITIES	1,500,000	1,496,250	1,381,050	1,338,750	0	199	157,699	(157,500)	0	0	42,300	42,300	43,125	0
857477-BX-0	STATE STREET CORP		11/01/2022	Deutsche Bank Securities, Inc.	12/08/2022	Transfer	850,000	850,000	870,761	850,000	0	0	0	0	0	0	20,761	20,761	4,617	0
90184L-AP-7	TWITTER INC		02/24/2022	Various	04/26/2022	B.A. Securities Inc.	900,000	888,188	924,750	888,386	0	199	0	199	0	0	36,364	36,364	7,875	281
92857W-BK-5	VODAFONE GROUP PLC	C	06/07/2022	JP Morgan Securities LLC	12/12/2022	Transfer	4,250,000	4,307,078	4,122,500	4,302,737	0	(4,341)	0	(4,341)	0	0	(180,237)	(180,237)	227,700	4,648
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		06/28/2022	Transfer	08/17/2022	Paydown	97,717	97,479	97,717	97,717	0	238	0	238	0	0	0	0	319	210
98980B-AA-1	ZIPRECRUITER INC		01/28/2022	Various	11/14/2022	PERSHING DIV OF DLJ SEC LNDING	1,125,000	1,119,938	917,944	908,438	0	380	211,880	(211,500)	0	0	9,506	9,506	47,500	2,125
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							23,342,717	22,994,251	21,711,171	22,222,249	0	5,727	777,730	(772,003)	0	0	(511,077)	(511,077)	626,915	52,948
14835J-AQ-3	BL Cast & Crew Payr 4.2500% 12-29-28 - B		02/15/2022	GOLDMAN	05/01/2022	Redemption @ 100.00	215,000	213,925	213,956	213,953	0	28	0	28	0	0	3	3	1,449	0
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B		01/01/2022	BZW SECS	12/13/2022	Various	170,000	169,150	164,080	169,267	0	117	0	117	0	0	(5,187)	(5,187)	4,722	0
87876H-AC-4	TECOSTAR HOLDINGS, INC. - 2017 TERM LOAN		01/31/2022	Transfer	05/31/2022	Various	150,000	145,355	135,039	146,067	0	712	0	712	0	0	(11,028)	(11,028)	2,059	0

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
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	05/23/2022	Various	12/20/2022	Redemption @ 100.00	600,000	591,725	600,000	594,293	0	2,568	0	2,568	0	0	5,707	5,707	15,666	0
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC.	C	02/14/2022	GOLDMAN	05/01/2022	Redemption @ 100.00	375,000	373,204	373,258	373,253	0	49	0	49	0	0	4	4	5,940	0
L2465B-AQ-9	FORMULA ONE MANAGEMENT LIMITED - FACILIT	D	03/04/2022	JP Morgan	11/23/2022	Redemption @ 100.00	600,000	595,708	600,000	597,342	0	1,634	0	1,634	0	0	2,658	2,658	18,892	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							2,110,000	2,089,068	2,086,333	2,094,176	0	5,108	0	5,108	0	0	(7,843)	(7,843)	48,729	0
2509999998. Total - Bonds							39,114,717	38,068,599	36,605,080	37,329,659	0	38,790	777,730	(738,940)	0	0	(724,579)	(724,579)	772,343	93,876
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
09247X-10-1	BLACKROCK ORD		01/18/2022	Fidelity Capital Markets	11/03/2022	Fidelity Capital Markets	480.000	399,365	302,388	399,365	0	0	0	0	0	0	(96,976)	(96,976)	7,027	0
11135F-10-1	BROADCOM ORD		01/25/2022	Fidelity Capital Markets	11/15/2022	Fidelity Capital Markets	1,920.000	1,048,659	983,640	1,048,659	0	0	0	0	0	0	(65,019)	(65,019)	23,616	0
172967-42-4	CITIGROUP ORD		02/22/2022	Fidelity Capital Markets	11/11/2022	Fidelity Capital Markets	30,000.000	1,977,217	1,394,669	1,977,217	0	0	0	0	0	0	(582,549)	(582,549)	45,900	0
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	Fidelity Capital Markets	03/08/2022	Fidelity Capital Markets	20,826.667	733,428	1,091,683	733,428	0	0	0	0	0	0	358,256	358,256	2,936	0
30231G-10-2	EXXON MOBIL ORD		02/08/2022	Fidelity Capital Markets	11/17/2022	Fidelity Capital Markets	4,800.000	387,888	535,621	387,888	0	0	0	0	0	0	147,733	147,733	17,040	0
38141G-10-4	GOLDMAN SACHS GROUP ORD		04/12/2022	Fidelity Capital Markets	11/03/2022	Fidelity Capital Markets	1,200.000	383,292	415,778	383,292	0	0	0	0	0	0	32,486	32,486	5,400	0
681919-10-6	OMNICOM GROUP ORD		01/05/2022	Fidelity Capital Markets	10/31/2022	Fidelity Capital Markets	1,840.000	139,091	133,195	139,091	0	0	0	0	0	0	(5,897)	(5,897)	3,864	0
963320-10-6	WHIRLPOOL ORD		03/31/2022	Fidelity Capital Markets	11/03/2022	Fidelity Capital Markets	9,920.000	1,873,688	1,306,438	1,873,688	0	0	0	0	0	0	(567,250)	(567,250)	38,080	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								6,942,628	6,163,412	6,942,628	0	0	0	0	0	0	(779,216)	(779,216)	143,864	0
46432F-84-2	ISHARES:CORE MSCI EAFE		04/29/2022	Fidelity Capital Markets	04/29/2022	Fidelity Capital Markets	69,536.000	4,860,036	4,592,739	4,860,036	0	0	0	0	0	0	(267,297)	(267,297)	0	0
46435G-32-6	ISHARES:CR MSCI INTL DM		04/29/2022	Fidelity Capital Markets	04/29/2022	Fidelity Capital Markets	76,901.000	4,888,227	4,644,234	4,888,227	0	0	0	0	0	0	(243,993)	(243,993)	0	0
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								9,748,263	9,236,973	9,748,263	0	0	0	0	0	0	(511,290)	(511,290)	0	0
5989999998. Total - Common Stocks								16,690,891	15,400,385	16,690,891	0	0	0	0	0	0	(1,290,506)	(1,290,506)	143,864	0
5999999999. Total - Preferred and Common Stocks								16,690,891	15,400,385	16,690,891	0	0	0	0	0	0	(1,290,506)	(1,290,506)	143,864	0
6009999999 - Totals								54,759,490	52,005,465	54,020,550	0	38,790	777,730	(738,940)	0	0	(2,015,085)	(2,015,085)	916,207	93,876

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
01977#-10-3	Allmerica Financial Alliance Ins. Co.		10212	04-3272695	8BI	23,376,310	0	0	10,000.000	100.0
01976#-10-4	Allmerica Financial Benefit Ins. Co.		41840	23-2643430	8BI	77,177,331	0	0	42,000.000	100.0
41070*-10-9	The Hanover American Ins. Co.		36064	04-3063898	8BI	38,627,228	0	0	10,000.000	100.0
41086*-10-1	The Hanover Casualty Co.		41602	75-1827351	8BI	8,147,052	0	0	25,000.000	100.0
57544#-10-9	Massachusetts Bay Ins. Co.		22306	04-2217600	8BI	79,028,750	0	0	10,000.000	100.0
174746-2*-7	Citizens Insurance Company of America		31534	38-0421730	8BI	678,356,990	0	0	1,700,000.000	100.0
17474@-10-9	Citizens Insurance Company of the Midwest		10395	35-1958418	8BI	110,371,915	0	0	400.000	100.0
17475*-10-0	Citizens Insurance Company of Ohio		10176	38-3167100	8BI	10,049,256	0	0	200.000	100.0
41199R-10-5	The Hanover New Jersey Ins. Co.		11705	86-1070355	8BI	5,239,636	0	0	10,000.000	100.0
92346*-10-0	Verlan Fire Ins. Co.		10815	52-0903682	8BI	25,822,272	0	0	10,000.000	100.0
41105@-10-6	The Hanover National Ins. Co.		13147	74-3242673	8BI	12,163,561	0	0	2,000.000	100.0
13460@-10-4	Campmed Casualty & Indemnity Co. Inc.		12260	52-1827116	8BI	20,167,052	0	0	1,500.000	100.0
00959#-10-7	NOVA Casualty Company		42552	16-1140177	8BI	99,777,929	0	0	14,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						1,188,305,282	0	0	XXX	XXX
G4279@-10-7	The Hanover Atlantic Ins. Co. Ltd.	C		AA-3191316	8BIV	50,895,461	0	0	120,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						50,895,461	0	0	XXX	XXX
74313@-10-5	Professionals Direct, Inc.				8BIII	139,681	0	139,681	100.000	100.0
01999U-10-4	Allmerica Plus Insurance Agency, Inc.				8BIII	600,772	0	600,772	1.000	100.0
66977#-10-6	AIX, Inc.				8BIII	95,335	0	95,335	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						835,788	0	835,788	XXX	XXX
1899999. Total Common Stocks						1,240,036,531	0	835,788	XXX	XXX
1999999 - Totals						1,240,036,531	0	835,788	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
00147@-10-2	AIX Specialty Insurance Company	Nova Casualty Company	0	5,000,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			06/28/2022	Transfer	01/31/2023	499,639	0	2,256	0	0	500,000	497,383	3,662	0	1.750	2.647	JJ	4,375	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						499,639	0	2,256	0	0	500,000	497,383	3,662	0	XXX	XXX	XXX	4,375	0
0109999999. Total - U.S. Government Bonds						499,639	0	2,256	0	0	500,000	497,383	3,662	0	XXX	XXX	XXX	4,375	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
OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			06/28/2022	Transfer	04/01/2023	49,908	0	191	0	0	50,000	49,717	307	0	2.455	3.213	AO	614	0
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						49,908	0	191	0	0	50,000	49,717	307	0	XXX	XXX	XXX	614	0
0909999999. Total - U.S. Special Revenues Bonds						49,908	0	191	0	0	50,000	49,717	307	0	XXX	XXX	XXX	614	0
BURLINGTON NORTHERN SANTA FE LLC			06/28/2022	Transfer	03/15/2023	149,947	0	138	0	0	150,000	149,810	1,325	0	3.000	3.177	MS	2,250	0
ENTERGY ARKANSAS LLC			06/28/2022	Transfer	06/01/2023	249,443	0	680	0	0	250,000	248,763	635	0	3.050	3.597	JD	3,813	0
KROGER CO			11/18/2022	Transfer	08/01/2023	49,618	0	78	0	0	50,000	49,540	802	0	3.850	5.192	FA	0	0
SPRINT LLC			12/06/2022	Various	09/15/2023	2,661,992	(219)	(5,643)	0	0	2,625,000	2,667,854	60,867	0	7.875	5.773	MS	0	38,648
RYDER SYSTEM INC			06/28/2022	Transfer	03/01/2023	149,913	0	277	0	0	150,000	149,637	1,700	0	3.400	3.761	MS	2,550	0
MCDONALD'S CORP			06/28/2022	Transfer	03/01/2023	100,176	0	(546)	0	0	100,000	100,721	838	0	3.350	2.261	AO	1,675	0
BMW US CAPITAL LLC			11/03/2022	LLOYDS SECURITIES INC	04/12/2023	5,230,727	0	10,495	0	0	5,250,000	5,220,233	39,747	0	3.450	4.783	AO	0	12,578
GENERAL DYNAMICS CORP			06/28/2022	Transfer	04/15/2023	160,304	0	(531)	0	0	160,000	160,834	690	0	3.375	2.707	MN	2,700	0
PACCAR FINANCIAL CORP			12/09/2022	LLOYDS SECURITIES INC	04/06/2023	2,587,036	0	3,414	0	0	2,600,000	2,583,622	16,268	0	2.650	4.564	AO	0	11,653
BANK OF MONTREAL		C	11/10/2022	TORONTO DOMINION SECS USA INC	04/14/2023	1,692,927	0	860	0	0	1,695,000	1,692,068	14,726	0	3.959	4.402	JAJO	0	5,263
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,032,084	(219)	9,222	0	0	13,030,000	13,023,081	137,598	0	XXX	XXX	XXX	12,988	68,142
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						13,032,084	(219)	9,222	0	0	13,030,000	13,023,081	137,598	0	XXX	XXX	XXX	12,988	68,142
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
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						13,581,631	(219)	11,669	0	0	13,580,000	13,570,181	141,567	0	XXX	XXX	XXX	17,976	68,142
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						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						13,581,631	(219)	11,669	0	0	13,580,000	13,570,181	141,567	0	XXX	XXX	XXX	17,976	68,142
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						13,581,631	(219)	11,669	0	0	XXX	13,570,181	141,567	0	XXX	XXX	XXX	17,976	68,142

1.

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

1A — 1A ...$ 499,639 1B ..$ 0 1C ..$ 49,908 1D ..$ 0 1E ..$ 2,587,036 1F ..$ 7,173,098 1G ..$ 310,251

1B — 2A ...$ 149,794 2B ..$ 149,913 2C ..$ 0

1C — 3A ...$ 2,661,992 3B ..$ 0 3C ..$ 0

1D — 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E — 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F — 6 .....$ 0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Deutsche Bank Trust Co Americas	New York, NY		0.000	0	0	(128,884,700)	XXX
Wells Fargo Bank N.A.	San Francisco, CA		0.000	0	0	4,825,959	XXX
BB&T Bank	Winston Salem, NC		0.000	0	0	2,685,050	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	25,761,622	XXX
Bank of NY Mellon	New York, NY		0.000	0	0	22,558,792	XXX
Bank of America	Charlotte, NC		0.000	0	0	(6,766,694)	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	1,812,185	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(78,007,786)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(78,007,786)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(78,007,786)	XXX

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

1. January	(35,989,382)	4. April	(97,289,176)	7. July	(81,245,413)	10. October	(60,834,369)
2. February	(41,988,172)	5. May	(49,977,240)	8. August	(67,204,466)	11. November	(67,685,999)
3. March	(56,783,493)	6. June	(80,635,451)	9. September	(87,228,341)	12. December	(78,007,786)

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
09248U-70-0	BLKRK LQ:FEDFUND INSTL		12/23/2022	4.050		28,139,281	70,176	0
31617H-10-2	FIDELITY:GOVT MNY MKT		12/30/2022	3.870		5,154	0	107
857492-70-6	SS INST INV:US GV MM PRM		12/28/2022	4.120		14,079,442	35,033	4,904
8309999999. Subtotal - All Other Money Market Mutual Funds						42,223,876	105,209	5,011
8609999999 - Total Cash Equivalents						42,223,876	105,209	5,011

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY & CASUALTY RESERVE	0	0	205,000	158,729
5.	California CA	B	WORKERS' COMPENSATION	0	0	220,145,764	201,613,366
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY & CASUALTY RESERVE	0	0	155,000	120,015
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	PROPERTY & CASUALTY RESERVE	0	0	125,000	96,786
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY & CASUALTY RESERVE	0	0	54,277	47,844
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PROPERTY & CASUALTY RESERVE	0	0	50,000	42,282
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	MULTIPLE	0	0	310,857	274,013
30.	New Hampshire NH	B	FOR BENEFIT OF ALL POLICYHOLDERS	3,564,390	3,093,754	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PROPERTY & CASUALTY RESERVE	0	0	375,536	355,664
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY & CASUALTY RESERVE	0	0	375,000	291,810
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	MULTIPLE	0	0	3,629,925	3,102,562
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PROPERTY & CASUALTY RESERVE	0	0	303,868	238,126
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	B	FOR BENEFIT OF ALL POLICYHOLDERS	1,001,844	864,140	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	69,079	60,892
59.	Subtotal	XXX	XXX	4,566,234	3,957,894	225,799,304	206,402,088
	DETAILS OF WRITE-INS						
5801.	U.S. Treasury Notes	B	Workers' Compensation	0	0	69,079	60,892
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	69,079	60,892